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 07/01/2023 and ending 06/30/2024

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

B This return/report is:
- [ ] the first return/report
- [ ] the final return/report
- [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. . . . . ▶ [X]

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

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

Part II Basic Plan Information—enter all requested information

1a Name of plan
NBA PLAYERS' HEALTH AND WELFARE BENEFIT PLAN

1b Three-digit plan number (PN) ▶ 501

1c Effective date of plan 08/01/2004

2a Plan sponsor's name (employer, if for a single-employer plan)
Mailing address (include room, apt., suite no. and street, or P.O. Box)
City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)
BOARD OF TRUSTEES NBA PLAYERS' HEALTH AND WELFARE BENEFIT

C/O ALIGHT SOLUTIONS
1025 BOULDERS PARKWAY, #405
NORTH CHESTERFIELD, VA 23225-5549

C/O ALIGHT SOLUTIONS
1025 BOULDERS PARKWAY, #405
NORTH CHESTERFIELD, VA 23225-5549

2b Employer Identification Number (EIN)
20-1260597

2c Plan Sponsor's telephone number
804-718-6092

2d Business code (see instructions)
711210

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.	04/11/2025	CAMERON JONES
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.	04/11/2025	NEIL AARON
	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**	2056
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)**	456
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	492
b	Retired or separated participants receiving benefits	**6b**	1633
c	Other retired or separated participants entitled to future benefits	**6c**	11
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**.	**6d**	2136
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	
f	Total. Add lines **6d** and **6e**.	**6f**	
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**	30

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

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

4A 4B 4D 4E 4H 4L 4Q 4U

9a Plan funding 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

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)** [ ] **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)** [X] **A** (Insurance Information) – Number Attached 11
- **(4)** [X] **C** (Service Provider Information)
- **(5)** [X] **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 A
(Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

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

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

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2023

This Form is Open to Public Inspection

For calendar plan year 2023 or fiscal plan year beginning 07/01/2023 and ending 06/30/2024

A Name of plan
NBA PLAYERS' HEALTH AND WELFARE BENEFIT PLAN

B Three-digit plan number (PN) ▶ 501

C Plan sponsor's name as shown on line 2a of Form 5500
BOARD OF TRUSTEES NBA PLAYERS' HEALTH AND WELFARE BENEFIT

D Employer Identification Number (EIN)
20-1260597

Part I **Information Concerning Insurance Contract Coverage, Fees, and Commissions** Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier
CIGNA HEALTH AND LIFE INSURANCE COMPANY

(b) EIN	**(c)** NAIC code	**(d)** Contract or identification number	**(e)** Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	**(g)** To
59-1031071	67369	07578A	90	07/01/2023	06/30/2024

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	**(b)** Total amount of fees paid
35346	0

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

NFP CORPORATE SERVICES LLC
340 MADISON AVE FL 21
NEW YORK, NY 10173-0401

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	
35346			3

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4	Current value of plan's interest under this contract in the general account at year end	**4**	
5	Current value of plan's interest under this contract in separate accounts at year end	**5**	

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b	Premiums paid to carrier	**6b**	
c	Premiums due but unpaid at the end of the year	**6c**	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount.	**6d**	

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee

(3) ☐ guaranteed investment (4) ☐ other ▶

b	Balance at the end of the previous year			**7b**	
c	Additions: (1) Contributions deposited during the year	**7c(1)**			
	(2) Dividends and credits	**7c(2)**			
	(3) Interest credited during the year	**7c(3)**			
	(4) Transferred from separate account	**7c(4)**			
	(5) Other (specify below)	**7c(5)**			
	▶				
	(6) Total additions			**7c(6)**	0
d	Total of balance and additions (add lines **7b** and **7c(6)**)			**7d**	
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	**7e(1)**			
	(2) Administration charge made by carrier	**7e(2)**			
	(3) Transferred to separate account	**7e(3)**			
	(4) Other (specify below)	**7e(4)**			
	▶				
	(5) Total deductions			**7e(5)**	0
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			**7f**	

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- **a** [X] Health (other than dental or vision)
- **b** [X] Dental
- **c** [X] Vision
- **d** [ ] Life insurance
- **e** [ ] Temporary disability (accident and sickness)
- **f** [ ] Long-term disability
- **g** [ ] Supplemental unemployment
- **h** [X] Prescription drug
- **i** [ ] Stop loss (large deductible)
- **j** [ ] HMO contract
- **k** [ ] PPO contract
- **l** [ ] Indemnity contract
- **m** [ ] Other (specify) ▶

9 Experience-rated contracts:				
a Premiums: (1) Amount received	**9a(1)**			
(2) Increase (decrease) in amount due but unpaid	**9a(2)**			
(3) Increase (decrease) in unearned premium reserve	**9a(3)**			
(4) Earned (**(1)** + **(2)** - **(3)**)			**9a(4)**	
b Benefit charges (1) Claims paid	**9b(1)**			
(2) Increase (decrease) in claim reserves	**9b(2)**			
(3) Incurred claims (add **(1)** and **(2)**)			**9b(3)**	
(4) Claims charged			**9b(4)**	
c Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions	**9c(1)(A)**			
(B) Administrative service or other fees	**9c(1)(B)**			
(C) Other specific acquisition costs	**9c(1)(C)**			
(D) Other expenses	**9c(1)(D)**			
(E) Taxes	**9c(1)(E)**			
(F) Charges for risks or other contingencies	**9c(1)(F)**			
(G) Other retention charges	**9c(1)(G)**			
(H) Total retention			**9c(1)(H)**	
(2) Dividends or retroactive rate refunds. (These amounts were [ ] paid in cash, or [ ] credited.)			**9c(2)**	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			**9d(1)**	
(2) Claim reserves			**9d(2)**	
(3) Other reserves			**9d(3)**	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line **9c(2)**.)			**9e**	
10 Nonexperience-rated contracts:				
a Total premiums or subscription charges paid to carrier			**10a**	1649446
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.			**10b**	

Specify nature of costs.

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? [ ] Yes [X] No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE A
(Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

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

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

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2023

This Form is Open to Public Inspection

For calendar plan year 2023 or fiscal plan year beginning 07/01/2023 and ending 06/30/2024

A Name of plan
NBA PLAYERS' HEALTH AND WELFARE BENEFIT PLAN

B Three-digit plan number (PN) ▶ 501

C Plan sponsor's name as shown on line 2a of Form 5500
BOARD OF TRUSTEES NBA PLAYERS' HEALTH AND WELFARE BENEFIT

D Employer Identification Number (EIN)
20-1260597

Part I **Information Concerning Insurance Contract Coverage, Fees, and Commissions** Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier
METROPOLITAN LIFE INSURANCE COMPANY

(b) EIN	**(c)** NAIC code	**(d)** Contract or identification number	**(e)** Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	**(g)** To
13-5581829	65978	0122986	529	07/01/2023	06/30/2024

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	**(b)** Total amount of fees paid
51671	10532

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

NFP CORPORATE SERVICES LLC
200 PARK AVENUE, ROOM 3202
NEW YORK, NY 10166

(b) Amount of sales and base commissions paid	Fees and other commissions paid		
	(c) Amount	**(d)** Purpose	**(e)** Organization code
51671	9978		3

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

NFP CORPORATE SERVICES LLC
340 MADISON AVE FL 21
NEW YORK, NY 10173-0401

(b) Amount of sales and base commissions paid	Fees and other commissions paid		
	(c) Amount	**(d)** Purpose	**(e)** Organization code
	522		3

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

MERCER HEALTH AND BENEFITS LLC
4565 PAYSHERE CIRCLE
CHICAGO, IL 60674

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	
	32		3

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4	Current value of plan's interest under this contract in the general account at year end	**4**	
5	Current value of plan's interest under this contract in separate accounts at year end	**5**	

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b	Premiums paid to carrier	**6b**	
c	Premiums due but unpaid at the end of the year	**6c**	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount.	**6d**	

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee

(3) ☐ guaranteed investment (4) ☐ other ▶

b	Balance at the end of the previous year			**7b**	
c	Additions: (1) Contributions deposited during the year	**7c(1)**			
	(2) Dividends and credits	**7c(2)**			
	(3) Interest credited during the year	**7c(3)**			
	(4) Transferred from separate account	**7c(4)**			
	(5) Other (specify below)	**7c(5)**			
	▶				
	(6) Total additions			**7c(6)**	0
d	Total of balance and additions (add lines **7b** and **7c(6)**)			**7d**	
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	**7e(1)**			
	(2) Administration charge made by carrier	**7e(2)**			
	(3) Transferred to separate account	**7e(3)**			
	(4) Other (specify below)	**7e(4)**			
	▶				
	(5) Total deductions			**7e(5)**	0
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			**7f**	

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- **a** [ ] Health (other than dental or vision)
- **b** [ ] Dental
- **c** [ ] Vision
- **d** [X] Life insurance
- **e** [ ] Temporary disability (accident and sickness)
- **f** [ ] Long-term disability
- **g** [ ] Supplemental unemployment
- **h** [ ] Prescription drug
- **i** [ ] Stop loss (large deductible)
- **j** [ ] HMO contract
- **k** [ ] PPO contract
- **l** [ ] Indemnity contract
- **m** [X] Other (specify) ▶ ADD

9 Experience-rated contracts:				
a Premiums: (1) Amount received	**9a(1)**			
(2) Increase (decrease) in amount due but unpaid	**9a(2)**			
(3) Increase (decrease) in unearned premium reserve	**9a(3)**			
(4) Earned (**(1)** + **(2)** - **(3)**)			**9a(4)**	
b Benefit charges (1) Claims paid	**9b(1)**			
(2) Increase (decrease) in claim reserves	**9b(2)**			
(3) Incurred claims (add **(1)** and **(2)**)			**9b(3)**	
(4) Claims charged			**9b(4)**	
c Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions	**9c(1)(A)**			
(B) Administrative service or other fees	**9c(1)(B)**			
(C) Other specific acquisition costs	**9c(1)(C)**			
(D) Other expenses	**9c(1)(D)**			
(E) Taxes	**9c(1)(E)**			
(F) Charges for risks or other contingencies	**9c(1)(F)**			
(G) Other retention charges	**9c(1)(G)**			
(H) Total retention			**9c(1)(H)**	
(2) Dividends or retroactive rate refunds. (These amounts were [ ] paid in cash, or [ ] credited.)			**9c(2)**	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			**9d(1)**	
(2) Claim reserves			**9d(2)**	
(3) Other reserves			**9d(3)**	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line **9c(2)**.)			**9e**	
10 Nonexperience-rated contracts:				
a Total premiums or subscription charges paid to carrier			**10a**	515223
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.			**10b**	

Specify nature of costs.

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? [ ] Yes [X] No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE A
(Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

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

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

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2023

This Form is Open to Public Inspection

For calendar plan year 2023 or fiscal plan year beginning 07/01/2023 and ending 06/30/2024

A Name of plan
NBA PLAYERS' HEALTH AND WELFARE BENEFIT PLAN

B Three-digit plan number (PN) ▶ 501

C Plan sponsor's name as shown on line 2a of Form 5500
BOARD OF TRUSTEES NBA PLAYERS' HEALTH AND WELFARE BENEFIT

D Employer Identification Number (EIN)
20-1260597

Part I **Information Concerning Insurance Contract Coverage, Fees, and Commissions** Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier
CIGNA HEALTH AND LIFE INSURANCE COMPANY

(b) EIN	**(c)** NAIC code	**(d)** Contract or identification number	**(e)** Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	**(g)** To
59-1031071	67369	3211244	1009	07/01/2023	06/30/2024

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	**(b)** Total amount of fees paid
183946	8146

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

NFP CORPORATE SERVICES LLC
340 MADISON AVE FL 21
NEW YORK, NY 10173-0401

(b) Amount of sales and base commissions paid	Fees and other commissions paid		
	(c) Amount	**(d)** Purpose	**(e)** Organization code
183797	8146		3

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

BWD AGENCY INC
45 EXECUTIVE DR
PLAINVIEW, NY 11803

(b) Amount of sales and base commissions paid	Fees and other commissions paid		
	(c) Amount	**(d)** Purpose	**(e)** Organization code
149			3

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4	Current value of plan's interest under this contract in the general account at year end	**4**	
5	Current value of plan's interest under this contract in separate accounts at year end	**5**	

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b	Premiums paid to carrier	**6b**	
c	Premiums due but unpaid at the end of the year	**6c**	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount.	**6d**	

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee

(3) ☐ guaranteed investment (4) ☐ other ▶

b	Balance at the end of the previous year			**7b**	
c	Additions: (1) Contributions deposited during the year	**7c(1)**			
	(2) Dividends and credits	**7c(2)**			
	(3) Interest credited during the year	**7c(3)**			
	(4) Transferred from separate account	**7c(4)**			
	(5) Other (specify below)	**7c(5)**			
	▶				
	(6) Total additions			**7c(6)**	0
d	Total of balance and additions (add lines **7b** and **7c(6)**)			**7d**	
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	**7e(1)**			
	(2) Administration charge made by carrier	**7e(2)**			
	(3) Transferred to separate account	**7e(3)**			
	(4) Other (specify below)	**7e(4)**			
	▶				
	(5) Total deductions			**7e(5)**	0
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			**7f**	

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- **a** [X] Health (other than dental or vision)
- **b** [X] Dental
- **c** [ ] Vision
- **d** [ ] Life insurance
- **e** [ ] Temporary disability (accident and sickness)
- **f** [ ] Long-term disability
- **g** [ ] Supplemental unemployment
- **h** [X] Prescription drug
- **i** [ ] Stop loss (large deductible)
- **j** [ ] HMO contract
- **k** [ ] PPO contract
- **l** [X] Indemnity contract
- **m** [ ] Other (specify) ▶

9 Experience-rated contracts:				
a Premiums: (1) Amount received	**9a(1)**	7630798		
(2) Increase (decrease) in amount due but unpaid	**9a(2)**			
(3) Increase (decrease) in unearned premium reserve	**9a(3)**			
(4) Earned (**(1)** + **(2)** - **(3)**)			**9a(4)**	7630798
b Benefit charges (1) Claims paid	**9b(1)**	7488381		
(2) Increase (decrease) in claim reserves	**9b(2)**	355769		
(3) Incurred claims (add **(1)** and **(2)**)			**9b(3)**	7844150
(4) Claims charged			**9b(4)**	
c Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions	**9c(1)(A)**	9357		
(B) Administrative service or other fees	**9c(1)(B)**			
(C) Other specific acquisition costs	**9c(1)(C)**			
(D) Other expenses	**9c(1)(D)**	856405		
(E) Taxes	**9c(1)(E)**	167114		
(F) Charges for risks or other contingencies	**9c(1)(F)**			
(G) Other retention charges	**9c(1)(G)**			
(H) Total retention			**9c(1)(H)**	1032876
(2) Dividends or retroactive rate refunds. (These amounts were [ ] paid in cash, or [ ] credited.)			**9c(2)**	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			**9d(1)**	
(2) Claim reserves			**9d(2)**	1671569
(3) Other reserves			**9d(3)**	1
e Dividends or retroactive rate refunds due. (Do not include amount entered in line **9c(2)**.)			**9e**	
10 Nonexperience-rated contracts:				
a Total premiums or subscription charges paid to carrier			**10a**	925172
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.			**10b**	

Specify nature of costs.

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? [ ] Yes [X] No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE A (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

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

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

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2023

This Form is Open to Public Inspection

For calendar plan year 2023 or fiscal plan year beginning 07/01/2023 and ending 06/30/2024

A Name of plan
NBA PLAYERS' HEALTH AND WELFARE BENEFIT PLAN

B Three-digit plan number (PN) ▶ 501

C Plan sponsor's name as shown on line 2a of Form 5500
BOARD OF TRUSTEES NBA PLAYERS' HEALTH AND WELFARE BENEFIT

D Employer Identification Number (EIN)
20-1260597

Part I **Information Concerning Insurance Contract Coverage, Fees, and Commissions** Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier
SIERRA HEALTH AND LIFE INSURANCE COMPANY

(b) EIN	**(c)** NAIC code	**(d)** Contract or identification number	**(e)** Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	**(g)** To
94-0734860	71420	H2001	153	01/01/2023	12/31/2023

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	**(b)** Total amount of fees paid
0	0

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4	Current value of plan's interest under this contract in the general account at year end	**4**	
5	Current value of plan's interest under this contract in separate accounts at year end	**5**	

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b	Premiums paid to carrier	**6b**	
c	Premiums due but unpaid at the end of the year	**6c**	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount.	**6d**	

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee

(3) ☐ guaranteed investment (4) ☐ other ▶

b	Balance at the end of the previous year			**7b**	
c	Additions: (1) Contributions deposited during the year	**7c(1)**			
	(2) Dividends and credits	**7c(2)**			
	(3) Interest credited during the year	**7c(3)**			
	(4) Transferred from separate account	**7c(4)**			
	(5) Other (specify below)	**7c(5)**			
	▶				
	(6) Total additions			**7c(6)**	0
d	Total of balance and additions (add lines **7b** and **7c(6)**)			**7d**	
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	**7e(1)**			
	(2) Administration charge made by carrier	**7e(2)**			
	(3) Transferred to separate account	**7e(3)**			
	(4) Other (specify below)	**7e(4)**			
	▶				
	(5) Total deductions			**7e(5)**	0
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			**7f**	

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- **a** [X] Health (other than dental or vision)
- **b** [ ] Dental
- **c** [ ] Vision
- **d** [ ] Life insurance
- **e** [ ] Temporary disability (accident and sickness)
- **f** [ ] Long-term disability
- **g** [ ] Supplemental unemployment
- **h** [ ] Prescription drug
- **i** [ ] Stop loss (large deductible)
- **j** [ ] HMO contract
- **k** [ ] PPO contract
- **l** [ ] Indemnity contract
- **m** [ ] Other (specify) ▶

9 Experience-rated contracts:				
a Premiums: (1) Amount received	**9a(1)**			
(2) Increase (decrease) in amount due but unpaid	**9a(2)**			
(3) Increase (decrease) in unearned premium reserve	**9a(3)**			
(4) Earned (**(1)** + **(2)** - **(3)**)			**9a(4)**	
b Benefit charges (1) Claims paid	**9b(1)**			
(2) Increase (decrease) in claim reserves	**9b(2)**			
(3) Incurred claims (add **(1)** and **(2)**)			**9b(3)**	
(4) Claims charged			**9b(4)**	
c Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions	**9c(1)(A)**			
(B) Administrative service or other fees	**9c(1)(B)**			
(C) Other specific acquisition costs	**9c(1)(C)**			
(D) Other expenses	**9c(1)(D)**			
(E) Taxes	**9c(1)(E)**			
(F) Charges for risks or other contingencies	**9c(1)(F)**			
(G) Other retention charges	**9c(1)(G)**			
(H) Total retention			**9c(1)(H)**	
(2) Dividends or retroactive rate refunds. (These amounts were [ ] paid in cash, or [ ] credited.)			**9c(2)**	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			**9d(1)**	
(2) Claim reserves			**9d(2)**	
(3) Other reserves			**9d(3)**	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line **9c(2)**.)			**9e**	
10 Nonexperience-rated contracts:				
a Total premiums or subscription charges paid to carrier			**10a**	831042
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.			**10b**	

Specify nature of costs.

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? [ ] Yes [X] No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE A (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

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

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

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2023

This Form is Open to Public Inspection

For calendar plan year 2023 or fiscal plan year beginning 07/01/2023 and ending 06/30/2024

A Name of plan
NBA PLAYERS' HEALTH AND WELFARE BENEFIT PLAN

B Three-digit plan number (PN) ▶ 501

C Plan sponsor's name as shown on line 2a of Form 5500
BOARD OF TRUSTEES NBA PLAYERS' HEALTH AND WELFARE BENEFIT

D Employer Identification Number (EIN)
20-1260597

Part I **Information Concerning Insurance Contract Coverage, Fees, and Commissions** Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier
SIERRA HEALTH AND LIFE INSURANCE COMPANY

(b) EIN	**(c)** NAIC code	**(d)** Contract or identification number	**(e)** Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	**(g)** To
94-0734860	71420	H2001	198	01/01/2023	12/31/2023

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	**(b)** Total amount of fees paid
0	0

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4	Current value of plan's interest under this contract in the general account at year end	**4**	
5	Current value of plan's interest under this contract in separate accounts at year end	**5**	

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b	Premiums paid to carrier	**6b**	
c	Premiums due but unpaid at the end of the year	**6c**	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount.	**6d**	

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee

(3) ☐ guaranteed investment (4) ☐ other ▶

b	Balance at the end of the previous year			**7b**	
c	Additions: (1) Contributions deposited during the year	**7c(1)**			
	(2) Dividends and credits	**7c(2)**			
	(3) Interest credited during the year	**7c(3)**			
	(4) Transferred from separate account	**7c(4)**			
	(5) Other (specify below)	**7c(5)**			
	▶				
	(6) Total additions			**7c(6)**	0
d	Total of balance and additions (add lines **7b** and **7c(6)**)			**7d**	
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	**7e(1)**			
	(2) Administration charge made by carrier	**7e(2)**			
	(3) Transferred to separate account	**7e(3)**			
	(4) Other (specify below)	**7e(4)**			
	▶				
	(5) Total deductions			**7e(5)**	0
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			**7f**	

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- **a** [X] Health (other than dental or vision)
- **b** [ ] Dental
- **c** [ ] Vision
- **d** [ ] Life insurance
- **e** [ ] Temporary disability (accident and sickness)
- **f** [ ] Long-term disability
- **g** [ ] Supplemental unemployment
- **h** [ ] Prescription drug
- **i** [ ] Stop loss (large deductible)
- **j** [ ] HMO contract
- **k** [ ] PPO contract
- **l** [ ] Indemnity contract
- **m** [ ] Other (specify) ▶

9 Experience-rated contracts:				
a Premiums: (1) Amount received	**9a(1)**			
(2) Increase (decrease) in amount due but unpaid	**9a(2)**			
(3) Increase (decrease) in unearned premium reserve	**9a(3)**			
(4) Earned (**(1)** + **(2)** - **(3)**)			**9a(4)**	
b Benefit charges (1) Claims paid	**9b(1)**			
(2) Increase (decrease) in claim reserves	**9b(2)**			
(3) Incurred claims (add **(1)** and **(2)**)			**9b(3)**	
(4) Claims charged			**9b(4)**	
c Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions	**9c(1)(A)**			
(B) Administrative service or other fees	**9c(1)(B)**			
(C) Other specific acquisition costs	**9c(1)(C)**			
(D) Other expenses	**9c(1)(D)**			
(E) Taxes	**9c(1)(E)**			
(F) Charges for risks or other contingencies	**9c(1)(F)**			
(G) Other retention charges	**9c(1)(G)**			
(H) Total retention			**9c(1)(H)**	
(2) Dividends or retroactive rate refunds. (These amounts were [ ] paid in cash, or [ ] credited.)			**9c(2)**	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			**9d(1)**	
(2) Claim reserves			**9d(2)**	
(3) Other reserves			**9d(3)**	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line **9c(2)**.)			**9e**	
10 Nonexperience-rated contracts:				
a Total premiums or subscription charges paid to carrier			**10a**	1039641
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.			**10b**	

Specify nature of costs.

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? [ ] Yes [X] No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE A
(Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

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

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

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2023

This Form is Open to Public Inspection

For calendar plan year 2023 or fiscal plan year beginning 07/01/2023 and ending 06/30/2024

A Name of plan
NBA PLAYERS' HEALTH AND WELFARE BENEFIT PLAN

B Three-digit plan number (PN) ▶ 501

C Plan sponsor's name as shown on line 2a of Form 5500
BOARD OF TRUSTEES NBA PLAYERS' HEALTH AND WELFARE BENEFIT

D Employer Identification Number (EIN)
20-1260597

Part I **Information Concerning Insurance Contract Coverage, Fees, and Commissions** Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier
UNITEDHEALTHCARE INSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
36-2739571	79413	908971	3200	01/01/2023	12/31/2023

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	(b) Total amount of fees paid
189678	0

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

CORPORATE CARE INTERNATIONAL INC
2975 WESTCHESTER AVENUE, SUITE 403
PURCHASE, NY 10577-2518

(b) Amount of sales and base commissions paid	Fees and other commissions paid		
	(c) Amount	(d) Purpose	(e) Organization code
189678			3

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		
	(c) Amount	(d) Purpose	(e) Organization code

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4	Current value of plan's interest under this contract in the general account at year end	**4**	
5	Current value of plan's interest under this contract in separate accounts at year end	**5**	

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b	Premiums paid to carrier	**6b**	
c	Premiums due but unpaid at the end of the year	**6c**	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount.	**6d**	

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee

(3) ☐ guaranteed investment (4) ☐ other ▶

b	Balance at the end of the previous year			**7b**	
c	Additions: (1) Contributions deposited during the year	**7c(1)**			
	(2) Dividends and credits	**7c(2)**			
	(3) Interest credited during the year	**7c(3)**			
	(4) Transferred from separate account	**7c(4)**			
	(5) Other (specify below)	**7c(5)**			
	▶				
	(6) Total additions			**7c(6)**	0
d	Total of balance and additions (add lines **7b** and **7c(6)**)			**7d**	
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	**7e(1)**			
	(2) Administration charge made by carrier	**7e(2)**			
	(3) Transferred to separate account	**7e(3)**			
	(4) Other (specify below)	**7e(4)**			
	▶				
	(5) Total deductions			**7e(5)**	0
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			**7f**	

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- **a** [X] Health (other than dental or vision)
- **b** [ ] Dental
- **c** [ ] Vision
- **d** [ ] Life insurance
- **e** [ ] Temporary disability (accident and sickness)
- **f** [ ] Long-term disability
- **g** [ ] Supplemental unemployment
- **h** [ ] Prescription drug
- **i** [ ] Stop loss (large deductible)
- **j** [ ] HMO contract
- **k** [ ] PPO contract
- **l** [ ] Indemnity contract
- **m** [ ] Other (specify) ▶

9 Experience-rated contracts:				
a Premiums: (1) Amount received	**9a(1)**			
(2) Increase (decrease) in amount due but unpaid	**9a(2)**			
(3) Increase (decrease) in unearned premium reserve	**9a(3)**			
(4) Earned (**(1)** + **(2)** - **(3)**)			**9a(4)**	
b Benefit charges (1) Claims paid	**9b(1)**			
(2) Increase (decrease) in claim reserves	**9b(2)**			
(3) Incurred claims (add **(1)** and **(2)**)			**9b(3)**	
(4) Claims charged			**9b(4)**	
c Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions	**9c(1)(A)**			
(B) Administrative service or other fees	**9c(1)(B)**			
(C) Other specific acquisition costs	**9c(1)(C)**			
(D) Other expenses	**9c(1)(D)**			
(E) Taxes	**9c(1)(E)**			
(F) Charges for risks or other contingencies	**9c(1)(F)**			
(G) Other retention charges	**9c(1)(G)**			
(H) Total retention			**9c(1)(H)**	
(2) Dividends or retroactive rate refunds. (These amounts were [ ] paid in cash, or [ ] credited.)			**9c(2)**	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			**9d(1)**	
(2) Claim reserves			**9d(2)**	
(3) Other reserves			**9d(3)**	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line **9c(2)**.)			**9e**	
10 Nonexperience-rated contracts:				
a Total premiums or subscription charges paid to carrier			**10a**	22399702
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.			**10b**	

Specify nature of costs.

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? [ ] Yes [X] No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE A
(Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

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

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

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2023

This Form is Open to Public Inspection

For calendar plan year 2023 or fiscal plan year beginning 07/01/2023 and ending 06/30/2024

A Name of plan
NBA PLAYERS' HEALTH AND WELFARE BENEFIT PLAN

B Three-digit plan number (PN) ▶ 501

C Plan sponsor's name as shown on line 2a of Form 5500
BOARD OF TRUSTEES NBA PLAYERS' HEALTH AND WELFARE BENEFIT

D Employer Identification Number (EIN)
20-1260597

Part I **Information Concerning Insurance Contract Coverage, Fees, and Commissions** Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier
HOUSTON CASUALTY COMPANY

(b) EIN	**(c)** NAIC code	**(d)** Contract or identification number	**(e)** Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	**(g)** To
74-2195939	42374	20/7005744	450	07/01/2023	06/30/2024

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	**(b)** Total amount of fees paid
280000	0

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

NFP SPORTS & ENTERTAINMENT
340 MADISON AVE FL 21
NEW YORK, NY 10173-0401

(b) Amount of sales and base commissions paid	Fees and other commissions paid		
	(c) Amount	**(d)** Purpose	**(e)** Organization code
280000			3

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		
	(c) Amount	**(d)** Purpose	**(e)** Organization code

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4	Current value of plan's interest under this contract in the general account at year end	**4**	
5	Current value of plan's interest under this contract in separate accounts at year end	**5**	

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b	Premiums paid to carrier	**6b**	
c	Premiums due but unpaid at the end of the year	**6c**	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount.	**6d**	

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee

(3) ☐ guaranteed investment (4) ☐ other ▶

b	Balance at the end of the previous year			**7b**	
c	Additions: (1) Contributions deposited during the year	**7c(1)**			
	(2) Dividends and credits	**7c(2)**			
	(3) Interest credited during the year	**7c(3)**			
	(4) Transferred from separate account	**7c(4)**			
	(5) Other (specify below)	**7c(5)**			
	▶				
	(6) Total additions			**7c(6)**	0
d	Total of balance and additions (add lines **7b** and **7c(6)**)			**7d**	
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	**7e(1)**			
	(2) Administration charge made by carrier	**7e(2)**			
	(3) Transferred to separate account	**7e(3)**			
	(4) Other (specify below)	**7e(4)**			
	▶				
	(5) Total deductions			**7e(5)**	0
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			**7f**	

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- **a** ☐ Health (other than dental or vision)
- **b** ☐ Dental
- **c** ☐ Vision
- **d** ☐ Life insurance
- **e** ☐ Temporary disability (accident and sickness)
- **f** ☐ Long-term disability
- **g** ☐ Supplemental unemployment
- **h** ☐ Prescription drug
- **i** ☐ Stop loss (large deductible)
- **j** ☐ HMO contract
- **k** ☐ PPO contract
- **l** ☐ Indemnity contract
- **m** ☒ Other (specify) ▶ PERMANENT & TOTAL DISABILITY

9 Experience-rated contracts:				
a Premiums: (1) Amount received	**9a(1)**	2800000		
(2) Increase (decrease) in amount due but unpaid	**9a(2)**			
(3) Increase (decrease) in unearned premium reserve	**9a(3)**			
(4) Earned (**(1)** + **(2)** - **(3)**)			**9a(4)**	2800000
b Benefit charges (1) Claims paid	**9b(1)**			
(2) Increase (decrease) in claim reserves	**9b(2)**			
(3) Incurred claims (add **(1)** and **(2)**)			**9b(3)**	
(4) Claims charged			**9b(4)**	
c Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions	**9c(1)(A)**			
(B) Administrative service or other fees	**9c(1)(B)**			
(C) Other specific acquisition costs	**9c(1)(C)**			
(D) Other expenses	**9c(1)(D)**			
(E) Taxes	**9c(1)(E)**			
(F) Charges for risks or other contingencies	**9c(1)(F)**			
(G) Other retention charges	**9c(1)(G)**			
(H) Total retention			**9c(1)(H)**	
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)			**9c(2)**	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			**9d(1)**	
(2) Claim reserves			**9d(2)**	
(3) Other reserves			**9d(3)**	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line **9c(2)**.)			**9e**	
10 Nonexperience-rated contracts:				
a Total premiums or subscription charges paid to carrier			**10a**	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.			**10b**	

Specify nature of costs.

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? ☐ Yes ☒ No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE A
(Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

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

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

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2023

This Form is Open to Public Inspection

For calendar plan year 2023 or fiscal plan year beginning 07/01/2023 and ending 06/30/2024

A Name of plan
NBA PLAYERS' HEALTH AND WELFARE BENEFIT PLAN

B Three-digit plan number (PN) ▶ 501

C Plan sponsor's name as shown on line 2a of Form 5500
BOARD OF TRUSTEES NBA PLAYERS' HEALTH AND WELFARE BENEFIT

D Employer Identification Number (EIN)
20-1260597

Part I **Information Concerning Insurance Contract Coverage, Fees, and Commissions** Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier
CIGNA HEALTH AND LIFE INSURANCE COMPANY

(b) EIN	**(c)** NAIC code	**(d)** Contract or identification number	**(e)** Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	**(g)** To
59-1031071	67369	3342982	593	01/01/2023	12/31/2023

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	**(b)** Total amount of fees paid
18490	902

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

NFP CORPORATE SERVICES LLC
POBOX 9101
PLAINVIEW, NY 11803

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	
18490	902		3

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4	Current value of plan's interest under this contract in the general account at year end	**4**	
5	Current value of plan's interest under this contract in separate accounts at year end	**5**	

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b	Premiums paid to carrier	**6b**	
c	Premiums due but unpaid at the end of the year	**6c**	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount.	**6d**	

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee

(3) ☐ guaranteed investment (4) ☐ other ▶

b	Balance at the end of the previous year			**7b**	
c	Additions: (1) Contributions deposited during the year	**7c(1)**			
	(2) Dividends and credits	**7c(2)**			
	(3) Interest credited during the year	**7c(3)**			
	(4) Transferred from separate account	**7c(4)**			
	(5) Other (specify below)	**7c(5)**			
	▶				
	(6) Total additions			**7c(6)**	0
d	Total of balance and additions (add lines **7b** and **7c(6)**)			**7d**	
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	**7e(1)**			
	(2) Administration charge made by carrier	**7e(2)**			
	(3) Transferred to separate account	**7e(3)**			
	(4) Other (specify below)	**7e(4)**			
	▶				
	(5) Total deductions			**7e(5)**	0
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			**7f**	

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- **a** [ ] Health (other than dental or vision)
- **b** [X] Dental
- **c** [ ] Vision
- **d** [ ] Life insurance
- **e** [ ] Temporary disability (accident and sickness)
- **f** [ ] Long-term disability
- **g** [ ] Supplemental unemployment
- **h** [ ] Prescription drug
- **i** [ ] Stop loss (large deductible)
- **j** [ ] HMO contract
- **k** [ ] PPO contract
- **l** [X] Indemnity contract
- **m** [ ] Other (specify) ▶

9 Experience-rated contracts:				
a Premiums: (1) Amount received	**9a(1)**			
(2) Increase (decrease) in amount due but unpaid	**9a(2)**			
(3) Increase (decrease) in unearned premium reserve	**9a(3)**			
(4) Earned (**(1)** + **(2)** - **(3)**)			**9a(4)**	
b Benefit charges (1) Claims paid	**9b(1)**			
(2) Increase (decrease) in claim reserves	**9b(2)**			
(3) Incurred claims (add **(1)** and **(2)**)			**9b(3)**	
(4) Claims charged			**9b(4)**	
c Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions	**9c(1)(A)**			
(B) Administrative service or other fees	**9c(1)(B)**			
(C) Other specific acquisition costs	**9c(1)(C)**			
(D) Other expenses	**9c(1)(D)**			
(E) Taxes	**9c(1)(E)**			
(F) Charges for risks or other contingencies	**9c(1)(F)**			
(G) Other retention charges	**9c(1)(G)**			
(H) Total retention			**9c(1)(H)**	
(2) Dividends or retroactive rate refunds. (These amounts were [ ] paid in cash, or [ ] credited.)			**9c(2)**	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			**9d(1)**	
(2) Claim reserves			**9d(2)**	
(3) Other reserves			**9d(3)**	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line **9c(2)**.)			**9e**	
10 Nonexperience-rated contracts:				
a Total premiums or subscription charges paid to carrier			**10a**	929351
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.			**10b**	

Specify nature of costs.

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? [ ] Yes [X] No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE A
(Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

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

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

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2023

This Form is Open to Public Inspection

For calendar plan year 2023 or fiscal plan year beginning 07/01/2023 and ending 06/30/2024

A Name of plan
NBA PLAYERS' HEALTH AND WELFARE BENEFIT PLAN

B Three-digit plan number (PN) ▶ 501

C Plan sponsor's name as shown on line 2a of Form 5500
BOARD OF TRUSTEES NBA PLAYERS' HEALTH AND WELFARE BENEFIT

D Employer Identification Number (EIN)
20-1260597

Part I **Information Concerning Insurance Contract Coverage, Fees, and Commissions** Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier
FIDELITY SECURITY LIFE INSURANCE COMPANY (EYEMED VISION CARE)

(b) EIN	**(c)** NAIC code	**(d)** Contract or identification number	**(e)** Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	**(g)** To
86-0773195	67288	10250821001	1705	01/01/2023	12/31/2023

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	**(b)** Total amount of fees paid
4786	0

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

NFP CORPORATE SERVICES LLC
340 MADISON AVE FL 21
NEW YORK, NY 10173-0401

(b) Amount of sales and base commissions paid	Fees and other commissions paid		
	(c) Amount	**(d)** Purpose	**(e)** Organization code
4786			3

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		
	(c) Amount	**(d)** Purpose	**(e)** Organization code

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4	Current value of plan's interest under this contract in the general account at year end	**4**	
5	Current value of plan's interest under this contract in separate accounts at year end	**5**	

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b	Premiums paid to carrier	**6b**	
c	Premiums due but unpaid at the end of the year	**6c**	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount.	**6d**	

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee

(3) ☐ guaranteed investment (4) ☐ other ▶

b	Balance at the end of the previous year			**7b**	
c	Additions: (1) Contributions deposited during the year	**7c(1)**			
	(2) Dividends and credits	**7c(2)**			
	(3) Interest credited during the year	**7c(3)**			
	(4) Transferred from separate account	**7c(4)**			
	(5) Other (specify below)	**7c(5)**			
	▶				
	(6) Total additions			**7c(6)**	0
d	Total of balance and additions (add lines **7b** and **7c(6)**)			**7d**	
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	**7e(1)**			
	(2) Administration charge made by carrier	**7e(2)**			
	(3) Transferred to separate account	**7e(3)**			
	(4) Other (specify below)	**7e(4)**			
	▶				
	(5) Total deductions			**7e(5)**	0
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			**7f**	

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- **a** [ ] Health (other than dental or vision)
- **b** [ ] Dental
- **c** [X] Vision
- **d** [ ] Life insurance
- **e** [ ] Temporary disability (accident and sickness)
- **f** [ ] Long-term disability
- **g** [ ] Supplemental unemployment
- **h** [ ] Prescription drug
- **i** [ ] Stop loss (large deductible)
- **j** [ ] HMO contract
- **k** [ ] PPO contract
- **l** [ ] Indemnity contract
- **m** [ ] Other (specify) ▶

9 Experience-rated contracts:				
a Premiums: (1) Amount received	**9a(1)**			
(2) Increase (decrease) in amount due but unpaid	**9a(2)**			
(3) Increase (decrease) in unearned premium reserve	**9a(3)**			
(4) Earned (**(1)** + **(2)** - **(3)**)			**9a(4)**	
b Benefit charges (1) Claims paid	**9b(1)**			
(2) Increase (decrease) in claim reserves	**9b(2)**			
(3) Incurred claims (add **(1)** and **(2)**)			**9b(3)**	
(4) Claims charged			**9b(4)**	
c Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions	**9c(1)(A)**			
(B) Administrative service or other fees	**9c(1)(B)**			
(C) Other specific acquisition costs	**9c(1)(C)**			
(D) Other expenses	**9c(1)(D)**			
(E) Taxes	**9c(1)(E)**			
(F) Charges for risks or other contingencies	**9c(1)(F)**			
(G) Other retention charges	**9c(1)(G)**			
(H) Total retention			**9c(1)(H)**	
(2) Dividends or retroactive rate refunds. (These amounts were [ ] paid in cash, or [ ] credited.)			**9c(2)**	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			**9d(1)**	
(2) Claim reserves			**9d(2)**	
(3) Other reserves			**9d(3)**	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line **9c(2)**.)			**9e**	
10 Nonexperience-rated contracts:				
a Total premiums or subscription charges paid to carrier			**10a**	48730
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.			**10b**	

Specify nature of costs.

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? [ ] Yes [X] No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE A
(Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

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

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

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2023

This Form is Open to Public Inspection

For calendar plan year 2023 or fiscal plan year beginning 07/01/2023 and ending 06/30/2024

A Name of plan
NBA PLAYERS' HEALTH AND WELFARE BENEFIT PLAN

B Three-digit plan number (PN) ▶ 501

C Plan sponsor's name as shown on line 2a of Form 5500
BOARD OF TRUSTEES NBA PLAYERS' HEALTH AND WELFARE BENEFIT

D Employer Identification Number (EIN)
20-1260597

Part I **Information Concerning Insurance Contract Coverage, Fees, and Commissions** Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier
FIDELITY SECURITY LIFE INSURANCE COMPANY (EYEMED VISION CARE)

(b) EIN	**(c)** NAIC code	**(d)** Contract or identification number	**(e)** Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	**(g)** To
86-0773195	67288	98869871001-030	575	07/01/2023	06/30/2024

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	**(b)** Total amount of fees paid
2691	0

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

BWD AGENCY INC
45 EXECUTIVE DR
PLAINVIEW, NY 11803

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	
2691			3

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4	Current value of plan's interest under this contract in the general account at year end	**4**	
5	Current value of plan's interest under this contract in separate accounts at year end	**5**	

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b	Premiums paid to carrier	**6b**	
c	Premiums due but unpaid at the end of the year	**6c**	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount.	**6d**	

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee

(3) ☐ guaranteed investment (4) ☐ other ▶

b	Balance at the end of the previous year			**7b**	
c	Additions: (1) Contributions deposited during the year	**7c(1)**			
	(2) Dividends and credits	**7c(2)**			
	(3) Interest credited during the year	**7c(3)**			
	(4) Transferred from separate account	**7c(4)**			
	(5) Other (specify below)	**7c(5)**			
	▶				
	(6) Total additions			**7c(6)**	0
d	Total of balance and additions (add lines **7b** and **7c(6)**)			**7d**	
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	**7e(1)**			
	(2) Administration charge made by carrier	**7e(2)**			
	(3) Transferred to separate account	**7e(3)**			
	(4) Other (specify below)	**7e(4)**			
	▶				
	(5) Total deductions			**7e(5)**	0
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			**7f**	

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- **a** [ ] Health (other than dental or vision)
- **b** [ ] Dental
- **c** [X] Vision
- **d** [ ] Life insurance
- **e** [ ] Temporary disability (accident and sickness)
- **f** [ ] Long-term disability
- **g** [ ] Supplemental unemployment
- **h** [ ] Prescription drug
- **i** [ ] Stop loss (large deductible)
- **j** [ ] HMO contract
- **k** [ ] PPO contract
- **l** [ ] Indemnity contract
- **m** [ ] Other (specify) ▶

9 Experience-rated contracts:				
a Premiums: (1) Amount received	**9a(1)**			
(2) Increase (decrease) in amount due but unpaid	**9a(2)**			
(3) Increase (decrease) in unearned premium reserve	**9a(3)**			
(4) Earned (**(1)** + **(2)** - **(3)**)			**9a(4)**	
b Benefit charges (1) Claims paid	**9b(1)**			
(2) Increase (decrease) in claim reserves	**9b(2)**			
(3) Incurred claims (add **(1)** and **(2)**)			**9b(3)**	
(4) Claims charged			**9b(4)**	
c Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions	**9c(1)(A)**			
(B) Administrative service or other fees	**9c(1)(B)**			
(C) Other specific acquisition costs	**9c(1)(C)**			
(D) Other expenses	**9c(1)(D)**			
(E) Taxes	**9c(1)(E)**			
(F) Charges for risks or other contingencies	**9c(1)(F)**			
(G) Other retention charges	**9c(1)(G)**			
(H) Total retention			**9c(1)(H)**	
(2) Dividends or retroactive rate refunds. (These amounts were [ ] paid in cash, or [ ] credited.)			**9c(2)**	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			**9d(1)**	
(2) Claim reserves			**9d(2)**	
(3) Other reserves			**9d(3)**	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line **9c(2)**.)			**9e**	
10 Nonexperience-rated contracts:				
a Total premiums or subscription charges paid to carrier			**10a**	29007
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.			**10b**	

Specify nature of costs.

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? [ ] Yes [X] No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE A
(Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

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

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

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2023

This Form is Open to Public Inspection

For calendar plan year 2023 or fiscal plan year beginning 07/01/2023 and ending 06/30/2024

A Name of plan
NBA PLAYERS' HEALTH AND WELFARE BENEFIT PLAN

B Three-digit plan number (PN) ▶ 501

C Plan sponsor's name as shown on line 2a of Form 5500
BOARD OF TRUSTEES NBA PLAYERS' HEALTH AND WELFARE BENEFIT

D Employer Identification Number (EIN)
20-1260597

Part I **Information Concerning Insurance Contract Coverage, Fees, and Commissions** Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier
FIDELITY SECURITY LIFE INSURANCE COMPANY (EYEMED VISION CARE)

(b) EIN	**(c)** NAIC code	**(d)** Contract or identification number	**(e)** Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	**(g)** To
43-0949844	71870	10250831001	1711	01/01/2023	12/31/2023

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	**(b)** Total amount of fees paid
4816	0

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid
NFP CORPORATE SERVICES LLC
340 MADISON AVE FL 21
NEW YORK, NY 10173-0401

(b) Amount of sales and base commissions paid	Fees and other commissions paid		
	(c) Amount	**(d)** Purpose	**(e)** Organization code
3260			3

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid
NFP CORPORATE SERVICES LLC
340 MADISON AVE FL 20
NEW YORK, NY 10173-0401

(b) Amount of sales and base commissions paid	Fees and other commissions paid		
	(c) Amount	**(d)** Purpose	**(e)** Organization code
1556			3

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4	Current value of plan's interest under this contract in the general account at year end	**4**	
5	Current value of plan's interest under this contract in separate accounts at year end	**5**	

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b	Premiums paid to carrier	**6b**	
c	Premiums due but unpaid at the end of the year	**6c**	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount.	**6d**	

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee

(3) ☐ guaranteed investment (4) ☐ other ▶

b	Balance at the end of the previous year			**7b**	
c	Additions: (1) Contributions deposited during the year	**7c(1)**			
	(2) Dividends and credits	**7c(2)**			
	(3) Interest credited during the year	**7c(3)**			
	(4) Transferred from separate account	**7c(4)**			
	(5) Other (specify below)	**7c(5)**			
	▶				
	(6) Total additions			**7c(6)**	0
d	Total of balance and additions (add lines **7b** and **7c(6)**)			**7d**	
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	**7e(1)**			
	(2) Administration charge made by carrier	**7e(2)**			
	(3) Transferred to separate account	**7e(3)**			
	(4) Other (specify below)	**7e(4)**			
	▶				
	(5) Total deductions			**7e(5)**	0
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			**7f**	

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- **a** [ ] Health (other than dental or vision)
- **b** [ ] Dental
- **c** [X] Vision
- **d** [ ] Life insurance
- **e** [ ] Temporary disability (accident and sickness)
- **f** [ ] Long-term disability
- **g** [ ] Supplemental unemployment
- **h** [ ] Prescription drug
- **i** [ ] Stop loss (large deductible)
- **j** [ ] HMO contract
- **k** [ ] PPO contract
- **l** [ ] Indemnity contract
- **m** [ ] Other (specify) ▶

9 Experience-rated contracts:				
a Premiums: (1) Amount received	**9a(1)**			
(2) Increase (decrease) in amount due but unpaid	**9a(2)**			
(3) Increase (decrease) in unearned premium reserve	**9a(3)**			
(4) Earned (**(1)** + **(2)** - **(3)**)			**9a(4)**	
b Benefit charges (1) Claims paid	**9b(1)**			
(2) Increase (decrease) in claim reserves	**9b(2)**			
(3) Incurred claims (add **(1)** and **(2)**)			**9b(3)**	
(4) Claims charged			**9b(4)**	
c Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions	**9c(1)(A)**			
(B) Administrative service or other fees	**9c(1)(B)**			
(C) Other specific acquisition costs	**9c(1)(C)**			
(D) Other expenses	**9c(1)(D)**			
(E) Taxes	**9c(1)(E)**			
(F) Charges for risks or other contingencies	**9c(1)(F)**			
(G) Other retention charges	**9c(1)(G)**			
(H) Total retention			**9c(1)(H)**	
(2) Dividends or retroactive rate refunds. (These amounts were [ ] paid in cash, or [ ] credited.)			**9c(2)**	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			**9d(1)**	
(2) Claim reserves			**9d(2)**	
(3) Other reserves			**9d(3)**	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line **9c(2)**.)			**9e**	
10 Nonexperience-rated contracts:				
a Total premiums or subscription charges paid to carrier			**10a**	48730
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.			**10b**	

Specify nature of costs.

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? [ ] Yes [X] No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

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 07/01/2023 and ending 06/30/2024

A Name of plan
NBA PLAYERS' HEALTH AND WELFARE BENEFIT PLAN

B Three-digit plan number (PN) ▶ 501

C Plan sponsor's name as shown on line 2a of Form 5500
BOARD OF TRUSTEES NBA PLAYERS' HEALTH AND WELFARE BENEFIT

D Employer Identification Number (EIN)
20-1260597

Part I Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

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

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

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

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

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

WELLINGTON TRUST COMPANY, N.A.

04-2755549

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	639228	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

GALLIARD CAPITAL MANAGEMENT, INC.

41-1813702

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	184124	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

PRINCIPAL CUSTODY SOLUTIONS

PO BOX 10317
DES MOINES, IA 50306-0317

41-6257133

(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?
19 51	NONE	125000	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

STATE STREET BANK AND TRUST COMPANY

ONE LINCOLN STREET, 8TH FLOOR
BOSTON, MA 02111

(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?
51 28	NONE	47160	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

CALOGERO & ASSOCIATES, LLC

4350 MIDDLE SETTLEMENT ROAD
NEW HARTFORD, NY 13413

(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?
50 10	NONE	24363	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

Part I Service Provider Information (continued)

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

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

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

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

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

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

Part III Termination Information on Accountants and Enrolled Actuaries (see instructions)

(complete as many entries as needed)

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

DFE/Participating Plan Information

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

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

OMB No. 1210-0110

2023

This Form is Open to Public Inspection.

For calendar plan year 2023 or fiscal plan year beginning 07/01/2023 and ending 06/30/2024

A Name of plan
NBA PLAYERS' HEALTH AND WELFARE BENEFIT PLAN

B Three-digit plan number (PN) ▶ 501

C Plan or DFE sponsor's name as shown on line 2a of Form 5500
BOARD OF TRUSTEES NBA PLAYERS' HEALTH AND WELFARE BENEFIT

D Employer Identification Number (EIN)
20-1260597

Part I **Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs)**
(Complete as many entries as needed to report all interests in DFEs)

a Name of MTIA, CCT, PSA, or 103-12 IE: WTC-CTF INTERN'L RESEARCH EQUITY

b Name of sponsor of entity listed in (a): WELLINGTON TRUST CO., N.A.

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
04-6657586-001	C	63624042

a Name of MTIA, CCT, PSA, or 103-12 IE: WTC-CTF OPPORTUNISTIC INVEST. ALL

b Name of sponsor of entity listed in (a): WELLINGTON TRUST CO., N.A.

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
20-0863941-001	C	36789339

a Name of MTIA, CCT, PSA, or 103-12 IE: RUSSELL 3000 (R) INDX NL CTF (CMU3)

b Name of sponsor of entity listed in (a): STATE STREET BANK AND TRUST COMPANY

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
04-3393595-001	C	157932077

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Part II **Information on Participating Plans (to be completed by DFEs, other than DCGs)**
(Complete as many entries as needed to report all participating plans. DCGs must report each participating plan using Schedule DCG.)

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

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a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

SCHEDULE H (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Financial Information

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

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

OMB No. 1210-0110

2023

This Form is Open to Public Inspection

For calendar plan year 2023 or fiscal plan year beginning 07/01/2023 and ending 06/30/2024

A Name of plan
NBA PLAYERS' HEALTH AND WELFARE BENEFIT PLAN

B Three-digit plan number (PN) ▶ 501

C Plan sponsor's name as shown on line 2a of Form 5500
BOARD OF TRUSTEES NBA PLAYERS' HEALTH AND WELFARE BENEFIT

D Employer Identification Number (EIN)
20-1260597

Part I Asset and Liability Statement

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

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a	6562318	6025243
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	790216	1006515
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	2354061	2310758
(2) U.S. Government securities	1c(2)	60339066	69573774
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)	32785307	32562036
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)		
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	225286774	258345458
(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)	32639820	35242280
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	6239312	5794082

			(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	366996874	410860146
	Liabilities			
g	Benefit claims payable	1g		
h	Operating payables	1h		
i	Acquisition indebtedness	1i		
j	Other liabilities	1j	855822	1018700
k	Total liabilities (add all amounts in lines 1g through1j)	1k	855822	1018700
	Net Assets			
l	Net assets (subtract line 1k from line 1f)	1l	366141052	409841446

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)	40792611	
	(B) Participants	2a(1)(B)	6694980	
	(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)		47487591
b	**Earnings on investments:**			
	(1) Interest:			
	(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	1804704	
	(B) U.S. Government securities	2b(1)(B)	1494643	
	(C) Corporate debt instruments	2b(1)(C)	2415350	
	(D) Loans (other than to participants)	2b(1)(D)		
	(E) Participant loans	2b(1)(E)		
	(F) Other	2b(1)(F)	1352465	
	(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		7067162
	(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)	1673617	
	(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		1673617
	(3) Rents	2b(3)		
	(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	50885534	
	(B) Aggregate carrying amount (see instructions)	2b(4)(B)	51984821	
	(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		-1099287
	(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
	(B) Other	2b(5)(B)	-3003632	
	(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		-3003632

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		42968946
(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)		-1686722
c Other income	2c		
d Total income. Add all **income** amounts in column (b) and enter total	2d		93407675
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	7505565	
(2) To insurance carriers for the provision of benefits	2e(2)	40862694	
(3) Other	2e(3)	242258	
(4) Total benefit payments. Add lines **2e(1)** through **(3)**	2e(4)		48610517
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)	995513	
(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)	101251	
(12) Total administrative expenses. Add lines **2i(1)** through **(11)**	2i(12)		1096764
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		49707281
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		43700394
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: BONADIO & CO., LLP **(2)** EIN: 16-1131146

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		20000000
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**			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.	**4n**			

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

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

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

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

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

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

NBA PLAYERS' HEALTH AND WELFARE BENEFIT PLAN

Financial Statements and Supplemental Schedules
June 30, 2024 and 2023
Together with Independent
Auditor's Report

Bonadio & Co., LLP
Accounting, Consulting & More

Bonadio & Co., LLP
Accounting, Consulting & More

INDEPENDENT AUDITOR'S REPORT

April 11, 2025

To the Board of Trustees of the
NBA Players' Health and Welfare Benefit Plan:

Opinion

We have audited the accompanying financial statements of the NBA Players' Health and Welfare Benefit Plan (the Plan), an employee benefit plan subject to the Employee Retirement Income Security Act of 1974 (ERISA), which comprise the statements of net assets available for benefits as of June 30, 2024 and 2023, and the related statements of changes in net assets available for benefits for the years then ended, and the related notes to the financial statements.

In our opinion, the financial statements referred to above present fairly, in all material respects, the net assets available for benefits and benefit obligations of the Plan as of June 30, 2024 and 2023, and the changes in its net assets available for benefits for the years then ended, in accordance with accounting principles generally accepted in the United States of America.

Basis for Opinion

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

Responsibilities of Management for the Financial Statements

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

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

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www.bonadio.com

(Continued)

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

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

In performing an audit in accordance with generally accepted auditing standards, we:

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

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

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

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

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

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

INDEPENDENT AUDITOR'S REPORT
(Continued)

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 Schedule H, Line 4i- Schedule of Assets (Held at End of Year) as of June 30, 2024, Schedule H, Line 4i - Schedule of Assets (Acquired and Disposed of Within the Year) for the Year Ended June 30, 2024, and Schedule H, Line 4j -Schedule of Reportable Transactions for the year ended June 30, 2024, 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 generally accepted auditing standards.

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.

Bonadio & Co., LLP

NBA PLAYERS' HEALTH AND WELFARE BENEFIT PLAN

Statements of Net Assets Available For Benefits
June 30, 2024 and 2023

	2024	2023
ASSETS		
CASH	$ 5,471,053	$ 6,170,313
INVESTMENTS (at fair value):		
Cash equivalents	2,310,758	2,354,061
U.S. Government securities	18,733,477	19,439,739
Mutual funds	35,242,280	32,639,820
Mortgage-backed securities	50,840,297	40,899,327
Municipal bonds	5,794,082	6,239,312
Corporate bonds	32,562,036	32,785,307
Common/collective trusts	258,345,458	225,286,774
Total investments	403,828,388	359,644,340
RECEIVABLES:		
Accrued interest receivable	938,867	756,818
Due from participants	67,648	33,398
Total receivables	1,006,515	790,216
ESCROW ACCOUNTS	554,190	392,005
Total assets	410,860,146	366,996,874
LIABILITIES AND NET ASSETS		
ACCRUED EXPENSES	303,076	284,522
PAYROLL TAXES PAYABLE	20,922	19,490
DUE TO CUSTODIAN	694,702	551,810
Total liabilities	1,018,700	855,822
NET ASSETS AVAILABLE FOR BENEFITS	$ 409,841,446	$ 366,141,052

The accompanying notes are an integral part of these statements.

NBA PLAYERS' HEALTH AND WELFARE BENEFIT PLAN

Statements of Changes in Net Assets Available For Benefits
For the years ended June 30, 2024 and 2023

	2024	2023
ADDITIONS:		
Investment income -		
Net appreciation in fair value of investments	$ 37,179,305	$ 30,580,885
Interest and dividends	8,740,779	7,034,581
Investment income-before investment management fees	45,920,084	37,615,466
Less: Investment management fees	(995,513)	(934,655)
Net investment income	44,924,571	36,680,811
Contributions -		
NBA Teams' contributions	40,792,611	39,504,702
Self-pay contributions	6,694,980	5,043,506
Total contributions	47,487,591	44,548,208
Total additions	92,412,162	81,229,019
DEDUCTIONS:		
Insurance premiums	40,862,694	37,815,819
HRA reimbursements	7,505,565	6,830,841
Tuition reimbursement	242,258	213,109
Administrative expenses	101,251	93,341
Total deductions	48,711,768	44,953,110
CHANGE IN NET ASSETS AVAILABLE FOR BENEFITS	43,700,394	36,275,909
NET ASSETS AVAILABLE FOR BENEFITS - beginning of period	366,141,052	329,865,143
NET ASSETS AVAILABLE FOR BENEFITS - end of period	$ 409,841,446	$ 366,141,052

The accompanying notes are an integral part of these statements.

1. DESCRIPTION OF THE PLAN

The NBA Players' Health and Welfare Benefit Plan (the "Plan"), which is administered by the Board of Trustees (“Trustees”) of the NBA Players’ Health and Welfare Benefit Trust (“Trust”), provides certain health and welfare benefits for eligible participants and dependents. The following description of the benefits provided under the Plan provides only general information. Participants should refer to the Plan documents for the applicable component of the Plan for a more complete description of the Plan’s provisions.

General

The Plan is a multi-employer welfare benefit plan established under the Trust pursuant to a collective bargaining agreement (“CBA”) between the National Basketball Players Association (“NBPA”) and the National Basketball Association (“NBA”). The Plan is subject to the regulations of the U.S. Department of Labor and provisions of the Employee Retirement Income Security Act of 1974, as amended (“ERISA”).

Benefits

HRA Benefit: The Plan provides a supplemental health reimbursement account benefit (the "HRA Benefit") that covers health-related costs qualified under Internal Revenue Service (“IRS”) rules that are not covered by the primary insurance carriers of eligible current and former NBA players. To the extent applicable, costs incurred in connection with the payment of premiums for certain types of health insurance may also be covered.

Insured Benefits for Retired Players: The Plan includes a retiree medical benefit. The retiree medical benefit provides fully insured medical and prescription drug coverage to eligible retired NBA players and their dependents. This coverage is currently provided through insurance policies administered by UnitedHealthcare. In some cases, eligible retirees contribute to the cost of the premiums for this coverage and in other cases they are currently not required to. The retiree medical benefit consists of insured coverage for pre-Medicare retirees and their dependents and a Medicare Advantage benefit for participants and dependents eligible for Medicare coverage.

Effective January 1, 2020, the Plan provides retiree dental and vision benefits on a voluntary, self-paid basis. These benefits are provided on a fully insured basis for participants and their eligible dependents.

The retiree medical, dental and vision benefits are collectively referred to as the "Retired Player Health Benefits".

Global Healthcare Coverage: The Plan provides medical, dental, prescription drug and vision insurance benefits for eligible active international players (the "Global Healthcare Coverage") through an insurance contract with Cigna. This coverage covers health insurance costs incurred by eligible active international players and their families both inside the U.S. and outside of the U.S., including costs for non-emergency care.

1. DESCRIPTION OF THE PLAN (Continued)

Insured Benefits for Active Players: The Plan also provides certain other insured health and welfare benefits for active players (including two-way players) and, in some cases, their eligible dependents (the "Active Player Health Benefits"). The Active Player Health Benefits include medical, dental, prescription drug, and vision benefits, as well as life insurance, disability and accidental death and dismemberment benefits.

Tuition Reimbursement Benefit: The Plan includes a tuition reimbursement benefit (the "Tuition Reimbursement Benefit") for eligible active and eligible retired NBA players. Subject to certain individual and aggregate limits applicable under the Plan, the Tuition Reimbursement Benefit covers expenses incurred in connection with a “qualifying education program”, which is either 1) a course taken in connection with a degree program at an accredited institution as listed on the U.S. Department of Education website (or as listed by an international accrediting organization); or 2) a course affiliated with an accredited institution and that prepares an individual for a job or that improves or develops capabilities of an individual, as determined by the Trustees; or 3) certain expenses for tutoring and testing preparation courses.

Eligibility

HRA Benefit: A player automatically becomes a participant in the HRA Benefit in the Plan year starting on July 1 immediately following the first regular season in which he attains a “Year of NBA Service”. In general, a participant earns a “Year of NBA Service” for a regular season if the player is either (1) on the active list or inactive list (or, effective with the 2023-24 season, the two-way list) of any NBA Team as of February 2 (March 21, 2021 for the 2020-2021 regular season only, March 5, 2012 for the 2011-2012 regular season only and March 21, 1999 for the 1998-1999 regular season only), or (2) on the active list of one or more NBA Teams for at least 50% of regular season games during such regular season (for the 2019-2020 season only, at least 50% of games between October 22, 2019 and March 11, 2020). However, a player generally is not credited with a Year of NBA Service for a season (i) solely because he is under a 10-day contract as of February 2nd of such season (effective beginning with the 2017-2018 season) (or as of March 21 for the 2020-2021 season), (ii) for the 2017-2018 through 2022-2023 seasons, solely because he was under a Two-Way Contract as of February 2nd of such season (or, as of March 21, 2021 for the 2020-2021 season), or (iii) for the 2018-2019 through 2022-2023 seasons, solely because he was on the active list of one or more NBA Teams for at least 50% of regular season games solely while under a Two-Way Contract.

A player is not eligible to receive an allocation under the HRA Benefit for the period of time during which the player is both a resident of Canada for income tax purposes and employed by the Toronto Raptors.

Retired Player Health Benefits: Retired players and their eligible dependents are eligible to participate in the Retired Player Health Benefits if the player was credited with at least 3 Years of NBA Service (as described above) during his playing career. If a player satisfies this eligibility rule, the player can generally enroll in the Retired Player Health Benefits after the player’s contract terminates and 12 months pass without the player entering into a new contract with an NBA Team.

Global Healthcare Coverage: In general, a player becomes eligible for Global Healthcare Coverage if he (i) is not a citizen or permanent resident of either the United States or Canada, (ii) has signed a standard player contract and (iii) is on the active or inactive list of an NBA team. Two-way players are ineligible for Global Healthcare Coverage.

1. DESCRIPTION OF THE PLAN (Continued)

Active Player Health Benefits: Active players are eligible for the Active Player Health Benefits. Eligibility ends on the last day of the month during which players cease to be active players, unless they are "Veteran Free Agents." For this purpose, a "Veteran Free Agent" is a player who signed at least one standard player contract with an NBA team (other than a 10-day contract) and completed such contract by rendering the playing services called for thereunder. For Veteran Free Agents, eligibility for Active Player Health Benefits ends on the August 31 following the last regular season covering the Veteran Free Agent's completed standard player contract.

Tuition Reimbursement Benefit: Active players and (starting with the 2023-2024 season) Two-Way Players are eligible for the Tuition Reimbursement Benefit if they are credited with a Year of NBA Service (as described above) during a regular season, and if they have been credited with less than 3 Years of NBA Service, the benefit covers only eligible expenses that are incurred during each calendar year in which the player earns a Year of NBA Service. Active players and Two-Way Players with two Years of NBA Service may carry over any unused amounts earned in the first Year of NBA Service for use in the second year, subject to certain limitations. Former NBA players are eligible for the Tuition Reimbursement Benefit if they were credited with at least 3 Years of NBA Service, and there is no time limitation on using the benefit.

Reimbursement is also subject to applicable individual and aggregate limits under the Plan. Dependents and other family members of players are not eligible to receive the Tuition Reimbursement Benefit.

Funding

Health Reimbursement Account (HRA Benefit): Pursuant to and subject to the CBA, the member Teams of the NBA make an annual contribution to the Trust in order to fund the HRA Benefit under the Plan. An eligible player will receive an allocation into his health reimbursement account "(HRA") equal to $30,000 for each season that he earns a Year of NBA Service, up to $150,000 in total allocations over his NBA career. If a player received more than $150,000 in HRA allocations prior to the 2016-17 season, he may continue to use amounts in his HRA but is not entitled to any future HRA allocations. Earnings and/or losses on a player's account are not taken into account when determining the allocation limit. Furthermore, these amounts are allocated to participant accounts first by using amounts previously held in the Plan's forfeiture account (subject to the retention of a minimum balance in the forfeiture account, as determined by the Plan) and then, to the extent these amounts are insufficient to fund the allocations, by new contributions from the NBA Teams.

For the Plan year ended June 30, 2023, the total annual HRA allocation amount under the Plan formula was $7,568,225. This amount was allocated to participant accounts in the Plan year ended June 30, 2023.

For the Plan year ended June 30, 2024, the total annual HRA allocation amount under the Plan formula was $6,451,958. This amount was allocated to participant accounts in the Plan year ended June 30, 2024.

Active Player Health Benefits: The NBA Teams pay the full cost of premiums for participants, including, effective July 1, 2023, Two-Way Players, and, as applicable under the Plan, dependent Active Player Health Benefits. In general, these payments are currently made to the Trust and subsequently remitted to the applicable insurance company.

1. DESCRIPTION OF THE PLAN (Continued)

Retired Player Health Benefits: The NBA Teams pay the subsidized portion of premiums for participant and dependent medical coverage. Retired players pay all premiums for dental and vision coverage, as well as any non-subsidized portion of premiums for medical coverage. The payments by the NBA Teams and retired players are made to the Trust and subsequently remitted to the applicable insurers (with the exception of player premium payments for Medicare Advantage coverage under the Plan, which are paid directly to the insurer).

Global Healthcare Coverage: The NBA Teams pay the full cost of premiums for participant and dependent coverage. These payments are currently made to the Trust and subsequently remitted to Cigna.

Tuition Reimbursement Benefit: The NBA Teams pay the cost of the Tuition Reimbursement Benefit. These payments are currently made to the Trust and subsequently remitted to eligible players.

Continued Use of Benefits

HRA Benefit: When a participant is credited with 3 Years of NBA Service, he may use the balance in his individual HRA Benefit to reimburse eligible medical expenses under the Plan during his NBA playing career and after his retirement until the balance is exhausted, subject to the terms of the Plan.

All Other Benefits: No participant, dependent, or other person has or may attain any right to any other vested benefit (including, without limitation, a Retired Player Health Benefit) under the Plan. These benefits (including, without limitation, the Retired Player Health Benefit) may be reduced, terminated, or amended at any time pursuant to the terms of the CBA and the Plan.

Forfeitures (HRA Benefit)

A participant's HRA balance will be forfeited if the participant is credited with less than 3 Years of NBA Service and has not been credited with a Year of NBA Service for two consecutive regular seasons. Any amounts that are forfeited by former players may be used to fund annual allocations for the HRA Benefit under the Plan, to pay the Plan's administrative expenses attributable to the HRA Benefit, as a reserve against Plan losses on the HRA-related assets held in the Trust, to allocate to the individual accounts of other participants under the HRA Benefit, or to reinstate former forfeitures to other participant HRA accounts. Participants' HRA balances may also be forfeited under rules set forth in the Plan. The total of forfeited accounts was $605,909 and $1,241,788, respectively, for the years ended June 30, 2024 and 2023.

2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Basis of Accounting
The Plan's financial statements are prepared in accordance with accounting principles generally accepted in the United States of America.

Use of Estimates
The preparation of financial statements in accordance with accounting principles generally accepted in the United States of America requires the Plan's administrator to make estimates and assumptions that affect certain reported amounts and disclosures. Accordingly, actual results may differ from those estimates.

2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (Continued)

Cash

Cash, excluding cash and cash equivalents classified as investments, consists of a bank demand deposit account. At times, the balance in this account may exceed federally insured limits. The Plan has not experienced any losses in this account and management believes it is not exposed to any significant credit risk with respect to cash.

Investments

The Plan invests in various types of investment securities. Investment securities are exposed to various risks, such as interest rate, market, and credit risk. 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 those changes could materially affect the amounts reported in the accompanying financial statements.

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

Fair Value Measurements

Accounting Standards Codification (ASC) 820, Fair Value Measurements and Disclosures, established a framework for measuring fair value. That framework provides a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value. The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level 1 measurements) and the lower priority to unobservable inputs (Level 3 measurements).

The three levels of the fair value hierarchy under ASC 820 are described below:

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

- Level 2 - Inputs to the valuation methodology include:

    - Quoted prices for similar assets or liabilities in active markets;

    - Quoted prices for identical or similar assets or liabilities in inactive markets;

    - Inputs other than quoted prices that are observable for the asset or liability;

    - Inputs that are derived principally from or corroborated by observable market data by correlation or other means.

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

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

The asset's or liability's fair value measurement level within the fair value hierarchy is based on the lowest level of any input that is significant to the fair value measurement. Valuation techniques are used to maximize the use of observable inputs and minimize the use of unobservable inputs.

2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (Continued)

Fair Value Measurements (Continued)
Following is a description of the valuation methodologies used for assets measured at fair value. There have been no changes in the methodology used as of June 30, 2024 and 2023, respectively.

Cash equivalents: Consist of money market funds recorded at fair value. Cash equivalents also consist of certificates of deposit and short-term U.S. Government investments, valued using Level 1 inputs which is cost plus accrued income, which approximates fair value.

U.S. Government securities and mutual funds: Valued using Level 1 inputs at the quoted closing price reported on the active market on which the individual securities are traded.

Mortgage-backed securities: Valued using Level 2 inputs where a volatility-driven, multi-dimensional single cash flow stream model or option-adjusted spread model is used or a single cash flow model is utilized. Valued using Level 3 inputs where various inputs such as but not limited to daily cash flow, snapshots of TBA market and U.S. Treasury market, floating rate indices, spread over index, periodic and life cap, next coupon adjustment date and convertibility of the bond, are utilized.

Municipal bonds: Valued using Level 2 inputs at quoted closing prices for similar assets reported on the active market on which individual securities are traded.

Corporate bonds: Valued using Level 2 inputs at quoted closing prices for similar assets reported on the active market on which individual securities are traded.

Common/collective trust: Valued using net asset value. The SSgA Russell 3000 Index Non-Lending Common Trust Fund (Russell) investment is valued at net asset value of the fund, which is based on the value of the portfolio investments at the valuation date. The investment seeks to exceed the return, in the aggregate, of the Russell 3000 Index. The fair value of the Russell investment is reported as a “common/collective trust” in the accompanying financial statements and was estimated by Principal Custody Solutions ("Principal"), the investment custodian, based on the net asset value of the investment determined by a pricing agency.

Common/collective trust: Valued using net asset value. The Wellington Trust Company, N.A. - CTF International Research Equity Portfolio’s (International Research) investment objective is to provide long-term total return in excess of the MSCI EAFE Index. International Research is managed on a total return basis, and not with an objective of achieving or avoiding any particular tax consequence. The value of the investment of the Plan is valued at the net asset value of the fund, which is based on the value of the portfolio investments at the valuation date. The fair value of the International Research investment is reported as a “common/collective trust” in the accompanying financial statements and was estimated by Principal, the investment custodian, based on the net asset value of the investment determined by a pricing agency.

2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (Continued)

Fair Value Measurements (Continued)
Common/collective trust: Valued using net asset value. The Wellington Trust Company, N.A. - CTF Opportunistic Investment Allocation Portfolio (Opportunistic) investment objective is an unconstrained, non-benchmark-oriented investment approach. Opportunistic is managed on a total return basis, and not with an objective of achieving or avoiding any particular tax consequences. The Opportunistic invests in other Wellington Trust Common Trust Funds. The value of the investment of the Plan is valued at the net asset value of the fund, which is based on the value of the portfolio investments at the valuation date. The fair value of the Opportunistic is reported as a "common/collective trust" in the accompanying financial statements and was estimated by Principal, the investment custodian, based on the net asset value of the investment determined by a pricing agency.

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 the Plan believes its valuation methods are appropriate and consistent with other market participants, the use of different methodologies or assumptions to determine fair value of certain financial instruments could result in a different fair value measurement at the reporting date.

Benefit Payments
Benefits are recorded as an expense when paid.

Administrative Expenses
Certain administrative expenses, which include legal, accounting, and data processing fees are paid directly by the NBA on behalf of the NBA Teams. Other administrative expenses, such as investment and custodial fees, are paid by the Plan.

3. TERMINATION

The Board of Trustees and/or the NBA and the NBPA (as applicable under the CBA and Plan) reserve the right to discontinue, amend or modify and terminate the Plan or any applicable component of the Plan without any liability for such termination subject to the provisions of the Agreement and Declaration of Trust, the Plan terms and ERISA. In the event of a Plan termination, no player, dependent or beneficiary shall have any rights under the Plan after the disposition of all of the Plan's assets. Without limiting the foregoing, the Retired Player Health Benefits provided thereunder may be reduced, terminated, or amended at any time pursuant to the terms of the CBA and the Plan.

4. PERSONAL HRA ACCOUNTS

Subject to the limits and other rules described in Note 1 above, allocations are made to the personal HRA accounts of players who receive a Year of NBA Service for a regular season. Plan earnings are proportionally allocated to each personal account based on the participant's undistributed account balance as of the applicable Valuation Date, as defined in the Plan.

The HRA Benefit applicable to a participant who has been credited with 3 or more Years of NBA Service is the benefit that can be provided from the participant's individual account.

4. PERSONAL HRA ACCOUNTS (Continued)

Payment of Benefits
The HRA Benefit is intended to supplement the NBA players' existing insured medical coverage. Its purpose is to provide eligible active and retired NBA players, their spouses, and eligible dependents with supplemental benefits to cover qualified medical expenses otherwise not covered by the players' primary medical insurance carriers and to help pay for certain health insurance premiums upon retirement of the players. The reimbursement amounts paid under the HRA Benefit with respect to a player who has been credited with 3 or more Years of NBA Service or such player's spouse or other eligible dependents may never exceed the balance in such player's individual account.

The HRA Benefit activity of active and retired players is as follows for the years ended June 30:

	2024	2023
HRA, beginning of year	$ 358,763,066	$ 319,097,409
Add: Allocations and investment returns	52,456,094	45,844,412
Less: Disbursements	(7,862,785)	(6,178,755)
HRA, end of year	$ 403,356,375	$ 358,763,066

5. INVESTMENTS

The following table sets forth by level, within the fair value hierarchy, the Plan's assets at fair value as of June 30, 2024:

	Level 1	Level 2	Level 3	Total
Cash equivalents	$ 2,310,758	$ -	$ -	$ 2,310,758
U.S. Government securities	18,733,477	-	-	18,733,477
Mutual funds	35,242,280	-	-	35,242,280
Mortgage-backed securities	-	50,840,297	-	50,840,297
Municipal bonds	-	5,794,082	-	5,794,082
Corporate bonds	-	32,562,036	-	32,562,036
	$ 56,286,515	$ 89,196,415	$ -	145,482,930
Investments measured at NAV (a)				258,345,458
Total investments at fair value				$403,828,388

5. INVESTMENTS (Continued)

The following table sets forth by level, within the fair value hierarchy, the Plan's assets at fair value as of June 30, 2023:

	Level 1	Level 2	Level 3	Total
Cash equivalents	$ 2,354,061	$ -	$ -	$ 2,354,061
U.S. Government securities	19,439,739	-	-	19,439,739
Mutual funds	32,639,820	-	-	32,639,820
Mortgage-backed securities	-	40,899,327	-	40,899,327
Municipal bonds	-	6,239,312	-	6,239,312
Corporate bonds	-	32,785,307	-	32,785,307
	$ 54,433,620	$ 79,923,946	$ -	134,357,566
Investments measured at NAV (a)				225,286,774
Total investments at fair value				$359,664,640

(a) Certain investments that were measured using the net asset value practical expedient have not been classified in the fair value hierarchy. The amounts presented in this table are intended to permit reconciliation of the fair value hierarchy to the line items presented in the statements of net assets available for benefits.

The Plan had the following investments at June 30, 2024:

	Fair Value	Unfunded Commitments	Redemption Frequency (if Currently Eligible)
Common/collective trusts:			
Wellington Trust Company, N.A. – CTF International Research Equity Portfolio	$ 63,624,042	$ -	Eligible
Wellington Trust Company, N.A. – CTF Opportunistic Investment Allocation Portfolio	36,789,339	-	Eligible
SSgA Russell 3000 Index Non-lending Common Trust Fund	157,932,077	-	Eligible
	$258,345,458	$ -	

5. INVESTMENTS (Continued)

The Plan had the following investments at June 30, 2023:

	Fair Value	Unfunded Commitments	Redemption Frequency (if Currently Eligible)
Common/collective trusts:			
Wellington Trust Company, N.A. – CTF International Research Equity Portfolio	$ 60,152,547	$ -	Eligible
Wellington Trust Company, N.A. – CTF Opportunistic Investment Allocation Portfolio	34,572,232	-	Eligible
SSgA Russell 3000 Index Non-lending Common Trust Fund	130,561,995	-	Eligible
	$225,286,774	$ -	

6. INCOME TAX STATUS

The trust established under the Plan to hold the Plan's assets obtained its tax exemption letter on October 25, 2005, in which the Internal Revenue Service (IRS) stated the trust, as then designed, was tax exempt. The Plan administrator believes the trust is currently designed and being operated in compliance with the applicable requirements of the Internal Revenue Code (IRC).

In general, for employee benefit plans, their tax-exempt status itself is deemed to be an uncertainty since events could potentially occur to jeopardize their tax-exempt status. The Plan files the Return of Organization Exempt from Income Tax (Form 990) and the Annual Return/Report of Employee Benefit Plan (Form 5500) in the U.S. federal jurisdiction.

7. PARTY-IN-INTEREST TRANSACTIONS

Plan investments include shares of common/collective trusts managed by Wellington Trust Company, N.A. Wellington Trust Company, N.A. is the investment manager as defined by the Plan and, therefore, these transactions qualify as party-in-interest transactions. Fees paid by the Plan for the investment management services amounted to $639,228 and $594,281 for the years ended June 30, 2024 and 2023, respectively. Plan investments include shares of a common/collective trust managed by State Street Bank and Trust Company. State Street Bank and Trust Company is the investment manager as defined by the Plan and, therefore, these transactions qualify as party-in-interest transactions. Fees paid by the Plan for the investment management services amounted to $47,160 and $40,375 for the years ended June 30, 2024 and 2023, respectively.

8. PLAN AMENDMENTS

The following Plan amendments were effective in the Plan year-ended June 30, 2024:

- Effective July 1, 2023, the Plan was amended to incorporate changes from the June 28, 2023 collective bargaining agreement entered into by the NBA and NBPA. The amendment (a) expanded eligibility for Two-Way Players, starting with the 2023-2024 season by allowing them to earn a Year of NBA Service for the HRA Benefit, Retiree Healthcare Coverage, and the Tuition Reimbursement benefit, (b) increased life insurance and accidental death and dismemberment benefits for Two-Way Players, starting with the 2023-2024 season, providing a maximum benefit for each of $1,000,000, (c) eliminated the healthcare coverage premium requirement for Two-Way Players, effective July 1, 2023, (d) increased the Tuition Reimbursement Benefit limit, with eligible players earning $41,667 per Year of NBA Service with a lifetime maximum of $125,000, and (e) removed the limitations on the Tuition Reimbursement Benefit that former NBA Players (i) must have one Year of NBA Service after 2010-2011 season to be eligible for the benefit, and (ii) must use the benefit for eligible expenses that are incurred through the 6-year anniversary of the player's "termination of employment."

- Effective July 11, 2023, the Plan was amended due to the end of the COVID-19 National Emergency and will no longer suspend the following deadlines i) the 30-day deadline to request special enrollment in the Healthcare Coverage under the Plan due to a loss of other coverage, your marriage, or the birth, adoption, or placement for adoption with you of a new dependent, and ii) The 60-day deadline to request special enrollment in the Healthcare Coverage under the Plan due to the loss of Medicaid or CHIP coverage.

9. SUBSEQUENT EVENTS

Effective November 1, 2024, the Plan was formally amended to remove the requirement that dependents of retired players be enrolled in a group health plan to be considered an Eligible Dependent for the HRA Benefit.

The Plan has evaluated subsequent events through April 11, 2025, the date the financial statements were available to be issued.

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2024

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	CASH EQUIVALENTS					
	OTHER CASH EQUIVALENTS					
	FUNDS OR BANK DEPOSITS					
	PRINCIPAL DEPOSIT SWEEP PROGRAM VP7000251					
507,641.310	16258700	507,641.31	507,641.31		0.00	1,289.68
964,504.030	16258702	964,504.03	964,504.03		0.00	3,376.21
128,697.960	16258703	128,697.96	128,697.96		0.00	605.04
277,384.590	16258710	277,384.59	277,384.59		0.00	3,936.77
113,341.510	16258711	113,341.51	113,341.51		0.00	287.93
358,730.870	16258712	358,730.87	358,730.87		0.00	2,039.97
2,350,300.270	TOTAL PRINCIPAL DEPOSIT SWEEP PROGRAM	2,350,300.27 100.0000	2,350,300.27 100.0000	6/28/24	0.00	11,535.60
	TOTAL FUNDS OR BANK DEPOSITS	2,350,300.27	2,350,300.27		0.00	11,535.60
	TOTAL OTHER CASH EQUIVALENTS	**2,350,300.27**	**2,350,300.27**		**0.00**	**11,535.60**
	TOTAL CASH EQUIVALENTS	**2,350,300.27**	**2,350,300.27**		**0.00**	**11,535.60**
	POOLED, COMMON AND COLLECTIVE FUNDS					
	POOLED FUNDS					
	SSGA RUSSELL 3000 R INDX NL CTF CMU3 857999643					
3,108,042.603	16258700	44,497,410.80	157,932,076.83		113,434,666.03	0.00
3,108,042.603	TOTAL SSGA RUSSELL 3000 R INDX NL CTF C	44,497,410.80 14.3169	157,932,076.83 50.8140	6/30/24	113,434,666.03	0.00
	WTC-CTF INTERNATIONAL RESEARCH EQUITY PORTFOLIO 949997506					
5,328,646.766	16258700	45,806,796.81	63,624,042.39		17,817,245.58	0.00
5,328,646.766	TOTAL WTC-CTF INTERNATIONAL RESEARCH	45,806,796.81 8.5963	63,624,042.39 11.9400	6/30/24	17,817,245.58	0.00

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NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2024

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	TOTAL POOLED FUNDS	90,304,207.61	221,556,119.22		131,251,911.61	0.00
	TOTAL POOLED, COMMON AND COLLECTIVE FUNDS	**90,304,207.61**	**221,556,119.22**		**131,251,911.61**	**0.00**
	BONDS & NOTES					
	US GOVERNMENT					
	US TREASURY NOTES AND BONDS					
	UNITED STATES TREASURY NOTES DTD 12/15/2022 4.000% 12/15/2025 91282CGA3					
1,350,000.000	16258702	1,350,479.13	1,332,598.50		17,880.63-	2,360.66
1,350,000.000	TOTAL UNITED STATES TREASURY NOTES	1,350,479.13 100.0355	1,332,598.50 98.7110	6/28/24	17,880.63-	2,360.66
	UNITED STATES TREASURY NOTES DTD 01/15/2023 3.875% 01/15/2026 91282CGE5					
675,000.000	16258702	675,450.50	664,848.00		10,602.50-	12,072.12
675,000.000	TOTAL UNITED STATES TREASURY NOTES	675,450.50 100.0667	664,848.00 98.4960	6/28/24	10,602.50-	12,072.12
	UNITED STATES TREASURY NOTES DTD 02/15/2023 3.500% 02/15/2033 91282CGM7					
200,000.000	16258702	199,373.34	187,454.00		11,919.34-	2,634.62
200,000.000	TOTAL UNITED STATES TREASURY NOTES	199,373.34 99.6867	187,454.00 93.7270	6/28/24	11,919.34-	2,634.62
	UNITED STATES TREASURY NOTES DTD 03/15/2023 4.625% 03/15/2026 91282CGR6					
215,000.000	16258703	219,328.05	214,251.80		5,076.25-	2,918.27
215,000.000	TOTAL UNITED STATES TREASURY NOTES	219,328.05 102.0130	214,251.80 99.6520	6/28/24	5,076.25-	2,918.27

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NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2024

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	UNITED STATES TREASURY NOTES DTD 04/15/2023 3.750% 04/15/2026 91282CGV7					
1,305,000.000	16258703	1,309,139.34	1,281,653.55		27,485.79-	10,295.59
1,305,000.000	TOTAL UNITED STATES TREASURY NOTES	1,309,139.34 100.3172	1,281,653.55 98.2110	6/28/24	27,485.79-	10,295.59
	UNITED STATES TREASURY NOTES DTD 05/15/2023 3.625% 05/15/2026 91282CHB0					
1,080,000.000	16258703	1,067,500.59	1,057,978.80		9,521.79-	5,000.14
1,080,000.000	TOTAL UNITED STATES TREASURY NOTES	1,067,500.59 98.8426	1,057,978.80 97.9610	6/28/24	9,521.79-	5,000.14
	UNITED STATES TREASURY NOTES DTD 06/15/2023 4.125% 06/15/2026 91282CHH7					
685,000.000	16258702	681,256.21	677,136.20		4,120.01-	1,235.25
685,000.000	TOTAL UNITED STATES TREASURY NOTES	681,256.21 99.4535	677,136.20 98.8520	6/28/24	4,120.01-	1,235.25
	UNITED STATES TREASURY NOTES DTD 07/15/2023 4.500% 07/15/2026 91282CHM6					
655,000.000	16258702	658,916.84	652,183.50		6,733.34-	13,603.85
655,000.000	TOTAL UNITED STATES TREASURY NOTES	658,916.84 100.5980	652,183.50 99.5700	6/28/24	6,733.34-	13,603.85
	UNITED STATES TREASURY NOTES DTD 08/15/2023 3.875% 08/15/2033 91282CHT1					
340,000.000	16258702	333,785.74	327,090.20		6,695.54-	4,958.72
340,000.000	TOTAL UNITED STATES TREASURY NOTES	333,785.74 98.1723	327,090.20 96.2030	6/28/24	6,695.54-	4,958.72

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NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2024

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	UNITED STATES TREASURY NOTES DTD 09/15/2023 4.625% 09/15/2026 91282CHY0					
990,000.000	16258702	984,769.72	988,683.30		3,913.58	13,437.64
990,000.000	TOTAL UNITED STATES TREASURY NOTES	984,769.72 99.4717	988,683.30 99.8670	6/28/24	3,913.58	13,437.64
	UNITED STATES TREASURY NOTES DTD 10/31/2023 4.875% 10/31/2028 91282CJF9					
1,330,000.000	16258702	1,336,550.56	1,354,831.10		18,280.54	10,923.71
1,330,000.000	TOTAL UNITED STATES TREASURY NOTES	1,336,550.56 100.4925	1,354,831.10 101.8670	6/28/24	18,280.54	10,923.71
	UNITED STATES TREASURY NOTES DTD 11/15/2023 4.500% 11/15/2033 91282CJJ1					
350,000.000	16258702	362,567.86	353,227.00		9,340.86-	2,011.55
350,000.000	TOTAL UNITED STATES TREASURY NOTES	362,567.86 103.5908	353,227.00 100.9220	6/28/24	9,340.86-	2,011.55
	UNITED STATES TREASURY NOTES DTD 11/15/2023 4.625% 11/15/2026 91282CJK8					
1,225,000.000	16258702	1,231,224.80	1,224,424.25		6,800.55-	7,235.99
1,225,000.000	TOTAL UNITED STATES TREASURY NOTES	1,231,224.80 100.5081	1,224,424.25 99.9530	6/28/24	6,800.55-	7,235.99
	UNITED STATES TREASURY NOTES DTD 12/15/2023 4.375% 12/15/2026 91282CJP7					
350,000.000	16258702	352,598.83	347,991.00		4,607.83-	669.40
420,000.000	16258703	423,221.84	417,589.20		5,632.64-	803.28
770,000.000	TOTAL UNITED STATES TREASURY NOTES	775,820.67 100.7559	765,580.20 99.4260	6/28/24	10,240.47-	1,472.68

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EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2024

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	UNITED STATES TREASURY NOTES DTD 01/15/2024 4.000% 01/15/2027 91282CJT9					
325,000.000	16258703	323,676.27	320,277.75		3,398.52-	6,000.00
325,000.000	TOTAL UNITED STATES TREASURY NOTES	323,676.27 99.5927	320,277.75 98.5470	6/28/24	3,398.52-	6,000.00
	UNITED STATES TREASURY NOTES DTD 02/15/2024 4.000% 02/15/2034 91282CJZ5					
470,000.000	16258702	460,498.26	456,196.10		4,302.16-	7,075.82
470,000.000	TOTAL UNITED STATES TREASURY NOTES	460,498.26 97.9784	456,196.10 97.0630	6/28/24	4,302.16-	7,075.82
	UNITED STATES TREASURY NOTES DTD 02/15/2024 4.125% 02/15/2027 91282CKA8					
1,075,000.000	16258703	1,066,823.52	1,062,659.00		4,164.52-	16,689.82
1,075,000.000	TOTAL UNITED STATES TREASURY NOTES	1,066,823.52 99.2394	1,062,659.00 98.8520	6/28/24	4,164.52-	16,689.82
	UNITED STATES TREASURY NOTES DTD 02/29/2024 4.625% 02/28/2026 91282CKB6					
355,000.000	16258702	355,112.13	353,725.55		1,386.58-	5,487.79
355,000.000	TOTAL UNITED STATES TREASURY NOTES	355,112.13 100.0316	353,725.55 99.6410	6/28/24	1,386.58-	5,487.79
	UNITED STATES TREASURY NOTES DTD 03/15/2024 4.250% 03/15/2027 91282CKE0					
949,000.000	16258703	943,648.14	941,398.51		2,249.63-	11,836.71
949,000.000	TOTAL UNITED STATES TREASURY NOTES	943,648.14 99.4361	941,398.51 99.1990	6/28/24	2,249.63-	11,836.71

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EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2024

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	UNITED STATES TREASURY NOTES DTD 04/15/2024 4.500% 04/15/2027 91282CKJ9					
295,000.000	16258703	292,802.75	294,563.40		1,760.65	2,792.83
295,000.000	TOTAL UNITED STATES TREASURY NOTES	292,802.75 99.2552	294,563.40 99.8520	6/28/24	1,760.65	2,792.83
	UNITED STATES TREASURY NOTES DTD 04/30/2024 4.625% 04/30/2029 91282CKP5					
720,000.000	16258702	718,427.41	728,265.60		9,838.19	5,610.33
720,000.000	TOTAL UNITED STATES TREASURY NOTES	718,427.41 99.7816	728,265.60 101.1480	6/28/24	9,838.19	5,610.33
	UNITED STATES TREASURY NOTES DTD 05/15/2024 4.375% 05/15/2034 91282CKQ3					
180,000.000	16258702	181,653.06	180,055.80		1,597.26-	1,005.77
180,000.000	TOTAL UNITED STATES TREASURY NOTES	181,653.06 100.9184	180,055.80 100.0310	6/28/24	1,597.26-	1,005.77
	UNITED STATES TREASURY NOTES DTD 05/15/2024 4.500% 05/15/2027 91282CKR1					
370,000.000	16258702	368,555.93	369,507.90		951.97	2,126.49
1,425,000.000	16258703	1,417,694.62	1,423,104.75		5,410.13	8,189.88
1,795,000.000	TOTAL UNITED STATES TREASURY NOTES	1,786,250.55 99.5126	1,792,612.65 99.8670	6/28/24	6,362.10	10,316.37
	UNITED STATES TREASURY NOTES DTD 06/15/2024 4.625% 06/15/2027 91282CKV2					
360,000.000	16258703	361,365.27	361,040.40		324.87-	727.87
360,000.000	TOTAL UNITED STATES TREASURY NOTES	361,365.27 100.3792	361,040.40 100.2890	6/28/24	324.87-	727.87

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	UNITED STATES TREASURY NOTES DTD 06/30/2024 4.250% 06/30/2029 91282CKX8					
550,000.000	16258702	548,841.68	547,723.00		1,118.68-	0.00
550,000.000	TOTAL UNITED STATES TREASURY NOTES	548,841.68 99.7894	547,723.00 99.5860	6/28/24	1,118.68-	0.00
	TOTAL US TREASURY NOTES AND BONDS	18,225,262.39	18,120,458.16		104,804.23-	157,704.10
	TOTAL US GOVERNMENT	18,225,262.39	18,120,458.16		104,804.23-	157,704.10
	FEDERAL AGENCY					
	GOVERNMENT - FACTORED					
	EXP-IMP IMB DTD 07/18/12 1.900 07/12/2024 302155AV8					
5,460.780	16258703	5,580.92	5,454.28		126.64-	22.77
5,460.780	TOTAL EXP-IMP IMB	5,580.92 102.2001	5,454.28 99.8810	6/28/24	126.64-	22.77
	EXP-IMP IMB DTD 09/17/12 1.732 09/18/2024 302155AW6					
8,110.210	16258702	8,110.21	8,038.03		72.18-	5.07
8,110.210	TOTAL EXP-IMP IMB	8,110.21 100.0000	8,038.03 99.1100	6/28/24	72.18-	5.07
	SMALL BUSINESS ADMINISTRATION DTD 09/13/2023 5.410% 09/01/2048 CALLABLE 83162CU68					
273,598.490	16258702	273,598.49	278,821.49		5,223.00	4,933.89
273,598.490	TOTAL SMALL BUSINESS ADMINISTRATION	273,598.49 100.0000	278,821.49 101.9090	6/28/24	5,223.00	4,933.89

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	US INTL DEV FIN CORP DTD 08/10/2022 3.600% 03/15/2035 NON CALLABLE 90376PFH9					
191,304.350	16258702	191,304.35	179,940.87		11,363.48-	2,027.83
191,304.350	TOTAL US INTL DEV FIN CORP	191,304.35 100.0000	179,940.87 94.0600	6/28/24	11,363.48-	2,027.83
	TOTAL GOVERNMENT - FACTORED	478,593.97	472,254.67		6,339.30-	6,989.56
	GOVT STRIPPED AND ZERO-COUPON					
	OVERSEAS PRIVATE INV COR ZERO CPN SER C DTD 01/09/19 07/17/2024 6903535C7					
120,000.000	16258703	135,780.00	140,764.80		4,984.80	0.00
120,000.000	TOTAL OVERSEAS PRIVATE INV COR ZERO CPN	135,780.00 113.1500	140,764.80 117.3040	6/28/24	4,984.80	0.00
	TOTAL GOVT STRIPPED AND ZERO-COUPON	135,780.00	140,764.80		4,984.80	0.00
	TOTAL FEDERAL AGENCY	**614,373.97**	**613,019.47** (D)		**1,354.50-**	**6,989.56**
	CORPORATE BONDS					
	CORPORATE BONDS					
	ADVOCATE HEALTH CORP DTD 08/16/18 3.829 08/15/2028 007589AA2					
75,000.000	16258703	71,169.00	72,042.75		873.75	1,084.88
75,000.000	TOTAL ADVOCATE HEALTH CORP	71,169.00 94.8920	72,042.75 96.0570	6/28/24	873.75	1,084.88
	ADVOCATE HEALTH CORP DTD 05/05/20 2.211 06/15/2030 007589AD6					
75,000.000	16258702	75,108.00	64,083.75		11,024.25-	73.70
75,000.000	TOTAL ADVOCATE HEALTH CORP	75,108.00 100.1440	64,083.75 85.4450	6/28/24	11,024.25-	73.70

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	AGILENT TECHNOLOGIES INC DTD 09/16/19 2.750 09/15/2029 00846UAL5					
90,000.000	16258702	91,541.60	80,347.50		11,194.10-	728.75
90,000.000	TOTAL AGILENT TECHNOLOGIES INC	91,541.60 101.7129	80,347.50 89.2750	6/28/24	11,194.10-	728.75
	AGILENT TECHNOLOGIES INC DTD 06/04/20 2.100 06/04/2030 00846UAM3					
60,000.000	16258702	58,594.20	50,611.80		7,982.40-	94.50
60,000.000	TOTAL AGILENT TECHNOLOGIES INC	58,594.20 97.6570	50,611.80 84.3530	6/28/24	7,982.40-	94.50
	AGL CAPITAL CORP DTD 11/18/15 3.875 11/15/2025 001192AL7					
10,000.000	16258703	9,748.20	9,777.00		28.80	49.51
10,000.000	TOTAL AGL CAPITAL CORP	9,748.20 97.4820	9,777.00 97.7700	6/28/24	28.80	49.51
	AGREE LP DTD 08/17/20 2.900 10/01/2030 008513AA1					
90,000.000	16258702	77,050.80	77,573.70		522.90	652.50
90,000.000	TOTAL AGREE LP	77,050.80 85.6120	77,573.70 86.1930	6/28/24	522.90	652.50
	AGREE LP DTD 05/14/21 2.000 06/15/2028 008513AB9					
30,000.000	16258703	26,283.30	26,499.60		216.30	26.67
30,000.000	TOTAL AGREE LP	26,283.30 87.6110	26,499.60 88.3320	6/28/24	216.30	26.67

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	ALABAMA POWER CO DTD 08/12/2022 3.750% 09/01/2027 CALLABLE 010392FY9					
70,000.000	16258702	69,941.20	67,461.10		2,480.10-	875.00
70,000.000	TOTAL ALABAMA POWER CO	69,941.20 99.9160	67,461.10 96.3730	6/28/24	2,480.10-	875.00
	ALBEMARLE CORP DTD 05/13/2022 4.650% 06/01/2027 CALLABLE 012653AD3					
50,000.000	16258703	49,954.00	49,195.00		759.00-	193.75
50,000.000	TOTAL ALBEMARLE CORP	49,954.00 99.9080	49,195.00 98.3900	6/28/24	759.00-	193.75
	ALBEMARLE CORP DTD 05/13/2022 5.050% 06/01/2032 CALLABLE 012653AE1					
30,000.000	16258702	29,912.40	28,801.50		1,110.90-	126.25
30,000.000	TOTAL ALBEMARLE CORP	29,912.40 99.7080	28,801.50 96.0050	6/28/24	1,110.90-	126.25
	ALEXANDRIA REAL ESTATE E DTD 11/17/15 4.300 01/15/2026 015271AH2					
140,000.000	16258702	146,209.80	137,671.80		8,538.00-	2,775.89
10,000.000	16258703	9,560.70	9,833.70		273.00	198.28
150,000.000	TOTAL ALEXANDRIA REAL ESTATE E	155,770.50 103.8470	147,505.50 98.3370	6/28/24	8,265.00-	2,974.17
	ALEXANDRIA REAL ESTATE E DTD 03/03/17 3.950 01/15/2028 015271AK5					
55,000.000	16258703	51,151.65	52,649.30		1,497.65	1,001.76
55,000.000	TOTAL ALEXANDRIA REAL ESTATE E	51,151.65 93.0030	52,649.30 95.7260	6/28/24	1,497.65	1,001.76

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	AMEREN ILLINOIS CO DTD 11/23/20 1.550 11/15/2030 02361DAV2					
90,000.000	16258702	67,373.10	72,846.00		5,472.90	178.25
90,000.000	TOTAL AMEREN ILLINOIS CO	67,373.10 74.8590	72,846.00 80.9400	6/28/24	5,472.90	178.25
	AMERICAN EXPRESS CO DTD 03/04/2022 2.250% 03/04/2025 CALLABLE 025816CQ0					
20,000.000	16258703	19,979.80	19,565.00		414.80-	146.25
20,000.000	TOTAL AMERICAN EXPRESS CO	19,979.80 99.8990	19,565.00 97.8250	6/28/24	414.80-	146.25
	AMERICAN EXPRESS CO DTD 05/01/2023 VAR CPN 05/01/2026 CALLABLE 025816DE6					
20,000.000	16258703	20,000.00	19,883.80		116.20-	166.33
20,000.000	TOTAL AMERICAN EXPRESS CO	20,000.00 100.0000	19,883.80 99.4190	6/28/24	116.20-	166.33
	AMERICAN EXPRESS CO DTD 07/28/2023 VAR CPN 07/28/2027 CALLABLE 025816DG1					
80,000.000	16258703	80,000.00	80,097.60		97.60	1,832.26
80,000.000	TOTAL AMERICAN EXPRESS CO	80,000.00 100.0000	80,097.60 100.1220	6/28/24	97.60	1,832.26
	AMERICAN EXPRESS CO DTD 07/28/2023 VAR CPN 07/27/2029 CALLABLE 025816DH9					
50,000.000	16258702	50,000.00	50,099.50		99.50	1,113.62
50,000.000	TOTAL AMERICAN EXPRESS CO	50,000.00 100.0000	50,099.50 100.1990	6/28/24	99.50	1,113.62

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2024

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	AMERICAN EXPRESS CO DTD 10/30/2023 VAR CPN 10/30/2026 CALLABLE 025816DL0					
10,000.000	16258703	10,000.00	10,098.20		98.20	107.39
10,000.000	TOTAL AMERICAN EXPRESS CO	10,000.00 100.0000	10,098.20 100.9820	6/28/24	98.20	107.39
	AMERICAN EXPRESS CO DTD 10/30/2023 VAR CPN 10/30/2031 CALLABLE 025816DN6					
40,000.000	16258702	40,007.80	42,642.80		2,635.00	1,088.71
40,000.000	TOTAL AMERICAN EXPRESS CO	40,007.80 100.0195	42,642.80 106.6070	6/28/24	2,635.00	1,088.71
	AMERICAN EXPRESS CO DTD 02/16/2024 VAR CPN 02/16/2028 CALLABLE 025816DP1					
10,000.000	16258702	10,000.00	9,955.40		44.60-	191.18
10,000.000	16258703	10,000.00	9,955.40		44.60-	191.18
20,000.000	TOTAL AMERICAN EXPRESS CO	20,000.00 100.0000	19,910.80 99.5540	6/28/24	89.20-	382.36
	AMERICAN EXPRESS CO DTD 04/25/2024 VAR CPN 04/25/2030 CALLABLE 025816DU0					
85,000.000	16258702	85,000.00	85,979.20		979.20	862.07
85,000.000	TOTAL AMERICAN EXPRESS CO	85,000.00 100.0000	85,979.20 101.1520	6/28/24	979.20	862.07
	AMERICAN HONDA FINANCE MEDIUM TERM NOTE DTD 03/13/2024 4.900% 03/13/2029 NON CALLABLE 02665WFE6					
50,000.000	16258702	49,978.00	49,802.50		175.50-	735.00

The accompanying notes are an integral part of these schedules.

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
50,000.000	TOTAL AMERICAN HONDA FINANCE	49,978.00 99.9560	49,802.50 99.6050	6/28/24	175.50-	735.00
	AMGEN INC DTD 03/02/2023 5.150% 03/02/2028 CALLABLE 031162DP2					
60,000.000	16258702	59,895.60	59,991.00		95.40	1,021.42
60,000.000	TOTAL AMGEN INC	59,895.60 99.8260	59,991.00 99.9850	6/28/24	95.40	1,021.42
	AMPHENOL CORP DTD 02/20/20 2.050 03/01/2025 032095AK7					
35,000.000	16258703	34,940.15	34,162.80		777.35-	239.17
35,000.000	TOTAL AMPHENOL CORP	34,940.15 99.8290	34,162.80 97.6080	6/28/24	777.35-	239.17
	AMPHENOL CORP DTD 09/14/21 2.200 09/15/2031 032095AL5					
30,000.000	16258702	29,890.20	24,629.10		5,261.10-	194.33
30,000.000	TOTAL AMPHENOL CORP	29,890.20 99.6340	24,629.10 82.0970	6/28/24	5,261.10-	194.33
	AMPHENOL CORP DTD 04/05/2024 5.050% 04/05/2027 CALLABLE 032095AN1					
25,000.000	16258703	24,971.75	24,979.00		7.25	301.60
25,000.000	TOTAL AMPHENOL CORP	24,971.75 99.8870	24,979.00 99.9160	6/28/24	7.25	301.60
	AMPHENOL CORP DTD 04/05/2024 5.050% 04/05/2029 CALLABLE 032095AP6					
30,000.000	16258702	29,970.00	30,090.00		120.00	361.92

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
30,000.000	TOTAL AMPHENOL CORP	29,970.00 99.9000	30,090.00 100.3000	6/28/24	120.00	361.92
	AON CORP DTD 05/02/19 3.750 05/02/2029 037389BC6					
40,000.000	16258702	38,984.00	37,539.60		1,444.40-	245.83
40,000.000	TOTAL AON CORP	38,984.00 97.4600	37,539.60 93.8490	6/28/24	1,444.40-	245.83
	AON CORP/AON GLOBAL HOLDINGS DTD 02/28/2022 2.850% 05/28/2027 CALLABLE 03740LAD4					
50,000.000	16258702	49,974.00	46,905.00		3,069.00-	130.63
40,000.000	16258703	36,328.80	37,524.00		1,195.20	104.50
90,000.000	TOTAL AON CORP/AON GLOBAL HOLDINGS	86,302.80 95.8920	84,429.00 93.8100	6/28/24	1,873.80-	235.13
	AON NORTH AMERICA INC DTD 03/01/2024 5.150% 03/01/2029 CALLABLE 03740MAB6					
30,000.000	16258702	29,958.30	29,916.30		42.00-	515.00
30,000.000	TOTAL AON NORTH AMERICA INC	29,958.30 99.8610	29,916.30 99.7210	6/28/24	42.00-	515.00
	ASCENSION HEALTH DTD 10/23/19 2.532 11/15/2029 04352EAA3					
150,000.000	16258702	146,894.05	133,405.50		13,488.55-	485.30
150,000.000	TOTAL ASCENSION HEALTH	146,894.05 97.9294	133,405.50 88.9370	6/28/24	13,488.55-	485.30
	ASTRAZENECA FINANCE DTD 02/26/2024 4.850% 02/26/2029 CALLABLE 04636NAL7					
50,000.000	16258702	49,947.50	49,900.00		47.50-	842.01

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2024

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
50,000.000	TOTAL ASTRAZENECA FINANCE	49,947.50 99.8950	49,900.00 99.8000	6/28/24	47.50-	842.01
150,000.000	AT&T INC DTD 05/04/15 4.500 05/15/2035 00206RCP5 16258702	149,566.50	138,136.50		11,430.00-	862.50
150,000.000	TOTAL AT&T INC	149,566.50 99.7110	138,136.50 92.0910	6/28/24	11,430.00-	862.50
10,000.000	AT&T INC DTD 05/28/20 2.300 06/01/2027 00206RJX1 16258703	9,985.20	9,250.50		734.70-	19.17
10,000.000	TOTAL AT&T INC	9,985.20 99.8520	9,250.50 92.5050	6/28/24	734.70-	19.17
70,000.000	AT&T INC DTD 05/28/20 2.750 06/01/2031 00206RJY9 16258702	65,588.60	59,940.30		5,648.30-	160.42
70,000.000	TOTAL AT&T INC	65,588.60 93.6980	59,940.30 85.6290	6/28/24	5,648.30-	160.42
20,000.000	AT&T INC DTD 08/04/20 1.650 02/01/2028 00206RKG6 16258703	19,974.80	17,760.80		2,214.00-	137.50
20,000.000	TOTAL AT&T INC	19,974.80 99.8740	17,760.80 88.8040	6/28/24	2,214.00-	137.50
70,000.000	AT&T INC DTD 08/04/20 2.250 02/01/2032 00206RKH4 16258702	69,873.30	56,784.00		13,089.30-	656.25
70,000.000	TOTAL AT&T INC	69,873.30 99.8190	56,784.00 81.1200	6/28/24	13,089.30-	656.25

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	AUTOZONE INC DTD 06/28/2024 5.100% 07/15/2029 CALLABLE 053332BJ0					
60,000.000	16258702	59,934.60	59,751.00		183.60-	25.50
60,000.000	TOTAL AUTOZONE INC	59,934.60 99.8910	59,751.00 99.5850	6/28/24	183.60-	25.50
	BANK AMERICA CORP DTD 09/15/2023 VAR CPN 09/15/2027 NON CALLABLE 06051GLV9					
40,000.000	16258703	40,000.00	40,430.40		430.40	698.78
40,000.000	TOTAL BANK AMERICA CORP	40,000.00 100.0000	40,430.40 101.0760	6/28/24	430.40	698.78
	BANK OF AMERICA DTD 04/27/2022 VAR CPN 04/27/2033 CALLABLE 06051GKQ1					
110,000.000	16258702	110,000.00	103,736.60		6,263.40-	893.88
110,000.000	TOTAL BANK OF AMERICA	110,000.00 100.0000	103,736.60 94.3060	6/28/24	6,263.40-	893.88
	BANK OF AMERICA CORP DTD 07/23/18 07/23/2029 06051GHM4					
40,000.000	16258702	40,000.00	38,540.40		1,459.60-	749.80
40,000.000	TOTAL BANK OF AMERICA CORP	40,000.00 100.0000	38,540.40 96.3510	6/28/24	1,459.60-	749.80
	BANK OF AMERICA CORP MED TERM NOTE DTD 02/13/20 02/13/2026 06051GHY8					
30,000.000	16258703	31,375.50	29,313.30		2,062.20-	231.73
30,000.000	TOTAL BANK OF AMERICA CORP	31,375.50 104.5850	29,313.30 97.7110	6/28/24	2,062.20-	231.73

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2024

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	BANK OF AMERICA CORP MED TERM NOTE DTD 06/19/20 06/19/2026 06051GJD2					
80,000.000	16258702	80,000.00	76,656.80		3,343.20-	35.17
80,000.000	TOTAL BANK OF AMERICA CORP	80,000.00 100.0000	76,656.80 95.8210	6/28/24	3,343.20-	35.17
	BANK OF AMERICA CORP MED TERM NOTE DTD 07/23/20 07/23/2031 06051GJF7					
160,000.000	16258702	139,184.00	131,790.40		7,393.60-	1,332.82
160,000.000	TOTAL BANK OF AMERICA CORP	139,184.00 86.9900	131,790.40 82.3690	6/28/24	7,393.60-	1,332.82
	BANK OF AMERICA CORP DTD 10/21/20 10/24/2026 06051GJK6					
80,000.000	16258702	80,000.00	75,468.80		4,531.20-	178.22
80,000.000	TOTAL BANK OF AMERICA CORP	80,000.00 100.0000	75,468.80 94.3360	6/28/24	4,531.20-	178.22
	BANK OF AMERICA CORP DTD 10/21/20 10/24/2031 06051GJL4					
100,000.000	16258702	80,606.00	81,811.00		1,205.00	357.71
100,000.000	TOTAL BANK OF AMERICA CORP	80,606.00 80.6060	81,811.00 81.8110	6/28/24	1,205.00	357.71
	BANK OF AMERICA CORP DTD 03/11/21 03/11/2027 06051GJQ3					
80,000.000	16258702	80,000.00	75,006.40		4,993.60-	405.29
80,000.000	TOTAL BANK OF AMERICA CORP	80,000.00 100.0000	75,006.40 93.7580	6/28/24	4,993.60-	405.29

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	BANK OF AMERICA CORP MED TERM NOTE DTD 12/06/21 12/06/2025 06051GKE8					
50,000.000	16258702	50,000.00	49,067.00		933.00-	53.13
130,000.000	16258703	130,000.00	127,574.20		2,425.80-	138.13
180,000.000	TOTAL BANK OF AMERICA CORP	180,000.00 100.0000	176,641.20 98.1340	6/28/24	3,358.80-	191.26
	BANK OF AMERICA CORP DTD 02/04/22 02/04/2028 06051GKJ7					
110,000.000	16258702	110,000.00	102,667.40		7,332.60-	1,145.82
110,000.000	TOTAL BANK OF AMERICA CORP	110,000.00 100.0000	102,667.40 93.3340	6/28/24	7,332.60-	1,145.82
	BANK OF AMERICA CORP MEDIUM TERM NOTE DTD 03/22/2022 VAR CPN 04/02/2026 CALLABLE 06051GKM0					
30,000.000	16258703	30,000.00	29,462.70		537.30-	250.98
30,000.000	TOTAL BANK OF AMERICA CORP	30,000.00 100.0000	29,462.70 98.2090	6/28/24	537.30-	250.98
	BANK OF AMERICA CORP MEDIUM TERM NOTE DTD 04/27/2022 VAR CPN 04/27/2028 CALLABLE 06051GKP3					
20,000.000	16258703	20,000.00	19,520.80		479.20-	155.59
20,000.000	TOTAL BANK OF AMERICA CORP	20,000.00 100.0000	19,520.80 97.6040	6/28/24	479.20-	155.59
	BANK OF MONTREAL MED TERM NOTE DTD 09/15/21 1.250 09/15/2026 06368FAC3					
20,000.000	16258703	19,966.20	18,319.60		1,646.60-	73.61

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2024

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
20,000.000	TOTAL BANK OF MONTREAL	19,966.20 99.8310	18,319.60 91.5980	6/28/24	1,646.60-	73.61
	BANK OF NEW YORK MELLON DTD 01/31/2023 VAR CPN 02/01/2029 CALLABLE 06406RBN6					
130,000.000	16258702	130,000.00	127,445.50		2,554.50-	2,460.79
130,000.000	TOTAL BANK OF NEW YORK MELLON	130,000.00 100.0000	127,445.50 98.0350	6/28/24	2,554.50-	2,460.79
	BANK OF NOVA SCOTIA DTD 09/15/21 1.300 09/15/2026 0641598K5					
80,000.000	16258703	75,250.80	73,349.60		1,901.20-	306.22
80,000.000	TOTAL BANK OF NOVA SCOTIA	75,250.80 94.0635	73,349.60 91.6870	6/28/24	1,901.20-	306.22
	BANK OF NY MELLON CORP MEDIUM TERM NOTE DTD 06/13/2022 VAR CPN 06/13/2028 CALLABLE 06406RBG1					
20,000.000	16258702	20,000.00	19,341.80		658.20-	39.92
30,000.000	16258703	28,265.40	29,012.70		747.30	59.88
50,000.000	TOTAL BANK OF NY MELLON CORP	48,265.40 96.5308	48,354.50 96.7090	6/28/24	89.10	99.80
	BANK OF NY MELLON CORP MEDIUM TERM NOTE DTD 07/26/2022 VAR CPN 07/24/2026 CALLABLE 06406RBJ5					
40,000.000	16258703	39,464.40	39,550.80		86.40	770.00
40,000.000	TOTAL BANK OF NY MELLON CORP	39,464.40 98.6610	39,550.80 98.8770	6/28/24	86.40	770.00

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	BANK OF NY MELLON CORP MEDIUM TERM NOTE DTD 07/26/2022 VAR CPN 07/26/2030 CALLABLE 06406RBK2					
25,000.000	16258702	25,035.55	24,431.25		604.30-	494.71
25,000.000	TOTAL BANK OF NY MELLON CORP	25,035.55 100.1422	24,431.25 97.7250	6/28/24	604.30-	494.71
	BANK OF NY MELLON CORP DTD 10/25/2022 VAR CPN 10/25/2028 CALLABLE 06406RBL0					
10,000.000	16258702	10,000.00	10,188.80		188.80	106.37
10,000.000	TOTAL BANK OF NY MELLON CORP	10,000.00 100.0000	10,188.80 101.8880	6/28/24	188.80	106.37
	BANK OF NY MELLON CORP MEDIUM TERM NOTE DTD 10/25/2023 VAR CPN 10/25/2029 CALLABLE 06406RBT3					
90,000.000	16258702	90,000.00	94,068.90		4,068.90	1,042.31
90,000.000	TOTAL BANK OF NY MELLON CORP	90,000.00 100.0000	94,068.90 104.5210	6/28/24	4,068.90	1,042.31
	BANK OF NY MELLON CORP MEDIUM TERM NOTE DTD 03/14/2024 VAR CPN 03/14/2030 CALLABLE 06406RBV8					
35,000.000	16258702	35,000.00	34,790.35		209.65-	517.54
35,000.000	TOTAL BANK OF NY MELLON CORP	35,000.00 100.0000	34,790.35 99.4010	6/28/24	209.65-	517.54
	BAXTER INTERNATIONAL INC DTD 12/01/2021 1.915% 02/01/2027 CALLABLE 071813CL1					
40,000.000	16258703	36,562.80	36,664.40		101.60	319.17

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
40,000.000	TOTAL BAXTER INTERNATIONAL INC	36,562.80 91.4070	36,664.40 91.6610	6/28/24	101.60	319.17
	BAXTER INTL INC DTD 04/23/21 3.950 04/01/2030 071813BY4					
130,000.000	16258702	134,821.70	121,230.20		13,591.50-	1,283.75
130,000.000	TOTAL BAXTER INTL INC	134,821.70 103.7090	121,230.20 93.2540	6/28/24	13,591.50-	1,283.75
	BAYLOR SCOTT & WHITE HOL DTD 01/21/21 0.827 11/15/2025 072863AG8					
50,000.000	16258703	46,067.00	46,742.50		675.50	52.84
50,000.000	TOTAL BAYLOR SCOTT & WHITE HOL	46,067.00 92.1340	46,742.50 93.4850	6/28/24	675.50	52.84
	BECTON DICKINSON AND CO DTD 05/20/20 2.823 05/20/2030 075887CJ6					
130,000.000	16258702	110,095.70	114,949.90		4,854.20	417.96
130,000.000	TOTAL BECTON DICKINSON AND CO	110,095.70 84.6890	114,949.90 88.4230	6/28/24	4,854.20	417.96
	BECTON DICKINSON AND CO DTD 02/13/2023 4.693% 02/13/2028 CALLABLE 075887CQ0					
30,000.000	16258702	30,000.00	29,571.30		428.70-	539.70
30,000.000	TOTAL BECTON DICKINSON AND CO	30,000.00 100.0000	29,571.30 98.5710	6/28/24	428.70-	539.70
	BLACK HILLS CORP DTD 01/13/16 3.950 01/15/2026 092113AL3					
80,000.000	16258702	80,628.00	78,097.60		2,530.40-	1,457.11
80,000.000	16258703	83,143.20	78,097.60		5,045.60-	1,457.11
160,000.000	TOTAL BLACK HILLS CORP	163,771.20 102.3570	156,195.20 97.6220	6/28/24	7,576.00-	2,914.22

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2024

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	BLACK HILLS CORP DTD 08/19/16 3.150 01/15/2027 092113AM1					
70,000.000	16258702	74,920.10	66,389.40		8,530.70-	1,016.75
70,000.000	TOTAL BLACK HILLS CORP	74,920.10 107.0287	66,389.40 94.8420	6/28/24	8,530.70-	1,016.75
	BLACK HILLS CORP DTD 08/26/21 1.037 08/23/2024 092113AU3					
55,000.000	16258703	53,437.45	54,601.25		1,163.80	202.79
55,000.000	TOTAL BLACK HILLS CORP	53,437.45 97.1590	54,601.25 99.2750	6/28/24	1,163.80	202.79
	BOEING CO DTD 07/31/19 2.700 02/01/2027 097023CM5					
80,000.000	16258702	79,784.00	73,752.00		6,032.00-	900.00
20,000.000	16258703	18,141.00	18,438.00		297.00	225.00
100,000.000	TOTAL BOEING CO	97,925.00 97.9250	92,190.00 92.1900	6/28/24	5,735.00-	1,125.00
	BOEING CO DTD 05/04/20 4.875 05/01/2025 097023CT0					
45,000.000	16258703	46,261.40	44,522.10		1,739.30-	365.63
45,000.000	TOTAL BOEING CO	46,261.40 102.8031	44,522.10 98.9380	6/28/24	1,739.30-	365.63
	BOEING CO DTD 05/04/20 5.040 05/01/2027 097023CU7					
5,000.000	16258702	5,000.00	4,889.85		110.15-	42.00
5,000.000	TOTAL BOEING CO	5,000.00 100.0000	4,889.85 97.7970	6/28/24	110.15-	42.00

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NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2024

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	BOEING CO DTD 05/04/20 5.150 05/01/2030 097023CY9					
35,000.000	16258702	35,000.00	33,610.15		1,389.85-	300.42
35,000.000	TOTAL BOEING CO	35,000.00 100.0000	33,610.15 96.0290	6/28/24	1,389.85-	300.42
	BOEING CO DTD 02/04/21 2.196 02/04/2026 097023DG7					
40,000.000	16258702	36,961.60	37,595.20		633.60	358.68
10,000.000	16258703	9,721.50	9,398.80		322.70-	89.67
50,000.000	TOTAL BOEING CO	46,683.10 93.3662	46,994.00 93.9880	6/28/24	310.90	448.35
	BOSTON PROPERTIES LP DTD 01/20/16 3.650 02/01/2026 10112RAX2					
140,000.000	16258702	139,705.30	135,108.40		4,596.90-	2,129.17
140,000.000	TOTAL BOSTON PROPERTIES LP	139,705.30 99.7895	135,108.40 96.5060	6/28/24	4,596.90-	2,129.17
	BOSTON PROPERTIES LP DTD 12/04/17 3.200 01/15/2025 10112RAZ7					
65,000.000	16258702	64,842.05	64,030.85		811.20-	959.11
50,000.000	16258703	53,640.00	49,254.50		4,385.50-	737.78
115,000.000	TOTAL BOSTON PROPERTIES LP	118,482.05 103.0279	113,285.35 98.5090	6/28/24	5,196.70-	1,696.89
	BP CAP MARKETS AMERICA DTD 07/16/18 3.017 01/16/2027 10373QAV2					
10,000.000	16258703	9,520.70	9,501.40		19.30-	138.28
10,000.000	TOTAL BP CAP MARKETS AMERICA	9,520.70 95.2070	9,501.40 95.0140	6/28/24	19.30-	138.28

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	BP CAP MKTS AMER INC DTD 05/11/2023 4.893% 09/11/2033 CALLABLE 10373QBV1					
60,000.000	16258702	59,998.80	58,344.60		1,654.20-	897.05
60,000.000	TOTAL BP CAP MKTS AMER INC	59,998.80 99.9980	58,344.60 97.2410	6/28/24	1,654.20-	897.05
	BP CAP MKTS AMER INC DTD 01/10/2024 4.699% 04/10/2029 CALLABLE 10373QBX7					
110,000.000	16258702	109,978.00	108,406.10		1,571.90-	2,455.23
110,000.000	TOTAL BP CAP MKTS AMER INC	109,978.00 99.9800	108,406.10 98.5510	6/28/24	1,571.90-	2,455.23
	BRISTOL-MYERS SQUIBB CO DTD 02/22/2024 4.900% 02/22/2029 CALLABLE 110122EF1					
70,000.000	16258702	69,853.00	69,862.10		9.10	1,229.08
70,000.000	TOTAL BRISTOL-MYERS SQUIBB CO	69,853.00 99.7900	69,862.10 99.8030	6/28/24	9.10	1,229.08
	CANADIAN NATL RESOURCES DTD 05/30/17 3.850 06/01/2027 136385AX9					
140,000.000	16258702	141,359.40	134,647.80		6,711.60-	449.17
140,000.000	TOTAL CANADIAN NATL RESOURCES	141,359.40 100.9710	134,647.80 96.1770	6/28/24	6,711.60-	449.17
	CANADIAN PACIFIC RAILWAY DTD 12/02/21 1.750 12/02/2026 13645RBE3					
20,000.000	16258702	19,970.40	18,451.20		1,519.20-	28.19
20,000.000	TOTAL CANADIAN PACIFIC RAILWAY	19,970.40 99.8520	18,451.20 92.2560	6/28/24	1,519.20-	28.19

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SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2024

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	CAPITAL ONE FINANCIAL CO DTD 11/02/21 11/02/2027 14040HCH6					
150,000.000	16258702	146,754.15	137,535.00		9,219.15-	461.68
40,000.000	16258703	34,369.70	36,676.00		2,306.30	123.11
190,000.000	TOTAL CAPITAL ONE FINANCIAL CO	181,123.85 95.3283	174,211.00 91.6900	6/28/24	6,912.85-	584.79
	CAPITAL ONE FINANCIAL CO DTD 03/03/2022 VAR CPN 03/03/2026 CALLABLE 14040HCM5					
20,000.000	16258703	20,000.00	19,571.80		428.20-	172.80
20,000.000	TOTAL CAPITAL ONE FINANCIAL CO	20,000.00 100.0000	19,571.80 97.8590	6/28/24	428.20-	172.80
	CAPITAL ONE FINANCIAL CO DTD 03/03/2022 VAR CPN 03/01/2030 CALLABLE 14040HCN3					
70,000.000	16258702	66,557.80	63,185.50		3,372.30-	763.70
70,000.000	TOTAL CAPITAL ONE FINANCIAL CO	66,557.80 95.0826	63,185.50 90.2650	6/28/24	3,372.30-	763.70
	CAPITAL ONE FINANCIAL CO DTD 05/09/2022 VAR CPN 05/10/2033 CALLABLE 14040HCT0					
40,000.000	16258702	40,000.00	38,600.80		1,399.20-	298.52
40,000.000	TOTAL CAPITAL ONE FINANCIAL CO	40,000.00 100.0000	38,600.80 96.5020	6/28/24	1,399.20-	298.52
	CARRIER GLOBAL CORP DTD 08/15/20 2.242 02/15/2025 14448CAN4					
60,000.000	16258703	62,409.60	58,726.80		3,682.80-	508.19
60,000.000	TOTAL CARRIER GLOBAL CORP	62,409.60 104.0160	58,726.80 97.8780	6/28/24	3,682.80-	508.19

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	CARRIER GLOBAL CORP DTD 08/15/20 2.493 02/15/2027 14448CAP9					
150,000.000	16258702	134,274.00	140,437.50		6,163.50	1,412.70
150,000.000	TOTAL CARRIER GLOBAL CORP	134,274.00 89.5160	140,437.50 93.6250	6/28/24	6,163.50	1,412.70
	CEDARS-SINAI HEALTH SYS DTD 12/01/21 2.288 08/15/2031 15073LAA1					
125,000.000	16258702	116,692.10	104,668.75		12,023.35-	1,080.44
125,000.000	TOTAL CEDARS-SINAI HEALTH SYS	116,692.10 93.3537	104,668.75 83.7350	6/28/24	12,023.35-	1,080.44
	CENTERPOINT ENER HOUSTON DTD 09/15/2022 4.450% 10/01/2032 CALLABLE 15189XAZ1					
80,000.000	16258702	79,716.00	75,748.00		3,968.00-	890.00
80,000.000	TOTAL CENTERPOINT ENER HOUSTON	79,716.00 99.6450	75,748.00 94.6850	6/28/24	3,968.00-	890.00
	CENTERPOINT ENERGY HOUSTON DTD 09/18/2023 5.200% 10/01/2028 CALLABLE 15189XBD9					
40,000.000	16258702	39,955.20	40,334.00		378.80	520.00
40,000.000	TOTAL CENTERPOINT ENERGY HOUSTON	39,955.20 99.8880	40,334.00 100.8350	6/28/24	378.80	520.00
	CENTERPOINT ENERGY HOUSTON DTD 02/29/2024 5.150% 03/01/2034 CALLABLE 15189XBE7					
50,000.000	16258702	49,826.00	49,609.00		217.00-	865.49
50,000.000	TOTAL CENTERPOINT ENERGY HOUSTON	49,826.00 99.6520	49,609.00 99.2180	6/28/24	217.00-	865.49

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	CHARLES SCHWAB CORP DTD 03/18/21 2.000 03/20/2028 808513BP9					
100,000.000	16258702	84,201.00	89,761.00		5,560.00	561.11
100,000.000	TOTAL CHARLES SCHWAB CORP	84,201.00 84.2010	89,761.00 89.7610	6/28/24	5,560.00	561.11
	CHARLES SCHWAB CORP DTD 05/19/2023 VAR CPN 05/19/2029 CALLABLE 808513CD5					
60,000.000	16258702	60,000.00	60,786.60		786.60	460.85
60,000.000	TOTAL CHARLES SCHWAB CORP	60,000.00 100.0000	60,786.60 101.3110	6/28/24	786.60	460.85
	CHARLES SCHWAB CORP DTD 11/17/2023 VAR CPN 11/17/2029 CALLABLE 808513CJ2					
30,000.000	16258702	30,000.00	31,201.20		1,201.20	227.19
30,000.000	TOTAL CHARLES SCHWAB CORP	30,000.00 100.0000	31,201.20 104.0040	6/28/24	1,201.20	227.19
	CHARTER COMM OPT LLC DTD 03/15/2022 4.400% 04/01/2033 CALLABLE 161175CJ1					
50,000.000	16258702	49,817.00	44,077.00		5,740.00-	550.00
50,000.000	TOTAL CHARTER COMM OPT LLC	49,817.00 99.6340	44,077.00 88.1540	6/28/24	5,740.00-	550.00
	CHILDREN'S HOSPITAL MEDI DTD 11/09/16 2.853 11/15/2026 16876AAB0					
100,000.000	16258702	100,000.00	93,725.00		6,275.00-	364.55
100,000.000	TOTAL CHILDREN'S HOSPITAL MEDI	100,000.00 100.0000	93,725.00 93.7250	6/28/24	6,275.00-	364.55

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	CHRISTUS HEALTH DTD 10/30/18 4.341 07/01/2028 17108JAA1					
35,000.000	16258702	38,551.10	34,204.45		4,346.65-	759.68
35,000.000	TOTAL CHRISTUS HEALTH	38,551.10 110.1460	34,204.45 97.7270	6/28/24	4,346.65-	759.68
	CITIGROUP INC DTD 07/24/17 07/24/2028 172967LP4					
30,000.000	16258703	28,288.50	28,596.90		308.40	479.90
30,000.000	TOTAL CITIGROUP INC	28,288.50 94.2950	28,596.90 95.3230	6/28/24	308.40	479.90
	CITIGROUP INC DTD 10/27/17 10/27/2028 172967LS8					
70,000.000	16258702	69,995.10	66,163.30		3,831.80-	438.04
70,000.000	TOTAL CITIGROUP INC	69,995.10 99.9930	66,163.30 94.5190	6/28/24	3,831.80-	438.04
	CITIGROUP INC DTD 04/08/20 04/08/2026 172967MQ1					
10,000.000	16258703	10,154.10	9,797.10		357.00-	71.61
10,000.000	TOTAL CITIGROUP INC	10,154.10 101.5410	9,797.10 97.9710	6/28/24	357.00-	71.61
	CITIGROUP INC DTD 06/03/2020 VAR CPN 06/03/2031 CALLABLE 172967MS7					
80,000.000	16258702	72,927.20	68,665.60		4,261.60-	160.04
80,000.000	TOTAL CITIGROUP INC	72,927.20 91.1590	68,665.60 85.8320	6/28/24	4,261.60-	160.04

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SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	CITIGROUP INC DTD 11/03/21 11/03/2025 172967ND9					
20,000.000	16258703	20,000.00	19,687.60		312.40-	41.28
20,000.000	TOTAL CITIGROUP INC	20,000.00 100.0000	19,687.60 98.4380	6/28/24	312.40-	41.28
	CITIGROUP INC DTD 02/18/22 02/24/2028 172967NG2					
190,000.000	16258702	190,000.00	179,310.60		10,689.40-	2,057.75
10,000.000	16258703	10,000.00	9,437.40		562.60-	108.30
200,000.000	TOTAL CITIGROUP INC	200,000.00 100.0000	188,748.00 94.3740	6/28/24	11,252.00-	2,166.05
	CITIGROUP INC DTD 03/17/2022 VAR CPN 03/17/2026 CALLABLE 172967NL1					
70,000.000	16258703	70,000.00	68,750.50		1,249.50-	665.32
70,000.000	TOTAL CITIGROUP INC	70,000.00 100.0000	68,750.50 98.2150	6/28/24	1,249.50-	665.32
	CITIGROUP INC DTD 03/17/2022 VAR CPN 03/17/2033 CALLABLE 172967NN7					
70,000.000	16258702	70,000.00	62,372.10		7,627.90-	765.41
70,000.000	TOTAL CITIGROUP INC	70,000.00 100.0000	62,372.10 89.1030	6/28/24	7,627.90-	765.41
	CITIGROUP INC DTD 05/24/2022 VAR CPN 05/24/2033 CALLABLE 172967NU1					
70,000.000	16258702	70,000.00	67,218.20		2,781.80-	353.25
70,000.000	TOTAL CITIGROUP INC	70,000.00 100.0000	67,218.20 96.0260	6/28/24	2,781.80-	353.25

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SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2024

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	CITIGROUP INC DTD 01/28/21 01/28/2027 17327CAM5					
30,000.000	16258703	27,657.00	27,979.50		322.50	143.06
30,000.000	TOTAL CITIGROUP INC	27,657.00 92.1900	27,979.50 93.2650	6/28/24	322.50	143.06
	CITIGROUP INC DTD 01/25/22 01/25/2026 17327CAN3					
60,000.000	16258703	60,000.00	58,712.40		1,287.60-	523.64
60,000.000	TOTAL CITIGROUP INC	60,000.00 100.0000	58,712.40 97.8540	6/28/24	1,287.60-	523.64
	CITIGROUP INC DTD 01/25/22 01/25/2033 17327CAQ6					
70,000.000	16258702	70,000.00	59,458.70		10,541.30-	927.29
70,000.000	TOTAL CITIGROUP INC	70,000.00 100.0000	59,458.70 84.9410	6/28/24	10,541.30-	927.29
	CNH INDUSTRIAL CAP LLC DTD 05/24/21 1.450 07/15/2026 12592BAM6					
15,000.000	16258703	13,405.50	13,867.95		462.45	100.29
15,000.000	TOTAL CNH INDUSTRIAL CAP LLC	13,405.50 89.3700	13,867.95 92.4530	6/28/24	462.45	100.29
	CNH INDUSTRIAL CAP LLC DTD 03/21/2024 5.100% 04/20/2029 CALLABLE 12592BAS3					
80,000.000	16258702	79,325.60	79,678.40		352.80	1,133.33
80,000.000	TOTAL CNH INDUSTRIAL CAP LLC	79,325.60 99.1570	79,678.40 99.5980	6/28/24	352.80	1,133.33

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	CNH INDUSTRIAL CAPITAL LLC DTD 05/23/2022 3.950% 05/23/2025 NON CALLABLE 12592BAN4					
30,000.000	16258703	29,840.70	29,553.00		287.70-	125.08
30,000.000	TOTAL CNH INDUSTRIAL CAPITAL LLC	29,840.70 99.4690	29,553.00 98.5100	6/28/24	287.70-	125.08
	CNH INDUSTRIAL CAPITAL LLC DTD 10/14/2022 5.450% 10/14/2025 NON CALLABLE 12592BAP9					
10,000.000	16258703	9,934.90	9,991.20		56.30	116.57
10,000.000	TOTAL CNH INDUSTRIAL CAPITAL LLC	9,934.90 99.3490	9,991.20 99.9120	6/28/24	56.30	116.57
	COMCAST CORP DTD 03/27/20 3.400 04/01/2030 20030NDG3					
50,000.000	16258702	49,911.50	45,965.00		3,946.50-	425.00
50,000.000	TOTAL COMCAST CORP	49,911.50 99.8230	45,965.00 91.9300	6/28/24	3,946.50-	425.00
	COMMONSPIRIT HEALTH DTD 08/21/19 2.760 10/01/2024 20268JAA1					
10,000.000	16258703	10,000.00	9,919.40		80.60-	69.00
10,000.000	TOTAL COMMONSPIRIT HEALTH	10,000.00 100.0000	9,919.40 99.1940	6/28/24	80.60-	69.00
	COMMONWEALTH EDISON CO DTD 08/14/18 3.700 08/15/2028 202795JN1					
150,000.000	16258702	153,861.00	142,722.00		11,139.00-	2,096.67
150,000.000	TOTAL COMMONWEALTH EDISON CO	153,861.00 102.5740	142,722.00 95.1480	6/28/24	11,139.00-	2,096.67

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
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SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2024

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	CONNECTICUT LIGHT & PWR DTD 06/07/06 6.350 06/01/2036 207597DV4					
60,000.000	16258702	64,642.80	63,449.40		1,193.40-	317.50
60,000.000	TOTAL CONNECTICUT LIGHT & PWR	64,642.80 107.7380	63,449.40 105.7490	6/28/24	1,193.40-	317.50
	CONNECTICUT LIGHT & PWR DTD 01/23/2024 4.650% 01/01/2029 CALLABLE 207597ER2					
100,000.000	16258702	99,793.00	98,813.00		980.00-	2,040.83
100,000.000	TOTAL CONNECTICUT LIGHT & PWR	99,793.00 99.7930	98,813.00 98.8130	6/28/24	980.00-	2,040.83
	CONOCOPHILLIPS CO DTD 03/08/2022 2.400% 03/07/2025 CALLABLE 20826FAU0					
5,000.000	16258703	4,994.10	4,898.45		95.65-	38.00
5,000.000	TOTAL CONOCOPHILLIPS CO	4,994.10 99.8820	4,898.45 97.9690	6/28/24	95.65-	38.00
	CONSUMERS ENERGY CO DTD 11/13/18 3.800 11/15/2028 210518DC7					
140,000.000	16258702	138,791.80	133,628.60		5,163.20-	679.78
140,000.000	TOTAL CONSUMERS ENERGY CO	138,791.80 99.1370	133,628.60 95.4490	6/28/24	5,163.20-	679.78
	CONSUMERS ENERGY CO DTD 01/10/2023 4.650% 03/01/2028 CALLABLE 210518DS2					
30,000.000	16258703	29,944.20	29,741.10		203.10-	465.00
30,000.000	TOTAL CONSUMERS ENERGY CO	29,944.20 99.8140	29,741.10 99.1370	6/28/24	203.10-	465.00

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	CONSUMERS ENERGY CO DTD 08/04/2023 4.900% 02/15/2029 CALLABLE 210518DV5					
80,000.000	16258702	79,960.00	79,635.20		324.80-	1,480.89
80,000.000	TOTAL CONSUMERS ENERGY CO	79,960.00 99.9500	79,635.20 99.5440	6/28/24	324.80-	1,480.89
	COTERRA ENERGY INC DTD 11/15/2022 3.900% 05/15/2027 CALLABLE 127097AG8					
40,000.000	16258703	38,415.20	38,477.20		62.00	199.33
40,000.000	TOTAL COTERRA ENERGY INC	38,415.20 96.0380	38,477.20 96.1930	6/28/24	62.00	199.33
	CUBESMART LP DTD 10/26/15 4.000 11/15/2025 22966RAC0					
70,000.000	16258702	71,295.70	68,422.20		2,873.50-	357.78
70,000.000	TOTAL CUBESMART LP	71,295.70 101.8510	68,422.20 97.7460	6/28/24	2,873.50-	357.78
	CUBESMART LP DTD 11/30/21 2.250 12/15/2028 22966RAH9					
80,000.000	16258702	74,635.00	70,441.60		4,193.40-	80.00
40,000.000	16258703	33,680.40	35,220.80		1,540.40	40.00
120,000.000	TOTAL CUBESMART LP	108,315.40 90.2628	105,662.40 88.0520	6/28/24	2,653.00-	120.00
	CVS HEALTH CORP DTD 05/25/16 2.875 06/01/2026 126650CU2					
15,000.000	16258703	15,220.35	14,282.55		937.80-	35.94
15,000.000	TOTAL CVS HEALTH CORP	15,220.35 101.4690	14,282.55 95.2170	6/28/24	937.80-	35.94

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	CVS HEALTH CORP DTD 03/09/18 4.300 03/25/2028 126650CX6					
18,000.000	16258702	17,746.92	17,381.16		365.76-	206.40
18,000.000	TOTAL CVS HEALTH CORP	17,746.92 98.5940	17,381.16 96.5620	6/28/24	365.76-	206.40
	CVS HEALTH CORP DTD 08/21/20 1.300 08/21/2027 126650DM9					
40,000.000	16258703	33,859.60	35,440.40		1,580.80	187.78
40,000.000	TOTAL CVS HEALTH CORP	33,859.60 84.6490	35,440.40 88.6010	6/28/24	1,580.80	187.78
	CVS HEALTH CORP DTD 08/21/20 1.750 08/21/2030 126650DN7					
120,000.000	16258702	105,307.20	97,546.80		7,760.40-	758.33
120,000.000	TOTAL CVS HEALTH CORP	105,307.20 87.7560	97,546.80 81.2890	6/28/24	7,760.40-	758.33
	CVS HEALTH CORP DTD 02/21/2023 5.000% 02/20/2026 CALLABLE 126650DS6					
50,000.000	16258703	49,830.00	49,616.50		213.50-	909.72
50,000.000	TOTAL CVS HEALTH CORP	49,830.00 99.6600	49,616.50 99.2330	6/28/24	213.50-	909.72
	CVS HEALTH CORP DTD 02/21/2023 5.125% 02/21/2030 CALLABLE 126650DT4					
170,000.000	16258702	168,866.10	168,150.40		715.70-	3,146.18
170,000.000	TOTAL CVS HEALTH CORP	168,866.10 99.3330	168,150.40 98.9120	6/28/24	715.70-	3,146.18

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	DIGITAL REALTY TRUST DTD 09/27/2022 5.550% 01/15/2028 CALLABLE 25389JAV8					
30,000.000	16258702	29,975.40	30,265.80		290.40	767.75
40,000.000	16258703	38,938.00	40,354.40		1,416.40	1,023.67
70,000.000	TOTAL DIGITAL REALTY TRUST	68,913.40 98.4477	70,620.20 100.8860	6/28/24	1,706.80	1,791.42
	DIGITAL REALTY TRUST LP DTD 06/21/18 4.450 07/15/2028 25389JAT3					
70,000.000	16258702	69,896.40	67,833.50		2,062.90-	1,436.36
70,000.000	TOTAL DIGITAL REALTY TRUST LP	69,896.40 99.8520	67,833.50 96.9050	6/28/24	2,062.90-	1,436.36
	DOMINION ENERGY SOUTH DTD 11/29/21 2.300 12/01/2031 25731VAA2					
70,000.000	16258702	69,956.60	57,610.00		12,346.60-	134.17
70,000.000	TOTAL DOMINION ENERGY SOUTH	69,956.60 99.9380	57,610.00 82.3000	6/28/24	12,346.60-	134.17
	DTE ELECT SECUR FND II DTD 11/01/2023 5.970% 03/01/2033 NON CALLABLE 23346TAA9					
100,000.000	16258702	99,964.92	102,965.00		3,000.08	3,980.00
100,000.000	TOTAL DTE ELECT SECUR FND II	99,964.92 99.9649	102,965.00 102.9650	6/28/24	3,000.08	3,980.00
	DTE ELECTRIC CO DTD 04/06/20 2.625 03/01/2031 23338VAM8					
40,000.000	16258702	39,932.80	34,493.60		5,439.20-	350.00
40,000.000	TOTAL DTE ELECTRIC CO	39,932.80 99.8320	34,493.60 86.2340	6/28/24	5,439.20-	350.00

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NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2024

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	DTE ELECTRIC CO DTD 03/29/21 1.900 04/01/2028 23338VAN6					
30,000.000	16258703	26,967.60	26,883.00		84.60-	142.50
30,000.000	TOTAL DTE ELECTRIC CO	26,967.60 89.8920	26,883.00 89.6100	6/28/24	84.60-	142.50
	DTE ELECTRIC CO DTD 02/24/22 3.000 03/01/2032 23338VAQ9					
90,000.000	16258702	89,636.40	77,766.30		11,870.10-	900.00
90,000.000	TOTAL DTE ELECTRIC CO	89,636.40 99.5960	77,766.30 86.4070	6/28/24	11,870.10-	900.00
	DUKE ENERGY CAROLINAS DTD 08/14/19 2.450 08/15/2029 26442CAY0					
80,000.000	16258702	66,931.20	70,541.60		3,610.40	740.44
80,000.000	TOTAL DUKE ENERGY CAROLINAS	66,931.20 83.6640	70,541.60 88.1770	6/28/24	3,610.40	740.44
	DUKE ENERGY CAROLINAS DTD 04/01/21 2.550 04/15/2031 26442CBB9					
50,000.000	16258702	49,942.50	42,586.00		7,356.50-	269.17
50,000.000	TOTAL DUKE ENERGY CAROLINAS	49,942.50 99.8850	42,586.00 85.1720	6/28/24	7,356.50-	269.17
	DUKE ENERGY FLORIDA LLC DTD 12/02/21 2.400 12/15/2031 26444HAK7					
60,000.000	16258702	59,909.40	49,817.40		10,092.00-	64.00
60,000.000	TOTAL DUKE ENERGY FLORIDA LLC	59,909.40 99.8490	49,817.40 83.0290	6/28/24	10,092.00-	64.00

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EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2024

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	DUKE ENERGY PROGRESS LLC DTD 08/09/18 3.700 09/01/2028 26442UAG9					
30,000.000	16258702	29,994.30	28,592.70		1,401.60-	370.00
30,000.000	TOTAL DUKE ENERGY PROGRESS LLC	29,994.30 99.9810	28,592.70 95.3090	6/28/24	1,401.60-	370.00
	DUKE ENERGY PROGRESS LLC DTD 03/07/19 3.450 03/15/2029 26442UAH7					
50,000.000	16258702	54,949.00	46,633.00		8,316.00-	507.92
50,000.000	TOTAL DUKE ENERGY PROGRESS LLC	54,949.00 109.8980	46,633.00 93.2660	6/28/24	8,316.00-	507.92
	DUKE ENERGY PROGRESS LLC DTD 08/12/21 2.000 08/15/2031 26442UAL8					
40,000.000	16258702	39,931.60	32,616.00		7,315.60-	302.22
40,000.000	TOTAL DUKE ENERGY PROGRESS LLC	39,931.60 99.8290	32,616.00 81.5400	6/28/24	7,315.60-	302.22
	DUKE UNIVERSITY HEALTH DTD 01/14/20 2.652 06/01/2031 26443CAK9					
110,000.000	16258702	110,000.00	93,403.20		16,596.80-	243.10
110,000.000	TOTAL DUKE UNIVERSITY HEALTH	110,000.00 100.0000	93,403.20 84.9120	6/28/24	16,596.80-	243.10
	ECOLAB INC DTD 10/18/16 2.700 11/01/2026 278865AV2					
70,000.000	16258703	66,291.40	66,287.20		4.20-	315.00
70,000.000	TOTAL ECOLAB INC	66,291.40 94.7020	66,287.20 94.6960	6/28/24	4.20-	315.00

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	EMORY UNIVERSITY DTD 05/20/20 1.566 09/01/2025 29157TAC0					
15,000.000	16258703	15,000.00	14,362.05		637.95-	78.30
15,000.000	TOTAL EMORY UNIVERSITY	15,000.00 100.0000	14,362.05 95.7470	6/28/24	637.95-	78.30
	ENBRIDGE INC DTD 11/29/16 4.250 12/01/2026 29250NAL9					
20,000.000	16258702	21,327.20	19,525.60		1,801.60-	70.83
20,000.000	TOTAL ENBRIDGE INC	21,327.20 106.6360	19,525.60 97.6280	6/28/24	1,801.60-	70.83
	ENBRIDGE INC DTD 02/17/22 2.500 02/14/2025 29250NBL8					
20,000.000	16258703	20,010.90	19,598.80		412.10-	190.28
20,000.000	TOTAL ENBRIDGE INC	20,010.90 100.0545	19,598.80 97.9940	6/28/24	412.10-	190.28
	ENERGY TRANSFER LP DTD 10/13/2023 6.050% 12/01/2026 CALLABLE 29273VAR1					
40,000.000	16258703	39,976.40	40,510.40		534.00	201.67
40,000.000	TOTAL ENERGY TRANSFER LP	39,976.40 99.9410	40,510.40 101.2760	6/28/24	534.00	201.67
	ENERGY TRANSFER LP DTD 10/13/2023 6.100% 12/01/2028 CALLABLE 29273VAS9					
100,000.000	16258702	99,887.00	103,045.00		3,158.00	508.33
100,000.000	TOTAL ENERGY TRANSFER LP	99,887.00 99.8870	103,045.00 103.0450	6/28/24	3,158.00	508.33

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	ENERGY TRANSFER LP DTD 06/21/2024 5.250% 07/01/2029 CALLABLE 29273VAZ3					
70,000.000	16258702	69,857.90	69,564.60		293.30-	102.08
70,000.000	TOTAL ENERGY TRANSFER LP	69,857.90 99.7970	69,564.60 99.3780	6/28/24	293.30-	102.08
	ENTERGY ARKANSAS INC DTD 05/11/18 4.000 06/01/2028 29364DAV2					
70,000.000	16258702	71,421.00	67,463.90		3,957.10-	233.33
70,000.000	16258703	68,070.10	67,463.90		606.20-	233.33
140,000.000	TOTAL ENTERGY ARKANSAS INC	139,491.10 99.6365	134,927.80 96.3770	6/28/24	4,563.30-	466.66
	ENTERPRISE PRODUCTS OPER DTD 01/15/20 2.800 01/31/2030 29379VBX0					
10,000.000	16258702	10,721.10	8,931.90		1,789.20-	117.44
10,000.000	TOTAL ENTERPRISE PRODUCTS OPER	10,721.10 107.2110	8,931.90 89.3190	6/28/24	1,789.20-	117.44
	EQUIFAX INC DTD 11/19/19 2.600 12/01/2024 294429AQ8					
40,000.000	16258702	39,911.60	39,470.40		441.20-	86.67
40,000.000	TOTAL EQUIFAX INC	39,911.60 99.7790	39,470.40 98.6760	6/28/24	441.20-	86.67
	EQUIFAX INC DTD 04/27/20 2.600 12/15/2025 294429AR6					
30,000.000	16258703	28,070.10	28,736.70		666.60	34.67
30,000.000	TOTAL EQUIFAX INC	28,070.10 93.5670	28,736.70 95.7890	6/28/24	666.60	34.67

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	EQUIFAX INC DTD 08/13/21 2.350 09/15/2031 294429AT2					
30,000.000	16258702	23,570.70	24,616.80		1,046.10	207.58
30,000.000	TOTAL EQUIFAX INC	23,570.70 78.5690	24,616.80 82.0560	6/28/24	1,046.10	207.58
	EQUIFAX INC DTD 09/12/2022 5.100% 12/15/2027 CALLABLE 294429AV7					
20,000.000	16258702	19,981.40	19,913.40		68.00-	45.33
20,000.000	TOTAL EQUIFAX INC	19,981.40 99.9070	19,913.40 99.5670	6/28/24	68.00-	45.33
	EQUIFAX INC DTD 05/16/2023 5.100% 06/01/2028 CALLABLE 294429AW5					
50,000.000	16258702	49,851.50	49,797.00		54.50-	212.50
10,000.000	16258703	9,970.30	9,959.40		10.90-	42.50
60,000.000	TOTAL EQUIFAX INC	59,821.80 99.7030	59,756.40 99.5940	6/28/24	65.40-	255.00
	ERP OPERATING LP DTD 08/03/17 3.250 08/01/2027 26884ABG7					
70,000.000	16258703	64,589.70	66,259.90		1,670.20	947.92
70,000.000	TOTAL ERP OPERATING LP	64,589.70 92.2710	66,259.90 94.6570	6/28/24	1,670.20	947.92
	ERP OPERATING LP DTD 11/30/18 4.150 12/01/2028 26884ABK8					
130,000.000	16258702	136,319.30	125,482.50		10,836.80-	449.58
130,000.000	TOTAL ERP OPERATING LP	136,319.30 104.8610	125,482.50 96.5250	6/28/24	10,836.80-	449.58

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NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2024

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	EVERGY METRO DTD 05/26/20 2.250 06/01/2030 30037DAA3					
160,000.000	16258702	136,724.00	136,089.60		634.40-	300.00
160,000.000	TOTAL EVERGY METRO	136,724.00 85.4525	136,089.60 85.0560	6/28/24	634.40-	300.00
	EVERGY METRO INC DTD 04/06/2023 4.950% 04/15/2033 CALLABLE 30037DAB1					
60,000.000	16258702	59,923.80	58,123.80		1,800.00-	627.00
60,000.000	TOTAL EVERGY METRO INC	59,923.80 99.8730	58,123.80 96.8730	6/28/24	1,800.00-	627.00
	EXELON CORP DTD 02/21/2023 5.150% 03/15/2028 CALLABLE 30161NBJ9					
30,000.000	16258702	29,949.60	29,931.60		18.00-	454.92
30,000.000	TOTAL EXELON CORP	29,949.60 99.8320	29,931.60 99.7720	6/28/24	18.00-	454.92
	EXTRA SPACE STORAGE DTD 07/01/2023 3.500% 07/01/2026 CALLABLE 30225VAL1					
10,000.000	16258703	9,439.60	9,620.40		180.80	175.00
10,000.000	TOTAL EXTRA SPACE STORAGE	9,439.60 94.3960	9,620.40 96.2040	6/28/24	180.80	175.00
	EXTRA SPACE STORAGE LP DTD 03/31/2022 3.900% 04/01/2029 CALLABLE 30225VAH0					
80,000.000	16258702	79,047.60	75,324.00		3,723.60-	780.00
80,000.000	TOTAL EXTRA SPACE STORAGE LP	79,047.60 98.8095	75,324.00 94.1550	6/28/24	3,723.60-	780.00

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	EXTRA SPACE STORAGE LP DTD 03/28/2023 5.700% 04/01/2028 CALLABLE 30225VAJ6					
40,000.000	16258703	40,025.20	40,447.20		422.00	570.00
40,000.000	TOTAL EXTRA SPACE STORAGE LP	40,025.20 100.0630	40,447.20 101.1180	6/28/24	422.00	570.00
	EXTRA SPACE STORAGE LP DTD 06/16/2023 5.500% 07/01/2030 CALLABLE 30225VAK3					
110,000.000	16258702	108,765.80	110,830.50		2,064.70	3,025.00
110,000.000	TOTAL EXTRA SPACE STORAGE LP	108,765.80 98.8780	110,830.50 100.7550	6/28/24	2,064.70	3,025.00
	FEDERAL REALTY INVESTMEN DTD 06/23/17 3.250 07/15/2027 313747AY3					
70,000.000	16258703	64,050.00	66,112.20		2,062.20	1,049.03
70,000.000	TOTAL FEDERAL REALTY INVESTMEN	64,050.00 91.5000	66,112.20 94.4460	6/28/24	2,062.20	1,049.03
	FEDEX CORP DTD 07/24/19 3.100 08/05/2029 31428XBV7					
70,000.000	16258702	69,179.60	64,038.80		5,140.80-	880.06
70,000.000	TOTAL FEDEX CORP	69,179.60 98.8280	64,038.80 91.4840	6/28/24	5,140.80-	880.06
	FEDEX CORP DTD 04/07/20 4.250 05/15/2030 31428XBZ8					
130,000.000	16258702	141,784.60	124,824.70		16,959.90-	705.97
130,000.000	TOTAL FEDEX CORP	141,784.60 109.0651	124,824.70 96.0190	6/28/24	16,959.90-	705.97

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FIFTH THIRD BANCORP DTD 10/28/19 2.375 01/28/2025 316773CY4					
60,000.000	16258703	62,982.60	58,831.80		4,150.80-	605.63
60,000.000	TOTAL FIFTH THIRD BANCORP	62,982.60 104.9710	58,831.80 98.0530	6/28/24	4,150.80-	605.63
	FIFTH THIRD BANCORP DTD 04/25/2022 VAR CPN 04/25/2028 CALLABLE 316773DE7					
30,000.000	16258702	30,000.00	28,757.70		1,242.30-	223.03
10,000.000	16258703	10,000.00	9,585.90		414.10-	74.34
40,000.000	TOTAL FIFTH THIRD BANCORP	40,000.00 100.0000	38,343.60 95.8590	6/28/24	1,656.40-	297.37
	FIFTH THIRD BANCORP DTD 04/25/2022 VAR CPN 04/25/2033 CALLABLE 316773DF4					
10,000.000	16258702	10,000.00	9,110.00		890.00-	79.51
10,000.000	TOTAL FIFTH THIRD BANCORP	10,000.00 100.0000	9,110.00 91.1000	6/28/24	890.00-	79.51
	FIFTH THIRD BANCORP DTD 07/28/2022 VAR CPN 07/28/2030 CALLABLE 316773DG2					
60,000.000	16258702	58,452.00	57,708.60		743.40-	1,216.86
60,000.000	TOTAL FIFTH THIRD BANCORP	58,452.00 97.4200	57,708.60 96.1810	6/28/24	743.40-	1,216.86
	FIFTH THIRD BANCORP DTD 01/29/2024 VAR CPN 01/29/2032 CALLABLE 316773DL1					
70,000.000	16258702	70,000.00	69,390.30		609.70-	1,664.27
70,000.000	TOTAL FIFTH THIRD BANCORP	70,000.00 100.0000	69,390.30 99.1290	6/28/24	609.70-	1,664.27

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FISERV INC DTD 09/25/18 4.200 10/01/2028 337738AR9					
70,000.000	16258702	72,612.40	67,265.10		5,347.30-	735.00
70,000.000	TOTAL FISERV INC	72,612.40 103.7320	67,265.10 96.0930	6/28/24	5,347.30-	735.00
	FISERV INC DTD 06/24/19 2.750 07/01/2024 337738AS7					
50,000.000	16258703	49,916.00	50,000.00		84.00	687.50
50,000.000	TOTAL FISERV INC	49,916.00 99.8320	50,000.00 100.0000	6/28/24	84.00	687.50
	FISERV INC DTD 06/24/19 3.200 07/01/2026 337738AT5					
30,000.000	16258702	29,997.90	28,788.60		1,209.30-	480.00
30,000.000	16258703	28,787.10	28,788.60		1.50	480.00
60,000.000	TOTAL FISERV INC	58,785.00 97.9750	57,577.20 95.9620	6/28/24	1,207.80-	960.00
	FISERV INC DTD 03/02/2023 5.450% 03/02/2028 CALLABLE 337738BD9					
30,000.000	16258702	29,961.00	30,268.80		307.80	540.46
30,000.000	TOTAL FISERV INC	29,961.00 99.8700	30,268.80 100.8960	6/28/24	307.80	540.46
	FISERV INC DTD 08/21/2023 5.375% 08/21/2028 CALLABLE 337738BG2					
90,000.000	16258702	89,766.00	90,646.20		880.20	1,746.88
90,000.000	TOTAL FISERV INC	89,766.00 99.7400	90,646.20 100.7180	6/28/24	880.20	1,746.88

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FISERV INC DTD 03/04/2024 5.150% 03/15/2027 CALLABLE 337738BJ6					
20,000.000	16258703	19,980.20	20,010.20		30.00	669.50
20,000.000	TOTAL FISERV INC	19,980.20 99.9010	20,010.20 100.0510	6/28/24	30.00	669.50
	FLORIDA POWER & LIGHT CO DTD 03/03/2023 5.050% 04/01/2028 CALLABLE 341081GK7					
20,000.000	16258703	19,974.00	20,073.40		99.40	252.50
20,000.000	TOTAL FLORIDA POWER & LIGHT CO	19,974.00 99.8700	20,073.40 100.3670	6/28/24	99.40	252.50
	FLORIDA POWER & LIGHT CO DTD 05/18/2023 4.400% 05/15/2028 CALLABLE 341081GN1					
15,000.000	16258703	14,985.85	14,732.55		253.30-	84.33
15,000.000	TOTAL FLORIDA POWER & LIGHT CO	14,985.85 99.9057	14,732.55 98.2170	6/28/24	253.30-	84.33
	FMC CORP DTD 09/20/19 3.450 10/01/2029 302491AU9					
60,000.000	16258702	63,023.70	53,953.20		9,070.50-	517.50
60,000.000	TOTAL FMC CORP	63,023.70 105.0395	53,953.20 89.9220	6/28/24	9,070.50-	517.50
	FORTUNE BRANDS HOME DTD 06/15/2015 4.000% 06/15/2025 CALLABLE 34964CAA4					
40,000.000	16258703	38,577.60	39,328.80		751.20	71.11
40,000.000	TOTAL FORTUNE BRANDS HOME	38,577.60 96.4440	39,328.80 98.3220	6/28/24	751.20	71.11

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2024

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FORTUNE BRANDS HOME & SE DTD 09/13/19 3.250 09/15/2029 34964CAE6					
100,000.000	16258702	86,021.00	90,602.00		4,581.00	956.94
100,000.000	TOTAL FORTUNE BRANDS HOME & SE	86,021.00 86.0210	90,602.00 90.6020	6/28/24	4,581.00	956.94
	GE HEALTHCARE TECH INC DTD 03/15/2023 5.857% 03/15/2030 CALLABLE 36267VAH6					
130,000.000	16258702	127,077.60	133,603.60		6,526.00	2,241.93
130,000.000	TOTAL GE HEALTHCARE TECH INC	127,077.60 97.7520	133,603.60 102.7720	6/28/24	6,526.00	2,241.93
	GENERAL MILLS INC DTD 04/03/20 2.875 04/15/2030 370334CL6					
100,000.000	16258702	97,305.30	88,699.00		8,606.30-	606.94
100,000.000	TOTAL GENERAL MILLS INC	97,305.30 97.3053	88,699.00 88.6990	6/28/24	8,606.30-	606.94
	GENERAL MILLS INC DTD 10/17/2023 5.500% 10/17/2028 CALLABLE 370334CW2					
70,000.000	16258702	69,626.20	70,955.50		1,329.30	791.39
70,000.000	TOTAL GENERAL MILLS INC	69,626.20 99.4660	70,955.50 101.3650	6/28/24	1,329.30	791.39
	GENERAL MILLS INC DTD 01/30/2024 4.700% 01/30/2027 CALLABLE 370334CX0					
20,000.000	16258703	19,980.00	19,749.00		231.00-	394.28
20,000.000	TOTAL GENERAL MILLS INC	19,980.00 99.9000	19,749.00 98.7450	6/28/24	231.00-	394.28

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	GENERAL MOTORS FINL CO DTD 10/15/21 1.200 10/15/2024 37045XDM5					
30,000.000	16258703	29,987.70	29,609.40		378.30-	76.00
30,000.000	TOTAL GENERAL MOTORS FINL CO	29,987.70 99.9590	29,609.40 98.6980	6/28/24	378.30-	76.00
	GENERAL MOTORS FINL CO DTD 10/15/21 2.400 10/15/2028 37045XDP8					
80,000.000	16258702	79,800.00	70,699.20		9,100.80-	405.33
80,000.000	TOTAL GENERAL MOTORS FINL CO	79,800.00 99.7500	70,699.20 88.3740	6/28/24	9,100.80-	405.33
	GENERAL MOTORS FINL CO DTD 04/07/2022 3.800% 04/07/2025 NON CALLABLE 37045XDU7					
60,000.000	16258703	59,988.00	59,092.80		895.20-	532.00
60,000.000	TOTAL GENERAL MOTORS FINL CO	59,988.00 99.9800	59,092.80 98.4880	6/28/24	895.20-	532.00
	GENERAL MOTORS FINL CO DTD 04/07/2022 4.300% 04/06/2029 CALLABLE 37045XDV5					
90,000.000	16258702	89,838.90	85,503.60		4,335.30-	913.75
90,000.000	TOTAL GENERAL MOTORS FINL CO	89,838.90 99.8210	85,503.60 95.0040	6/28/24	4,335.30-	913.75
	GENERAL MOTORS FINL CO DTD 06/09/2022 5.000% 04/09/2027 CALLABLE 37045XDW3					
30,000.000	16258702	29,966.40	29,693.70		272.70-	341.67
30,000.000	TOTAL GENERAL MOTORS FINL CO	29,966.40 99.8880	29,693.70 98.9790	6/28/24	272.70-	341.67

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	GENERAL MOTORS FINL CO DTD 02/08/2024 5.400% 05/08/2027 NON CALLABLE 37045XEQ5					
40,000.000	16258703	39,964.80	39,978.00		13.20	858.00
40,000.000	TOTAL GENERAL MOTORS FINL CO	39,964.80 99.9120	39,978.00 99.9450	6/28/24	13.20	858.00
	GILEAD SCIENCES INC DTD 09/14/15 3.650 03/01/2026 375558BF9					
40,000.000	16258703	38,892.80	38,878.80		14.00-	486.67
40,000.000	TOTAL GILEAD SCIENCES INC	38,892.80 97.2320	38,878.80 97.1970	6/28/24	14.00-	486.67
	GOLDMAN SACHS GROUP INC DTD 09/29/17 09/29/2025 38141GWQ3					
25,000.000	16258703	27,106.00	24,839.00		2,267.00-	209.04
25,000.000	TOTAL GOLDMAN SACHS GROUP INC	27,106.00 108.4240	24,839.00 99.3560	6/28/24	2,267.00-	209.04
	GOLDMAN SACHS GROUP INC DTD 04/23/18 05/01/2029 38141GWZ3					
80,000.000	16258702	73,017.60	77,009.60		3,992.00	563.07
80,000.000	TOTAL GOLDMAN SACHS GROUP INC	73,017.60 91.2720	77,009.60 96.2620	6/28/24	3,992.00	563.07
	GOLDMAN SACHS GROUP INC DTD 06/10/21 09/10/2027 38141GYG3					
160,000.000	16258702	153,497.70	146,952.00		6,545.70-	380.36
80,000.000	16258703	73,076.40	73,476.00		399.60	190.18
240,000.000	TOTAL GOLDMAN SACHS GROUP INC	226,574.10 94.4059	220,428.00 91.8450	6/28/24	6,146.10-	570.54

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	GOLDMAN SACHS GROUP INC DTD 10/21/21 10/21/2027 38141GYM0					
110,000.000	16258702	109,854.20	101,577.30		8,276.90-	416.66
110,000.000	TOTAL GOLDMAN SACHS GROUP INC	109,854.20 99.8675	101,577.30 92.3430	6/28/24	8,276.90-	416.66
	GOLDMAN SACHS GROUP INC DTD 01/24/22 02/24/2028 38141GZK3					
135,000.000	16258702	131,638.50	125,913.15		5,725.35-	1,257.30
20,000.000	16258703	20,000.00	18,653.80		1,346.20-	186.27
155,000.000	TOTAL GOLDMAN SACHS GROUP INC	151,638.50 97.8313	144,566.95 93.2690	6/28/24	7,071.55-	1,443.57
	GOLDMAN SACHS GROUP INC DTD 03/15/2022 VAR CPN 03/15/2028 CALLABLE 38141GZR8					
50,000.000	16258702	50,000.00	47,809.00		2,191.00-	532.21
50,000.000	TOTAL GOLDMAN SACHS GROUP INC	50,000.00 100.0000	47,809.00 95.6180	6/28/24	2,191.00-	532.21
	GOLDMAN SACHS GROUP INC DTD 08/23/2022 VAR CPN 08/23/2028 CALLABLE 38141GZU1					
50,000.000	16258703	50,000.00	48,866.00		1,134.00-	796.80
50,000.000	TOTAL GOLDMAN SACHS GROUP INC	50,000.00 100.0000	48,866.00 97.7320	6/28/24	1,134.00-	796.80
	GOLDMAN SACHS GROUP INC DTD 08/10/2023 VAR CPN 08/10/2026 CALLABLE 38145GAM2					
40,000.000	16258703	40,000.00	40,015.60		15.60	908.35
40,000.000	TOTAL GOLDMAN SACHS GROUP INC	40,000.00 100.0000	40,015.60 100.0390	6/28/24	15.60	908.35

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	HALLIBURTON CO DTD 03/03/20 2.920 03/01/2030 406216BL4					
70,000.000	16258702	69,981.80	62,602.40		7,379.40-	681.33
70,000.000	TOTAL HALLIBURTON CO	69,981.80 99.9740	62,602.40 89.4320	6/28/24	7,379.40-	681.33
	HCP INC DTD 05/20/15 4.000 06/01/2025 40414LAN9					
60,000.000	16258703	60,057.30	59,040.60		1,016.70-	200.00
60,000.000	TOTAL HCP INC	60,057.30 100.0955	59,040.60 98.4010	6/28/24	1,016.70-	200.00
	HCP INC DTD 07/05/19 3.250 07/15/2026 40414LAQ2					
100,000.000	16258702	99,090.50	95,773.00		3,317.50-	1,498.61
100,000.000	TOTAL HCP INC	99,090.50 99.0905	95,773.00 95.7730	6/28/24	3,317.50-	1,498.61
	HCP INC DTD 07/05/19 3.500 07/15/2029 40414LAR0					
30,000.000	16258702	29,871.60	27,712.50		2,159.10-	484.17
30,000.000	TOTAL HCP INC	29,871.60 99.5720	27,712.50 92.3750	6/28/24	2,159.10-	484.17
	HEALTH CARE REIT INC DTD 05/26/15 4.000 06/01/2025 42217KBF2					
70,000.000	16258702	71,032.50	68,866.70		2,165.80-	233.33
40,000.000	16258703	38,726.00	39,352.40		626.40	133.33
110,000.000	TOTAL HEALTH CARE REIT INC	109,758.50 99.7805	108,219.10 98.3810	6/28/24	1,539.40-	366.66

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NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2024

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	HEALTHPEAK PROPERTIES DTD 06/23/20 2.875 01/15/2031 42250PAB9					
40,000.000	16258702	39,650.00	34,516.40		5,133.60-	530.28
40,000.000	TOTAL HEALTHPEAK PROPERTIES	39,650.00 99.1250	34,516.40 86.2910	6/28/24	5,133.60-	530.28
	HEXCEL CORP DTD 02/16/17 3.950 02/15/2027 428291AN8					
45,000.000	16258702	44,801.55	43,197.75		1,603.80-	714.00
45,000.000	TOTAL HEXCEL CORP	44,801.55 99.5590	43,197.75 95.9950	6/28/24	1,603.80-	714.00
	HOME DEPOT INC DTD 06/25/2024 5.150% 06/25/2026 NON CALLABLE 437076CZ3					
20,000.000	16258703	19,977.80	20,016.80		39.00	17.17
20,000.000	TOTAL HOME DEPOT INC	19,977.80 99.8890	20,016.80 100.0840	6/28/24	39.00	17.17
	HOME DEPOT INC DTD 06/25/2024 4.875% 06/25/2027 CALLABLE 437076DB5					
40,000.000	16258703	39,867.60	39,918.40		50.80	32.50
40,000.000	TOTAL HOME DEPOT INC	39,867.60 99.6690	39,918.40 99.7960	6/28/24	50.80	32.50
	HOSPITAL SPECIAL SURGERY DTD 04/03/18 3.737 04/01/2028 44107HAC6					
15,000.000	16258702	15,000.00	14,243.70		756.30-	140.14
15,000.000	TOTAL HOSPITAL SPECIAL SURGERY	15,000.00 100.0000	14,243.70 94.9580	6/28/24	756.30-	140.14

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SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2024

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	HP ENTERPRISE CO DTD 10/15/16 4.900 10/15/2025 42824CAW9					
70,000.000	16258702	73,380.30	69,427.40		3,952.90-	724.11
70,000.000	TOTAL HP ENTERPRISE CO	73,380.30 104.8290	69,427.40 99.1820	6/28/24	3,952.90-	724.11
	HP ENTERPRISE CO DTD 03/21/2023 5.900% 10/01/2024 CALLABLE 42824CBL2					
50,000.000	16258703	49,967.00	49,993.50		26.50	737.50
50,000.000	TOTAL HP ENTERPRISE CO	49,967.00 99.9340	49,993.50 99.9870	6/28/24	26.50	737.50
	HP INC DTD 03/31/2022 4.000% 04/15/2029 NON CALLABLE 40434LAK1					
100,000.000	16258702	99,767.00	95,261.00		4,506.00-	844.44
100,000.000	TOTAL HP INC	99,767.00 99.7670	95,261.00 95.2610	6/28/24	4,506.00-	844.44
	HP INC DTD 06/21/2022 4.750% 01/15/2028 CALLABLE 40434LAM7					
40,000.000	16258703	38,654.00	39,574.40		920.40	876.11
40,000.000	TOTAL HP INC	38,654.00 96.6350	39,574.40 98.9360	6/28/24	920.40	876.11
	HSBC HOLDINGS PLC DTD 03/13/17 03/13/2028 404280BK4					
250,000.000	16258702	262,122.50	240,850.00		21,272.50-	3,030.75
250,000.000	TOTAL HSBC HOLDINGS PLC	262,122.50 104.8490	240,850.00 96.3400	6/28/24	21,272.50-	3,030.75

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EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2024

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	HUNTINGTON BANCSHARES DTD 08/06/19 2.625 08/06/2024 446150AQ7					
10,000.000	16258703	10,310.40	9,965.80		344.60-	105.73
10,000.000	TOTAL HUNTINGTON BANCSHARES	10,310.40 103.1040	9,965.80 99.6580	6/28/24	344.60-	105.73
	HUNTINGTON BANCSHARES INC DTD 08/04/2022 VAR CPN 08/04/2028 CALLABLE 446150BB9					
110,000.000	16258702	102,810.80	106,552.60		3,741.80	1,995.65
30,000.000	16258703	30,000.00	29,059.80		940.20-	544.27
140,000.000	TOTAL HUNTINGTON BANCSHARES INC	132,810.80 94.8649	135,612.40 96.8660	6/28/24	2,801.60	2,539.92
	IBM CORP DTD 02/09/22 2.200 02/09/2027 459200KM2					
50,000.000	16258703	49,980.80	46,524.00		3,456.80-	433.89
50,000.000	TOTAL IBM CORP	49,980.80 99.9616	46,524.00 93.0480	6/28/24	3,456.80-	433.89
	IBM CORP DTD 07/27/2022 4.150% 07/27/2027 CALLABLE 459200KT7					
110,000.000	16258702	109,857.00	107,290.70		2,566.30-	1,952.81
110,000.000	TOTAL IBM CORP	109,857.00 99.8700	107,290.70 97.5370	6/28/24	2,566.30-	1,952.81
	INGERSOLL-RAND LUX FINAN DTD 03/21/19 3.500 03/21/2026 456873AE8					
60,000.000	16258702	59,952.40	58,079.40		1,873.00-	583.33
30,000.000	16258703	28,860.30	29,039.70		179.40	291.67
90,000.000	TOTAL INGERSOLL-RAND LUX FINAN	88,812.70 98.6808	87,119.10 96.7990	6/28/24	1,693.60-	875.00

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	INGREDION INC DTD 09/22/16 3.200 10/01/2026 457187AB8					
50,000.000	16258702	49,978.50	47,747.50		2,231.00-	400.00
80,000.000	16258703	76,138.60	76,396.00		257.40	640.00
130,000.000	TOTAL INGREDION INC	126,117.10 97.0132	124,143.50 95.4950	6/28/24	1,973.60-	1,040.00
	INGREDION INC DTD 05/13/20 2.900 06/01/2030 457187AC6					
150,000.000	16258702	137,653.30	132,229.50		5,423.80-	362.50
150,000.000	TOTAL INGREDION INC	137,653.30 91.7689	132,229.50 88.1530	6/28/24	5,423.80-	362.50
	INTEL CORP DTD 03/25/20 3.900 03/25/2030 458140BR0					
60,000.000	16258702	59,877.00	56,395.20		3,481.80-	624.00
60,000.000	TOTAL INTEL CORP	59,877.00 99.7950	56,395.20 93.9920	6/28/24	3,481.80-	624.00
	INTEL CORP SR DTD 02/21/2024 5.000% 02/21/2031 CALLABLE 458140CN8					
20,000.000	16258702	19,926.60	19,880.00		46.60-	361.11
20,000.000	TOTAL INTEL CORP SR	19,926.60 99.6330	19,880.00 99.4000	6/28/24	46.60-	361.11
	INTERSTATE POWER & LIGHT DTD 11/24/14 3.250 12/01/2024 461070AL8					
25,000.000	16258703	26,978.00	24,753.25		2,224.75-	67.71
25,000.000	TOTAL INTERSTATE POWER & LIGHT	26,978.00 107.9120	24,753.25 99.0130	6/28/24	2,224.75-	67.71

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2024

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	INTERSTATE POWER & LIGHT DTD 09/26/18 4.100 09/26/2028 461070AP9					
99,000.000	16258702	117,596.81	95,225.13		22,371.68-	1,071.13
36,000.000	16258703	33,766.92	34,627.32		860.40	389.50
135,000.000	TOTAL INTERSTATE POWER & LIGHT	151,363.73 112.1213	129,852.45 96.1870	6/28/24	21,511.28-	1,460.63
	INTERSTATE POWER & LIGHT DTD 04/01/19 3.600 04/01/2029 461070AQ7					
140,000.000	16258702	141,439.20	131,100.20		10,339.00-	1,260.00
140,000.000	TOTAL INTERSTATE POWER & LIGHT	141,439.20 101.0280	131,100.20 93.6430	6/28/24	10,339.00-	1,260.00
	JOHNS HOPKINS HEALTH SYS DTD 01/30/20 2.420 01/01/2030 478111AD9					
75,000.000	16258702	76,167.25	65,918.25		10,249.00-	907.50
75,000.000	TOTAL JOHNS HOPKINS HEALTH SYS	76,167.25 101.5563	65,918.25 87.8910	6/28/24	10,249.00-	907.50
	JPMORGAN CHASE & CO DTD 02/01/17 02/01/2028 46625HRY8					
50,000.000	16258702	50,000.00	48,168.00		1,832.00-	787.92
50,000.000	TOTAL JPMORGAN CHASE & CO	50,000.00 100.0000	48,168.00 96.3360	6/28/24	1,832.00-	787.92
	JPMORGAN CHASE & CO DTD 07/23/18 07/23/2029 46647PAV8					
60,000.000	16258702	60,000.00	57,741.60		2,258.40-	1,106.79
60,000.000	TOTAL JPMORGAN CHASE & CO	60,000.00 100.0000	57,741.60 96.2360	6/28/24	2,258.40-	1,106.79

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NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2024

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	JPMORGAN CHASE & CO DTD 12/05/18 12/05/2029 46647PAX4					
90,000.000	16258702	90,000.00	87,373.80		2,626.20-	289.38
90,000.000	TOTAL JPMORGAN CHASE & CO	90,000.00 100.0000	87,373.80 97.0820	6/28/24	2,626.20-	289.38
	JPMORGAN CHASE & CO DTD 09/12/19 10/15/2025 46647PBF2					
40,000.000	16258702	40,000.00	39,598.00		402.00-	194.31
40,000.000	TOTAL JPMORGAN CHASE & CO	40,000.00 100.0000	39,598.00 98.9950	6/28/24	402.00-	194.31
	JPMORGAN CHASE & CO DTD 05/27/20 06/01/2028 46647PBR6					
20,000.000	16258702	20,000.00	18,353.40		1,646.60-	36.37
20,000.000	TOTAL JPMORGAN CHASE & CO	20,000.00 100.0000	18,353.40 91.7670	6/28/24	1,646.60-	36.37
	JPMORGAN CHASE & CO DTD 04/22/21 04/22/2027 46647PCB0					
150,000.000	16258702	143,704.50	139,981.50		3,723.00-	453.68
150,000.000	TOTAL JPMORGAN CHASE & CO	143,704.50 95.8030	139,981.50 93.3210	6/28/24	3,723.00-	453.68
	JPMORGAN CHASE & CO DTD 06/01/21 06/01/2029 46647PCJ3					
20,000.000	16258702	20,000.00	17,791.20		2,208.80-	34.48
20,000.000	TOTAL JPMORGAN CHASE & CO	20,000.00 100.0000	17,791.20 88.9560	6/28/24	2,208.80-	34.48

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EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2024

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	JPMORGAN CHASE & CO DTD 09/22/21 09/22/2027 46647PCP9					
70,000.000	16258702	70,000.00	64,294.30		5,705.70-	282.98
70,000.000	TOTAL JPMORGAN CHASE & CO	70,000.00 100.0000	64,294.30 91.8490	6/28/24	5,705.70-	282.98
	JPMORGAN CHASE & CO DTD 12/10/21 12/10/2025 46647PCT1					
50,000.000	16258703	50,000.00	49,070.50		929.50-	45.53
50,000.000	TOTAL JPMORGAN CHASE & CO	50,000.00 100.0000	49,070.50 98.1410	6/28/24	929.50-	45.53
	JPMORGAN CHASE & CO DTD 02/24/22 02/24/2028 46647PCW4					
170,000.000	16258702	170,000.00	160,121.30		9,878.70-	1,767.38
40,000.000	16258703	36,403.20	37,675.60		1,272.40	415.85
210,000.000	TOTAL JPMORGAN CHASE & CO	206,403.20 98.2872	197,796.90 94.1890	6/28/24	8,606.30-	2,183.23
	JPMORGAN CHASE & CO DTD 04/26/2022 VAR CPN 04/26/2026 CALLABLE 46647PCZ7					
30,000.000	16258703	30,000.00	29,601.30		398.70-	221.00
30,000.000	TOTAL JPMORGAN CHASE & CO	30,000.00 100.0000	29,601.30 98.6710	6/28/24	398.70-	221.00
	JPMORGAN CHASE & CO DTD 04/26/2022 VAR CPN 04/26/2028 CALLABLE 46647PDA1					
20,000.000	16258703	20,000.00	19,510.60		489.40-	156.11
20,000.000	TOTAL JPMORGAN CHASE & CO	20,000.00 100.0000	19,510.60 97.5530	6/28/24	489.40-	156.11

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	JPMORGAN CHASE & CO DTD 07/25/2022 VAR CPN 07/25/2028 CALLABLE 46647PDG8					
10,000.000	16258703	10,000.00	9,897.60		102.40-	210.21
10,000.000	TOTAL JPMORGAN CHASE & CO	10,000.00 100.0000	9,897.60 98.9760	6/28/24	102.40-	210.21
	JPMORGAN CHASE & CO DTD 07/24/2023 VAR CPN 07/24/2029 CALLABLE 46647PDU7					
60,000.000	16258702	60,000.00	60,201.60		201.60	1,386.57
60,000.000	TOTAL JPMORGAN CHASE & CO	60,000.00 100.0000	60,201.60 100.3360	6/28/24	201.60	1,386.57
	JPMORGAN CHASE & CO DTD 10/23/2023 VAR CPN 10/22/2027 CALLABLE 46647PDW3					
20,000.000	16258703	20,000.00	20,350.00		350.00	232.68
20,000.000	TOTAL JPMORGAN CHASE & CO	20,000.00 100.0000	20,350.00 101.7500	6/28/24	350.00	232.68
	JPMORGAN CHASE & CO DTD 01/23/2024 VAR CPN 01/23/2028 CALLABLE 46647PEA0					
40,000.000	16258703	40,000.00	39,783.60		216.40-	884.80
40,000.000	TOTAL JPMORGAN CHASE & CO	40,000.00 100.0000	39,783.60 99.4590	6/28/24	216.40-	884.80
	JPMORGAN CHASE & CO DTD 01/23/2024 VAR CPN 01/23/2030 NON CALLABLE 46647PEB8					
100,000.000	16258702	100,000.00	99,233.00		767.00-	2,199.71
100,000.000	TOTAL JPMORGAN CHASE & CO	100,000.00 100.0000	99,233.00 99.2330	6/28/24	767.00-	2,199.71

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	JPMORGAN CHASE & CO DTD 04/22/2024 VAR CPN 04/22/2028 CALLABLE 46647PEE2					
70,000.000	16258703	70,000.00	70,567.00		567.00	747.44
70,000.000	TOTAL JPMORGAN CHASE & CO	70,000.00 100.0000	70,567.00 100.8100	6/28/24	567.00	747.44
	KANSAS CITY POWER & LT DTD 08/18/15 3.650 08/15/2025 485134BP4					
60,000.000	16258703	60,973.20	58,799.40		2,173.80-	827.33
60,000.000	TOTAL KANSAS CITY POWER & LT	60,973.20 101.6220	58,799.40 97.9990	6/28/24	2,173.80-	827.33
	KELLOGG CO DTD 11/13/17 3.400 11/15/2027 487836BU1					
40,000.000	16258702	39,958.80	37,851.20		2,107.60-	173.78
40,000.000	TOTAL KELLOGG CO	39,958.80 99.8970	37,851.20 94.6280	6/28/24	2,107.60-	173.78
	KEYCORP MED TERM NOTE DTD 02/06/20 2.250 04/06/2027 49326EEK5					
90,000.000	16258702	89,891.10	81,799.20		8,091.90-	478.13
90,000.000	TOTAL KEYCORP	89,891.10 99.8790	81,799.20 90.8880	6/28/24	8,091.90-	478.13
	KEYCORP MEDIUM TERM NOTE DTD 05/23/2022 VAR CPN 05/23/2025 CALLABLE 49326EEL3					
30,000.000	16258703	30,000.00	29,889.60		110.40-	259.77
30,000.000	TOTAL KEYCORP	30,000.00 100.0000	29,889.60 99.6320	6/28/24	110.40-	259.77

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	KEYCORP MEDIUM TERM NOTE DTD 05/23/2022 VAR CPN 06/01/2033 CALLABLE 49326EEN9					
70,000.000	16258702	70,000.00	63,908.60		6,091.40-	279.36
70,000.000	TOTAL KEYCORP	70,000.00 100.0000	63,908.60 91.2980	6/28/24	6,091.40-	279.36
	KIMCO REALTY CORP DTD 03/30/17 3.800 04/01/2027 49446RAS8					
10,000.000	16258703	9,783.60	9,617.90		165.70-	95.00
10,000.000	TOTAL KIMCO REALTY CORP	9,783.60 97.8360	9,617.90 96.1790	6/28/24	165.70-	95.00
	KIMCO REALTY CORP DTD 08/10/17 3.300 02/01/2025 49446RAU3					
140,000.000	16258702	140,854.00	137,879.00		2,975.00-	1,925.00
25,000.000	16258703	25,588.25	24,621.25		967.00-	343.75
165,000.000	TOTAL KIMCO REALTY CORP	166,442.25 100.8741	162,500.25 98.4850	6/28/24	3,942.00-	2,268.75
	KIMCO REALTY CORP DTD 09/22/21 2.250 12/01/2031 49446RAY5					
40,000.000	16258702	39,814.40	32,104.00		7,710.40-	75.00
40,000.000	TOTAL KIMCO REALTY CORP	39,814.40 99.5360	32,104.00 80.2600	6/28/24	7,710.40-	75.00
	KINDER MORGAN INC DTD 02/01/2024 5.000% 02/01/2029 CALLABLE 494553AD2					
100,000.000	16258702	99,834.00	98,889.00		945.00-	2,083.33
100,000.000	TOTAL KINDER MORGAN INC	99,834.00 99.8340	98,889.00 98.8890	6/28/24	945.00-	2,083.33

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	KINDER MORGAN INC DTD 11/09/21 1.750 11/15/2026 49456BAU5					
50,000.000	16258702	49,914.00	46,107.50		3,806.50-	111.81
40,000.000	16258703	35,672.40	36,886.00		1,213.60	89.44
90,000.000	TOTAL KINDER MORGAN INC	85,586.40 95.0960	82,993.50 92.2150	6/28/24	2,592.90-	201.25
	LENNOX INTERNATIONAL INC DTD 07/30/20 1.350 08/01/2025 526107AE7					
150,000.000	16258702	144,406.20	143,199.00		1,207.20-	843.75
68,000.000	16258703	68,667.24	64,916.88		3,750.36-	382.50
218,000.000	TOTAL LENNOX INTERNATIONAL INC	213,073.44 97.7401	208,115.88 95.4660	6/28/24	4,957.56-	1,226.25
	LENNOX INTERNATIONAL INC DTD 07/30/20 1.700 08/01/2027 526107AF4					
20,000.000	16258702	19,941.00	17,993.60		1,947.40-	141.67
20,000.000	TOTAL LENNOX INTERNATIONAL INC	19,941.00 99.7050	17,993.60 89.9680	6/28/24	1,947.40-	141.67
	LOUISVILLE GAS & ELEC DTD 09/28/15 3.300 10/01/2025 546676AW7					
30,000.000	16258703	32,777.10	29,228.70		3,548.40-	247.50
30,000.000	TOTAL LOUISVILLE GAS & ELEC	32,777.10 109.2570	29,228.70 97.4290	6/28/24	3,548.40-	247.50
	LOWE'S COS INC DTD 09/20/21 1.700 09/15/2028 548661ED5					
50,000.000	16258702	49,888.50	43,689.50		6,199.00-	250.28
50,000.000	TOTAL LOWE'S COS INC	49,888.50 99.7770	43,689.50 87.3790	6/28/24	6,199.00-	250.28

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	LOWE'S COS INC DTD 03/24/2022 3.350% 04/01/2027 CALLABLE 548661EG8					
10,000.000	16258703	9,992.60	9,540.80		451.80-	83.75
10,000.000	TOTAL LOWE'S COS INC	9,992.60 99.9260	9,540.80 95.4080	6/28/24	451.80-	83.75
	LOWE'S COS INC DTD 03/24/2022 3.750% 04/01/2032 CALLABLE 548661EH6					
50,000.000	16258702	49,991.50	45,395.00		4,596.50-	468.75
50,000.000	TOTAL LOWE'S COS INC	49,991.50 99.9830	45,395.00 90.7900	6/28/24	4,596.50-	468.75
	LOWE'S COS INC DTD 09/08/2022 4.400% 09/08/2025 NON CALLABLE 548661EK9					
20,000.000	16258703	20,000.80	19,742.20		258.60-	276.22
20,000.000	TOTAL LOWE'S COS INC	20,000.80 100.0040	19,742.20 98.7110	6/28/24	258.60-	276.22
	L3HARRIS TECH INC DTD 03/13/2024 5.050% 06/01/2029 CALLABLE 502431AS8					
50,000.000	16258702	49,888.50	49,648.50		240.00-	757.50
50,000.000	TOTAL L3HARRIS TECH INC	49,888.50 99.7770	49,648.50 99.2970	6/28/24	240.00-	757.50
	L3HARRIS TECHNOLOGIES INC DTD 07/31/2023 5.400% 01/15/2027 NON CALLABLE 502431AP4					
60,000.000	16258703	59,921.40	60,242.40		321.00	1,494.00
60,000.000	TOTAL L3HARRIS TECHNOLOGIES INC	59,921.40 99.8690	60,242.40 100.4040	6/28/24	321.00	1,494.00

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	M&T BANK CORPORATION DTD 08/16/2022 VAR CPN 08/16/2028 CALLABLE 55261FAQ7					
30,000.000	16258702	30,000.00	28,750.20		1,249.80-	512.21
30,000.000	TOTAL M&T BANK CORPORATION	30,000.00 100.0000	28,750.20 95.8340	6/28/24	1,249.80-	512.21
	MARATHON OIL CORP DTD 07/24/17 4.400 07/15/2027 565849AP1					
100,000.000	16258702	94,244.00	97,774.00		3,530.00	2,028.89
40,000.000	16258703	37,704.40	39,109.60		1,405.20	811.56
140,000.000	TOTAL MARATHON OIL CORP	131,948.40 94.2489	136,883.60 97.7740	6/28/24	4,935.20	2,840.45
	MARATHON PETROLEUM CORP DTD 04/01/19 3.800 04/01/2028 56585ABD3					
140,000.000	16258702	141,138.20	133,403.20		7,735.00-	1,330.00
140,000.000	TOTAL MARATHON PETROLEUM CORP	141,138.20 100.8130	133,403.20 95.2880	6/28/24	7,735.00-	1,330.00
	MARATHON PETROLEUM CORP DTD 04/27/20 4.700 05/01/2025 56585ABH4					
60,000.000	16258703	61,311.60	59,509.20		1,802.40-	470.00
60,000.000	TOTAL MARATHON PETROLEUM CORP	61,311.60 102.1860	59,509.20 99.1820	6/28/24	1,802.40-	470.00
	MARTIN MARIETTA MATERIAL DTD 07/02/14 4.250 07/02/2024 573284AN6					
60,000.000	16258703	66,034.05	59,996.40		6,037.65-	1,267.92
60,000.000	TOTAL MARTIN MARIETTA MATERIAL	66,034.05 110.0567	59,996.40 99.9940	6/28/24	6,037.65-	1,267.92

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2024

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	MARTIN MARIETTA MATERIAL DTD 03/16/20 2.500 03/15/2030 573284AV8					
150,000.000	16258702	140,478.60	130,333.50		10,145.10-	1,104.17
150,000.000	TOTAL MARTIN MARIETTA MATERIAL	140,478.60 93.6524	130,333.50 86.8890	6/28/24	10,145.10-	1,104.17
	MASCO CORP DTD 06/21/17 3.500 11/15/2027 574599BN5					
70,000.000	16258702	63,368.20	66,147.90		2,779.70	313.06
60,000.000	16258703	55,081.05	56,698.20		1,617.15	268.33
130,000.000	TOTAL MASCO CORP	118,449.25 91.1148	122,846.10 94.4970	6/28/24	4,396.85	581.39
	MASCO CORP DTD 09/18/20 2.000 10/01/2030 574599BP0					
70,000.000	16258702	69,948.90	57,658.30		12,290.60-	350.00
70,000.000	TOTAL MASCO CORP	69,948.90 99.9270	57,658.30 82.3690	6/28/24	12,290.60-	350.00
	MCCORMICK & CO DTD 04/16/20 2.500 04/15/2030 579780AQ0					
160,000.000	16258702	130,814.40	138,660.80		7,846.40	844.44
160,000.000	TOTAL MCCORMICK & CO	130,814.40 81.7590	138,660.80 86.6630	6/28/24	7,846.40	844.44
	MCCORMICK & CO DTD 02/11/21 0.900 02/15/2026 579780AR8					
70,000.000	16258703	62,662.60	65,179.80		2,517.20	238.00
70,000.000	TOTAL MCCORMICK & CO	62,662.60 89.5180	65,179.80 93.1140	6/28/24	2,517.20	238.00

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SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2024

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	MCDONALD'S CORP DTD 03/09/17 3.500 03/01/2027 58013MFB5					
10,000.000	16258703	9,602.10	9,599.50		2.60-	116.67
10,000.000	TOTAL MCDONALD'S CORP	9,602.10 96.0210	9,599.50 95.9950	6/28/24	2.60-	116.67
	MCDONALD'S CORP DTD 03/27/20 3.600 07/01/2030 58013MFQ2					
25,000.000	16258702	24,816.50	23,150.25		1,666.25-	450.00
25,000.000	TOTAL MCDONALD'S CORP	24,816.50 99.2660	23,150.25 92.6010	6/28/24	1,666.25-	450.00
	MICROCHIP TECHNOLOGY INC DTD 03/07/2024 5.050% 03/15/2029 CALLABLE 595017BE3					
80,000.000	16258702	79,805.80	79,359.20		446.60-	1,279.33
80,000.000	TOTAL MICROCHIP TECHNOLOGY INC	79,805.80 99.7572	79,359.20 99.1990	6/28/24	446.60-	1,279.33
	MID-AMERICA APARTMENTS DTD 08/12/20 1.700 02/15/2031 59523UAS6					
40,000.000	16258702	39,786.00	32,094.00		7,692.00-	256.89
40,000.000	TOTAL MID-AMERICA APARTMENTS	39,786.00 99.4650	32,094.00 80.2350	6/28/24	7,692.00-	256.89
	MID-AMERICA APARTMENTS DTD 08/19/21 1.100 09/15/2026 59523UAT4					
20,000.000	16258703	17,752.00	18,268.80		516.80	64.78
20,000.000	TOTAL MID-AMERICA APARTMENTS	17,752.00 88.7600	18,268.80 91.3440	6/28/24	516.80	64.78

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	MID-AMERICA APARTMENTS L DTD 11/09/15 4.000 11/15/2025 59523UAM9					
50,000.000	16258703	50,225.60	49,051.00		1,174.60-	255.56
50,000.000	TOTAL MID-AMERICA APARTMENTS L	50,225.60 100.4512	49,051.00 98.1020	6/28/24	1,174.60-	255.56
	MITSUBISHI UFJ FIN GRP DTD 07/20/21 07/20/2027 606822BY9					
200,000.000	16258702	200,000.00	185,074.00		14,926.00-	1,375.66
200,000.000	TOTAL MITSUBISHI UFJ FIN GRP	200,000.00 100.0000	185,074.00 92.5370	6/28/24	14,926.00-	1,375.66
	MONTEFIORE MEDICAL CENT DTD 05/12/16 2.152 10/20/2026 61237WAB2					
30,000.000	16258703	30,075.00	28,537.80		1,537.20-	127.33
30,000.000	TOTAL MONTEFIORE MEDICAL CENT	30,075.00 100.2500	28,537.80 95.1260	6/28/24	1,537.20-	127.33
	MORGAN STANLEY DTD 01/23/19 01/23/2030 6174468G7					
40,000.000	16258702	40,000.00	38,695.60		1,304.40-	777.89
40,000.000	TOTAL MORGAN STANLEY	40,000.00 100.0000	38,695.60 96.7390	6/28/24	1,304.40-	777.89
	MORGAN STANLEY MED TERM NOTE DTD 07/23/19 07/22/2025 6174468J1					
20,000.000	16258702	20,000.00	19,962.40		37.60-	240.27
70,000.000	16258703	73,714.20	69,868.40		3,845.80-	840.93
90,000.000	TOTAL MORGAN STANLEY	93,714.20 104.1269	89,830.80 99.8120	6/28/24	3,883.40-	1,081.20

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	MORGAN STANLEY DTD 01/22/20 01/22/2031 6174468L6					
150,000.000	16258702	140,544.00	131,487.00		9,057.00-	1,788.09
150,000.000	TOTAL MORGAN STANLEY	140,544.00 93.6960	131,487.00 87.6580	6/28/24	9,057.00-	1,788.09
	MORGAN STANLEY DTD 07/20/21 07/20/2027 61747YEC5					
150,000.000	16258702	141,941.40	138,675.00		3,266.40-	1,014.30
10,000.000	16258703	8,785.80	9,245.00		459.20	67.62
160,000.000	TOTAL MORGAN STANLEY	150,727.20 94.2045	147,920.00 92.4500	6/28/24	2,807.20-	1,081.92
	MORGAN STANLEY MED TERM NOTE DTD 10/19/21 10/21/2025 61747YEG6					
60,000.000	16258702	60,000.00	59,133.60		866.40-	135.80
60,000.000	TOTAL MORGAN STANLEY	60,000.00 100.0000	59,133.60 98.5560	6/28/24	866.40-	135.80
	MORGAN STANLEY DTD 01/24/22 01/21/2028 61747YEK7					
110,000.000	16258702	110,051.30	102,567.30		7,484.00-	1,210.00
10,000.000	16258703	10,000.00	9,324.30		675.70-	110.00
120,000.000	TOTAL MORGAN STANLEY	120,051.30 100.0427	111,891.60 93.2430	6/28/24	8,159.70-	1,320.00
	MORGAN STANLEY DTD 02/18/22 02/18/2026 61747YEM3					
60,000.000	16258703	60,000.00	58,818.00		1,182.00-	582.98
60,000.000	TOTAL MORGAN STANLEY	60,000.00 100.0000	58,818.00 98.0300	6/28/24	1,182.00-	582.98

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	MORGAN STANLEY DTD 04/20/2022 VAR CPN 04/20/2028 CALLABLE 61747YER2					
20,000.000	16258703	20,000.00	19,434.20		565.80-	166.06
20,000.000	TOTAL MORGAN STANLEY	20,000.00 100.0000	19,434.20 97.1710	6/28/24	565.80-	166.06
	MORGAN STANLEY MEDIUM TERM NOTE DTD 07/20/2022 VAR CPN 07/17/2026 CALLABLE 61747YET8					
30,000.000	16258703	30,000.00	29,706.00		294.00-	639.46
30,000.000	TOTAL MORGAN STANLEY	30,000.00 100.0000	29,706.00 99.0200	6/28/24	294.00-	639.46
	MORGAN STANLEY DTD 10/18/2022 VAR CPN 10/16/2026 CALLABLE 61747YEX9					
20,000.000	16258703	20,000.00	20,131.40		131.40	255.75
20,000.000	TOTAL MORGAN STANLEY	20,000.00 100.0000	20,131.40 100.6570	6/28/24	131.40	255.75
	MORGAN STANLEY DTD 04/21/2023 VAR CPN 04/20/2029 CALLABLE 61747YFD2					
80,000.000	16258702	80,000.00	79,740.80		259.20-	814.76
80,000.000	TOTAL MORGAN STANLEY	80,000.00 100.0000	79,740.80 99.6760	6/28/24	259.20-	814.76
	MORGAN STANLEY DTD 04/22/21 05/04/2027 61772BAB9					
70,000.000	16258703	62,595.40	65,258.20		2,662.80	262.67
70,000.000	TOTAL MORGAN STANLEY	62,595.40 89.4220	65,258.20 93.2260	6/28/24	2,662.80	262.67

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	MORGAN STANLEY BANK DTD 07/21/2023 VAR CPN 07/20/2029 CALLABLE 61747YFF7					
30,000.000	16258702	30,000.00	30,185.10		185.10	731.07
30,000.000	TOTAL MORGAN STANLEY BANK	30,000.00 100.0000	30,185.10 100.6170	6/28/24	185.10	731.07
	MORGAN STANLEY BK DTD 01/18/2024 VAR CPN 01/16/2030 CALLABLE 61747YFK6					
60,000.000	16258702	60,000.00	59,851.20		148.80-	1,405.33
60,000.000	TOTAL MORGAN STANLEY BK	60,000.00 100.0000	59,851.20 99.7520	6/28/24	148.80-	1,405.33
	MORGAN STANLEY SR MEDIUM TERM NOTE DTD 04/19/2024 VAR CPN 04/18/2030 CALLABLE 61747YFQ3					
70,000.000	16258702	70,000.00	71,185.80		1,185.80	791.84
70,000.000	TOTAL MORGAN STANLEY SR	70,000.00 100.0000	71,185.80 101.6940	6/28/24	1,185.80	791.84
	MOTOROLA SOLUTIONS INC DTD 03/25/2024 5.000% 04/15/2029 CALLABLE 620076BY4					
20,000.000	16258702	19,954.20	19,845.40		108.80-	266.67
20,000.000	TOTAL MOTOROLA SOLUTIONS INC	19,954.20 99.7710	19,845.40 99.2270	6/28/24	108.80-	266.67
	MPLX LP DTD 02/12/15 4.000 02/15/2025 55336VAA8					
20,000.000	16258703	21,910.00	19,783.40		2,126.60-	302.22
20,000.000	TOTAL MPLX LP	21,910.00 109.5500	19,783.40 98.9170	6/28/24	2,126.60-	302.22

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	MPLX LP DTD 06/01/16 4.875 12/01/2024 55336VAG5					
40,000.000	16258703	40,303.60	39,828.80		474.80-	162.50
40,000.000	TOTAL MPLX LP	40,303.60 100.7590	39,828.80 99.5720	6/28/24	474.80-	162.50
	MPLX LP DTD 02/10/17 4.125 03/01/2027 55336VAK6					
40,000.000	16258702	39,095.20	38,840.80		254.40-	550.00
40,000.000	TOTAL MPLX LP	39,095.20 97.7380	38,840.80 97.1020	6/28/24	254.40-	550.00
	MPLX LP DTD 02/08/18 4.000 03/15/2028 55336VAR1					
30,000.000	16258702	29,865.30	28,705.20		1,160.10-	353.33
30,000.000	TOTAL MPLX LP	29,865.30 99.5510	28,705.20 95.6840	6/28/24	1,160.10-	353.33
	MPLX LP DTD 08/18/20 1.750 03/01/2026 55336VBR0					
60,000.000	16258702	59,889.00	56,382.60		3,506.40-	350.00
40,000.000	16258703	40,427.60	37,588.40		2,839.20-	233.33
100,000.000	TOTAL MPLX LP	100,316.60 100.3166	93,971.00 93.9710	6/28/24	6,345.60-	583.33
	MPLX LP DTD 08/11/2022 4.950% 09/01/2032 CALLABLE 55336VBU3					
20,000.000	16258702	19,886.60	19,136.20		750.40-	330.00
20,000.000	TOTAL MPLX LP	19,886.60 99.4330	19,136.20 95.6810	6/28/24	750.40-	330.00

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	NATIONAL RETAIL PROP INC DTD 10/21/15 4.000 11/15/2025 637417AH9					
70,000.000	16258702	71,369.90	68,541.20		2,828.70-	357.78
40,000.000	16258703	40,851.20	39,166.40		1,684.80-	204.44
110,000.000	TOTAL NATIONAL RETAIL PROP INC	112,221.10 102.0192	107,707.60 97.9160	6/28/24	4,513.50-	562.22
	NATIONAL RETAIL PROP INC DTD 09/27/18 4.300 10/15/2028 637417AL0					
60,000.000	16258702	60,798.30	57,819.60		2,978.70-	544.67
60,000.000	TOTAL NATIONAL RETAIL PROP INC	60,798.30 101.3305	57,819.60 96.3660	6/28/24	2,978.70-	544.67
	NEXTERA ENERGY CAPITAL DTD 09/09/2019 4.255% 09/01/2024 NON CALLABLE 65339KBL3					
30,000.000	16258703	30,076.20	29,904.00		172.20-	425.50
30,000.000	TOTAL NEXTERA ENERGY CAPITAL	30,076.20 100.2540	29,904.00 99.6800	6/28/24	172.20-	425.50
	NEXTERA ENERGY CAPITAL DTD 12/13/21 1.875 01/15/2027 65339KBY5					
45,000.000	16258702	44,968.95	41,455.80		3,513.15-	389.06
45,000.000	TOTAL NEXTERA ENERGY CAPITAL	44,968.95 99.9310	41,455.80 92.1240	6/28/24	3,513.15-	389.06
	NORFOLK SOUTHERN CORP DTD 06/03/16 2.900 06/15/2026 655844BS6					
40,000.000	16258703	38,169.20	38,207.60		38.40	51.56
40,000.000	TOTAL NORFOLK SOUTHERN CORP	38,169.20 95.4230	38,207.60 95.5190	6/28/24	38.40	51.56

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	NORFOLK SOUTHERN CORP DTD 11/04/19 2.550 11/01/2029 655844CE6					
80,000.000	16258702	66,599.20	70,489.60		3,890.40	340.00
80,000.000	TOTAL NORFOLK SOUTHERN CORP	66,599.20 83.2490	70,489.60 88.1120	6/28/24	3,890.40	340.00
	NORFOLK SOUTHERN CORP DTD 08/02/2023 5.050% 08/01/2030 CALLABLE 655844CR7					
140,000.000	16258702	139,714.40	139,738.20		23.80	2,945.83
140,000.000	TOTAL NORFOLK SOUTHERN CORP	139,714.40 99.7960	139,738.20 99.8130	6/28/24	23.80	2,945.83
	NUCOR CORP DTD 05/23/2022 3.950% 05/23/2025 NON CALLABLE 670346AX3					
30,000.000	16258703	29,980.80	29,589.30		391.50-	125.08
30,000.000	TOTAL NUCOR CORP	29,980.80 99.9360	29,589.30 98.6310	6/28/24	391.50-	125.08
	NUCOR CORP DTD 05/23/2022 4.300% 05/23/2027 CALLABLE 670346AY1					
20,000.000	16258703	19,904.60	19,564.40		340.20-	90.78
20,000.000	TOTAL NUCOR CORP	19,904.60 99.5230	19,564.40 97.8220	6/28/24	340.20-	90.78
	NUTRIEN LTD DTD 04/01/18 3.000 04/01/2025 67077MAD0					
40,000.000	16258703	38,930.50	39,208.00		277.50	300.00
40,000.000	TOTAL NUTRIEN LTD	38,930.50 97.3262	39,208.00 98.0200	6/28/24	277.50	300.00

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	NUTRIEN LTD DTD 12/15/17 4.000 12/15/2026 67077MAE8					
70,000.000	16258702	72,069.90	67,729.90		4,340.00-	124.44
70,000.000	TOTAL NUTRIEN LTD	72,069.90 102.9570	67,729.90 96.7570	6/28/24	4,340.00-	124.44
	NUTRIEN LTD DTD 05/13/20 2.950 05/13/2030 67077MAW8					
120,000.000	16258702	116,475.40	106,191.60		10,283.80-	472.00
120,000.000	TOTAL NUTRIEN LTD	116,475.40 97.0628	106,191.60 88.4930	6/28/24	10,283.80-	472.00
	OHIOHEALTH CORP DTD 10/26/21 2.297 11/15/2031 67777JAL2					
120,000.000	16258702	110,762.10	100,063.20		10,698.90-	352.21
120,000.000	TOTAL OHIOHEALTH CORP	110,762.10 92.3017	100,063.20 83.3860	6/28/24	10,698.90-	352.21
	ONCOR ELECTRIC DELIVERY DTD 11/15/18 3.700 11/15/2028 68233JBH6					
140,000.000	16258702	144,106.20	133,065.80		11,040.40-	661.89
140,000.000	TOTAL ONCOR ELECTRIC DELIVERY	144,106.20 102.9330	133,065.80 95.0470	6/28/24	11,040.40-	661.89
	ONCOR ELECTRIC DELIVERY DTD 09/08/2022 4.550% 09/15/2032 CALLABLE 68233JCK8					
70,000.000	16258702	67,088.70	66,885.00		203.70-	937.81
70,000.000	TOTAL ONCOR ELECTRIC DELIVERY	67,088.70 95.8410	66,885.00 95.5500	6/28/24	203.70-	937.81

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2024

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	ONE GAS INC DTD 12/13/2023 5.100% 04/01/2029 CALLABLE 68235PAN8					
70,000.000	16258702	69,902.70	70,184.80		282.10	892.50
70,000.000	TOTAL ONE GAS INC	69,902.70 99.8610	70,184.80 100.2640	6/28/24	282.10	892.50
	ONEOK INC DTD 03/01/2024 5.000% 03/01/2026 NON CALLABLE 682680BR3					
100,000.000	16258702	99,875.00	99,164.00		711.00-	1,666.67
20,000.000	16258703	21,655.40	19,832.80		1,822.60-	333.33
120,000.000	TOTAL ONEOK INC	121,530.40 101.2753	118,996.80 99.1640	6/28/24	2,533.60-	2,000.00
	ONEOK INC DTD 12/01/2023 3.250% 06/01/2030 CALLABLE 682680BS1					
80,000.000	16258702	77,590.40	72,027.20		5,563.20-	216.67
80,000.000	TOTAL ONEOK INC	77,590.40 96.9880	72,027.20 90.0340	6/28/24	5,563.20-	216.67
	ORACLE CORP DTD 07/07/16 2.650 07/15/2026 68389XBM6					
55,000.000	16258702	56,362.35	52,124.05		4,238.30-	672.07
40,000.000	16258703	36,662.80	37,908.40		1,245.60	488.78
95,000.000	TOTAL ORACLE CORP	93,025.15 97.9212	90,032.45 94.7710	6/28/24	2,992.70-	1,160.85
	ORACLE CORP DTD 04/01/20 2.950 04/01/2030 68389XBV6					
135,000.000	16258702	126,403.45	120,062.25		6,341.20-	995.63
135,000.000	TOTAL ORACLE CORP	126,403.45 93.6322	120,062.25 88.9350	6/28/24	6,341.20-	995.63

The accompanying notes are an integral part of these schedules.

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2024

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	ORACLE CORP DTD 03/24/21 1.650 03/25/2026 68389XCC7					
80,000.000	16258703	77,450.70	74,988.00		2,462.70-	352.00
80,000.000	TOTAL ORACLE CORP	77,450.70 96.8134	74,988.00 93.7350	6/28/24	2,462.70-	352.00
	ORACLE CORP DTD 03/24/21 2.300 03/25/2028 68389XCD5					
110,000.000	16258702	104,017.90	99,451.00		4,566.90-	674.67
110,000.000	TOTAL ORACLE CORP	104,017.90 94.5617	99,451.00 90.4100	6/28/24	4,566.90-	674.67
	ORACLE CORPORATION DTD 11/09/2022 6.150% 11/09/2029 CALLABLE 68389XCH6					
20,000.000	16258702	19,981.00	20,918.20		937.20	177.67
20,000.000	TOTAL ORACLE CORPORATION	19,981.00 99.9050	20,918.20 104.5910	6/28/24	937.20	177.67
	ORLANDO HEALTH OBL GRP DTD 02/06/18 3.777 10/01/2028 686514AE0					
45,000.000	16258702	45,241.75	42,926.40		2,315.35-	424.91
45,000.000	TOTAL ORLANDO HEALTH OBL GRP	45,241.75 100.5372	42,926.40 95.3920	6/28/24	2,315.35-	424.91
	OTIS WORLDWIDE CORP DTD 02/27/20 2.056 04/05/2025 68902VAH0					
60,000.000	16258703	62,505.00	58,382.40		4,122.60-	294.69
60,000.000	TOTAL OTIS WORLDWIDE CORP	62,505.00 104.1750	58,382.40 97.3040	6/28/24	4,122.60-	294.69

The accompanying notes are an integral part of these schedules.

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	PACIFICORP DTD 06/19/15 3.350 07/01/2025 695114CS5					
70,000.000	16258703	76,063.40	68,483.10		7,580.30-	1,172.50
70,000.000	TOTAL PACIFICORP	76,063.40 108.6620	68,483.10 97.8330	6/28/24	7,580.30-	1,172.50
	PACKAGING CORP OF AMERIC DTD 12/13/17 3.400 12/15/2027 695156AT6					
30,000.000	16258702	29,901.60	28,354.80		1,546.80-	45.33
20,000.000	16258703	19,002.00	18,903.20		98.80-	30.22
50,000.000	TOTAL PACKAGING CORP OF AMERIC	48,903.60 97.8072	47,258.00 94.5160	6/28/24	1,645.60-	75.55
	PACKAGING CORP OF AMERIC DTD 11/21/19 3.000 12/15/2029 695156AU3					
110,000.000	16258702	106,707.70	98,407.10		8,300.60-	146.67
110,000.000	TOTAL PACKAGING CORP OF AMERIC	106,707.70 97.0070	98,407.10 89.4610	6/28/24	8,300.60-	146.67
	PARKER-HANNIFIN CORP DTD 06/15/2022 4.250% 09/15/2027 CALLABLE 701094AR5					
25,000.000	16258703	24,378.50	24,358.25		20.25-	312.85
25,000.000	TOTAL PARKER-HANNIFIN CORP	24,378.50 97.5140	24,358.25 97.4330	6/28/24	20.25-	312.85
	PARKER-HANNIFIN CORP DTD 06/15/2022 4.500% 09/15/2029 CALLABLE 701094AS3					
40,000.000	16258702	39,912.00	38,982.00		930.00-	530.00
40,000.000	TOTAL PARKER-HANNIFIN CORP	39,912.00 99.7800	38,982.00 97.4550	6/28/24	930.00-	530.00

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	PEACEHEALTH OBLIGATED GR DTD 10/08/20 1.375 11/15/2025 70462GAB4					
75,000.000	16258703	75,491.35	70,657.50		4,833.85-	131.77
75,000.000	TOTAL PEACEHEALTH OBLIGATED GR	75,491.35 100.6551	70,657.50 94.2100	6/28/24	4,833.85-	131.77
	PERKINELMER INC DTD 09/10/21 0.850 09/15/2024 714046AL3					
30,000.000	16258703	29,981.40	29,661.60		319.80-	75.08
30,000.000	TOTAL PERKINELMER INC	29,981.40 99.9380	29,661.60 98.8720	6/28/24	319.80-	75.08
	PERKINELMER INC DTD 09/10/21 1.900 09/15/2028 714046AM1					
50,000.000	16258702	49,964.00	43,740.00		6,224.00-	279.72
50,000.000	TOTAL PERKINELMER INC	49,964.00 99.9280	43,740.00 87.4800	6/28/24	6,224.00-	279.72
	PHILLIPS 66 DTD 04/09/20 3.850 04/09/2025 718546AV6					
35,000.000	16258703	36,989.80	34,536.25		2,453.55-	306.93
35,000.000	TOTAL PHILLIPS 66	36,989.80 105.6851	34,536.25 98.6750	6/28/24	2,453.55-	306.93
	PHILLIPS 66 DTD 11/18/20 1.300 02/15/2026 718546AZ7					
80,000.000	16258702	73,586.40	74,886.40		1,300.00	392.89
40,000.000	16258703	36,333.20	37,443.20		1,110.00	196.44
120,000.000	TOTAL PHILLIPS 66	109,919.60 91.5997	112,329.60 93.6080	6/28/24	2,410.00	589.33

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2024

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	PIONEER NATURAL RESOURCE DTD 01/29/21 1.125 01/15/2026 723787AT4					
110,000.000	16258702	109,005.30	103,163.50		5,841.80-	570.63
110,000.000	TOTAL PIONEER NATURAL RESOURCE	109,005.30 99.0957	103,163.50 93.7850	6/28/24	5,841.80-	570.63
	PIONEER NATURAL RESOURCE DTD 03/29/2023 5.100% 03/29/2026 NON CALLABLE 723787AV9					
20,000.000	16258703	19,990.20	19,955.80		34.40-	260.67
20,000.000	TOTAL PIONEER NATURAL RESOURCE	19,990.20 99.9510	19,955.80 99.7790	6/28/24	34.40-	260.67
	PNC FINANCIAL SERVICES DTD 12/02/2022 VAR CPN 12/02/2028 CALLABLE 693475BK0					
60,000.000	16258702	60,000.00	60,045.00		45.00	258.78
60,000.000	TOTAL PNC FINANCIAL SERVICES	60,000.00 100.0000	60,045.00 100.0750	6/28/24	45.00	258.78
	PNC FINANCIAL SERVICES DTD 01/24/2023 VAR CPN 01/24/2034 CALLABLE 693475BM6					
20,000.000	16258702	20,000.00	19,331.00		669.00-	442.04
20,000.000	TOTAL PNC FINANCIAL SERVICES	20,000.00 100.0000	19,331.00 96.6550	6/28/24	669.00-	442.04
	PNC FINANCIAL SERVICES DTD 06/12/2023 VAR CPN 06/12/2026 CALLABLE 693475BQ7					
50,000.000	16258703	50,000.00	50,049.50		49.50	153.37
50,000.000	TOTAL PNC FINANCIAL SERVICES	50,000.00 100.0000	50,049.50 100.0990	6/28/24	49.50	153.37

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NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2024

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	PNC FINANCIAL SERVICES DTD 10/20/2023 VAR CPN 10/20/2027 CALLABLE 693475BT1					
130,000.000	16258702	130,965.90	133,157.70		2,191.80	1,696.01
130,000.000	TOTAL PNC FINANCIAL SERVICES	130,965.90 100.7430	133,157.70 102.4290	6/28/24	2,191.80	1,696.01
	PNC FINANCIAL SERVICES DTD 01/22/2024 VAR CPN 01/21/2028 NON CALLABLE 693475BV6					
30,000.000	16258702	30,000.00	29,958.60		41.40-	702.25
20,000.000	16258703	20,000.00	19,972.40		27.60-	468.17
50,000.000	TOTAL PNC FINANCIAL SERVICES	50,000.00 100.0000	49,931.00 99.8620	6/28/24	69.00-	1,170.42
	PNC FINANCIAL SERVICES GROUP INC DTD 10/28/2022 VAR CPN 10/28/2033 CALLABLE 693475BJ3					
20,000.000	16258702	20,000.00	20,605.40		605.40	211.30
20,000.000	TOTAL PNC FINANCIAL SERVICES GROUP INC	20,000.00 100.0000	20,605.40 103.0270	6/28/24	605.40	211.30
	POTOMAC ELECTRIC POWER DTD 03/04/2024 5.200% 03/15/2034 CALLABLE 737679DH0					
50,000.000	16258702	49,810.00	49,978.00		168.00	845.00
50,000.000	TOTAL POTOMAC ELECTRIC POWER	49,810.00 99.6200	49,978.00 99.9560	6/28/24	168.00	845.00
	PPG INDUSTRIES INC DTD 05/19/20 2.550 06/15/2030 693506BS5					
110,000.000	16258702	105,205.10	95,865.00		9,340.10-	124.67
110,000.000	TOTAL PPG INDUSTRIES INC	105,205.10 95.6410	95,865.00 87.1500	6/28/24	9,340.10-	124.67

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NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2024

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	PPG INDUSTRIES INC DTD 03/04/21 1.200 03/15/2026 693506BU0					
65,000.000	16258703	58,266.75	60,548.15		2,281.40	229.67
65,000.000	TOTAL PPG INDUSTRIES INC	58,266.75 89.6412	60,548.15 93.1510	6/28/24	2,281.40	229.67
	PPL ELECTRIC UTILITIES DTD 03/02/2023 5.000% 05/15/2033 CALLABLE 69351UBA0					
130,000.000	16258702	128,667.50	128,203.40		464.10-	830.56
130,000.000	TOTAL PPL ELECTRIC UTILITIES	128,667.50 98.9750	128,203.40 98.6180	6/28/24	464.10-	830.56
	PROLOGIS LP DTD 09/15/2022 4.000% 09/15/2028 CALLABLE 74340XBX8					
40,000.000	16258702	40,828.86	38,495.20		2,333.66-	471.11
40,000.000	TOTAL PROLOGIS LP	40,828.86 102.0721	38,495.20 96.2380	6/28/24	2,333.66-	471.11
	PUB SVC NEW HAMP DTD 09/25/2023 5.350% 10/01/2033 CALLABLE 744538AF6					
30,000.000	16258702	30,219.30	30,168.90		50.40-	401.25
30,000.000	TOTAL PUB SVC NEW HAMP	30,219.30 100.7310	30,168.90 100.5630	6/28/24	50.40-	401.25
	PUBLIC SERVICE ELECTRIC MED TERM NOTE DTD 08/19/21 1.900 08/15/2031 74456QCH7					
100,000.000	16258702	80,553.00	80,921.00		368.00	717.78
100,000.000	TOTAL PUBLIC SERVICE ELECTRIC	80,553.00 80.5530	80,921.00 80.9210	6/28/24	368.00	717.78

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	PUGET SOUND ENERGY INC DTD 06/11/2024 5.330% 06/15/2034 CALLABLE 745332CM6					
90,000.000	16258702	89,999.10	89,981.10		18.00-	266.50
90,000.000	TOTAL PUGET SOUND ENERGY INC	89,999.10 99.9990	89,981.10 99.9790	6/28/24	18.00-	266.50
	REALTY INCOME CORP DTD 09/23/14 4.125 10/15/2026 756109AR5					
30,000.000	16258703	30,048.30	29,234.10		814.20-	261.25
30,000.000	TOTAL REALTY INCOME CORP	30,048.30 100.1610	29,234.10 97.4470	6/28/24	814.20-	261.25
	REALTY INCOME CORP DTD 10/12/16 3.000 01/15/2027 756109AS3					
20,000.000	16258703	20,301.60	18,945.40		1,356.20-	276.67
20,000.000	TOTAL REALTY INCOME CORP	20,301.60 101.5080	18,945.40 94.7270	6/28/24	1,356.20-	276.67
	REALTY INCOME CORP DTD 01/13/2023 4.850% 03/15/2030 CALLABLE 756109BR4					
20,000.000	16258702	19,762.60	19,601.20		161.40-	285.61
20,000.000	TOTAL REALTY INCOME CORP	19,762.60 98.8130	19,601.20 98.0060	6/28/24	161.40-	285.61
	REGIONS FINANCIAL CORP DTD 08/12/21 1.800 08/12/2028 7591EPAT7					
160,000.000	16258702	147,846.00	138,203.20		9,642.80-	1,112.00
160,000.000	TOTAL REGIONS FINANCIAL CORP	147,846.00 92.4037	138,203.20 86.3770	6/28/24	9,642.80-	1,112.00

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	REXFORD INDUSTRIAL REALTY DTD 03/30/2023 5.000% 06/15/2028 CALLABLE 76169XAC8					
50,000.000	16258702	49,487.50	49,450.00		37.50-	111.11
40,000.000	16258703	38,109.20	39,560.00		1,450.80	88.89
90,000.000	TOTAL REXFORD INDUSTRIAL REALTY	87,596.70 97.3297	89,010.00 98.9000	6/28/24	1,413.30	200.00
	ROGERS COMMUNICATIONS IN DTD 12/08/15 3.625 12/15/2025 775109BE0					
140,000.000	16258702	141,040.20	136,117.80		4,922.40-	225.56
140,000.000	TOTAL ROGERS COMMUNICATIONS IN	141,040.20 100.7430	136,117.80 97.2270	6/28/24	4,922.40-	225.56
	ROPER TECHNOLOGIES INC DTD 12/07/15 3.850 12/15/2025 776743AB2					
20,000.000	16258702	21,971.60	19,549.20		2,422.40-	34.22
20,000.000	TOTAL ROPER TECHNOLOGIES INC	21,971.60 109.8580	19,549.20 97.7460	6/28/24	2,422.40-	34.22
	ROPER TECHNOLOGIES INC DTD 08/26/19 2.950 09/15/2029 776743AG1					
140,000.000	16258702	135,420.60	125,911.80		9,508.80-	1,216.06
140,000.000	TOTAL ROPER TECHNOLOGIES INC	135,420.60 96.7290	125,911.80 89.9370	6/28/24	9,508.80-	1,216.06
	ROPER TECHNOLOGIES INC DTD 08/26/19 2.350 09/15/2024 776743AH9					
10,000.000	16258703	9,981.50	9,930.80		50.70-	69.19
10,000.000	TOTAL ROPER TECHNOLOGIES INC	9,981.50 99.8150	9,930.80 99.3080	6/28/24	50.70-	69.19

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	ROPER TECHNOLOGIES INC DTD 09/01/20 1.000 09/15/2025 776743AM8					
10,000.000	16258702	9,986.80	9,473.20		513.60-	29.44
10,000.000	TOTAL ROPER TECHNOLOGIES INC	9,986.80 99.8680	9,473.20 94.7320	6/28/24	513.60-	29.44
	RTX CORP DTD 11/08/2023 5.750% 11/08/2026 CALLABLE 75513ECT6					
20,000.000	16258703	19,982.00	20,213.80		231.80	169.31
20,000.000	TOTAL RTX CORP	19,982.00 99.9100	20,213.80 101.0690	6/28/24	231.80	169.31
	RTX CORP DTD 11/08/2023 5.750% 01/15/2029 CALLABLE 75513ECU3					
80,000.000	16258702	79,966.40	82,140.80		2,174.40	2,977.22
80,000.000	TOTAL RTX CORP	79,966.40 99.9580	82,140.80 102.6760	6/28/24	2,174.40	2,977.22
	RTX CORP DTD 11/08/2023 6.000% 03/15/2031 CALLABLE 75513ECV1					
70,000.000	16258702	69,953.10	72,915.50		2,962.40	1,236.67
70,000.000	TOTAL RTX CORP	69,953.10 99.9330	72,915.50 104.1650	6/28/24	2,962.40	1,236.67
	RTX CORPORATION DTD 05/18/2020 2.250% 07/01/2030 CALLABLE 75513EAD3					
150,000.000	16258702	141,144.40	128,107.50		13,036.90-	1,687.50
150,000.000	TOTAL RTX CORPORATION	141,144.40 94.0963	128,107.50 85.4050	6/28/24	13,036.90-	1,687.50

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	RTX CORPORATION DTD 08/16/2018 4.125% 11/16/2028 CALLABLE 913017CY3					
50,000.000	16258702	57,117.50	48,130.00		8,987.50-	257.81
50,000.000	TOTAL RTX CORPORATION	57,117.50 114.2350	48,130.00 96.2600	6/28/24	8,987.50-	257.81
	RYDER SYS INC MEDIUM TERM NOTE DTD 02/29/2024 5.300% 03/15/2027 CALLABLE 78355HLA5					
10,000.000	16258703	9,989.10	10,012.20		23.10	178.14
10,000.000	TOTAL RYDER SYS INC	9,989.10 99.8910	10,012.20 100.1220	6/28/24	23.10	178.14
	RYDER SYSTEM INC MED TERM NOTE DTD 11/03/21 1.750 09/01/2026 78355HKS7					
30,000.000	16258702	29,962.80	27,756.90		2,205.90-	175.00
30,000.000	TOTAL RYDER SYSTEM INC	29,962.80 99.8760	27,756.90 92.5230	6/28/24	2,205.90-	175.00
	RYDER SYSTEM INC MEDIUM TERM NOTE DTD 05/17/2022 4.300% 06/15/2027 CALLABLE 78355HKU2					
70,000.000	16258702	69,978.30	68,309.50		1,668.80-	133.78
70,000.000	TOTAL RYDER SYSTEM INC	69,978.30 99.9690	68,309.50 97.5850	6/28/24	1,668.80-	133.78
	RYDER SYSTEM INC MEDIUM TERM NOTE DTD 02/23/2023 5.650% 03/01/2028 CALLABLE 78355HKV0					
30,000.000	16258702	29,938.50	30,440.40		501.90	565.00

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
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SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2024

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
30,000.000	TOTAL RYDER SYSTEM INC	29,938.50 99.7950	30,440.40 101.4680	6/28/24	501.90	565.00
	SABINE PASS LIQUEFACTION SER WI DTD 12/31/16 5.875 06/30/2026 785592AV8					
20,000.000	16258703	21,598.40	20,080.20		1,518.20-	587.50
20,000.000	TOTAL SABINE PASS LIQUEFACTION	21,598.40 107.9920	20,080.20 100.4010	6/28/24	1,518.20-	587.50
	SABINE PASS LIQUEFACTION DTD 11/15/20 4.500 05/15/2030 785592AX4					
130,000.000	16258702	138,808.90	124,712.90		14,096.00-	747.50
130,000.000	TOTAL SABINE PASS LIQUEFACTION	138,808.90 106.7761	124,712.90 95.9330	6/28/24	14,096.00-	747.50
	SAN DIEGO G & E DTD 05/19/16 2.500 05/15/2026 797440BU7					
40,000.000	16258703	38,015.20	38,093.60		78.40	127.78
40,000.000	TOTAL SAN DIEGO G & E	38,015.20 95.0380	38,093.60 95.2340	6/28/24	78.40	127.78
	SAN DIEGO GAS & ELEC CO DTD 08/11/2023 4.950% 08/15/2028 CALLABLE 797440CE2					
170,000.000	16258702	169,269.00	169,218.00		51.00-	3,179.00
170,000.000	TOTAL SAN DIEGO GAS & ELEC CO	169,269.00 99.5700	169,218.00 99.5400	6/28/24	51.00-	3,179.00
	SCHWAB CHARLES CORP DTD 08/24/2023 5.875% 08/24/2026 CALLABLE 808513CG8					
50,000.000	16258703	49,958.00	50,574.50		616.50	1,036.28

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50,000.000	TOTAL SCHWAB CHARLES CORP	49,958.00 99.9160	50,574.50 101.1490	6/28/24	616.50	1,036.28
	SEMPRA ENERGY DTD 03/24/2022 3.300% 04/01/2025 CALLABLE 816851BN8					
30,000.000	16258703	29,946.90	29,464.80		482.10-	247.50
30,000.000	TOTAL SEMPRA ENERGY	29,946.90 99.8230	29,464.80 98.2160	6/28/24	482.10-	247.50
	SHELL INTERNATIONAL FIN DTD 11/13/18 3.875 11/13/2028 822582CB6					
40,000.000	16258703	38,542.80	38,362.40		180.40-	206.67
40,000.000	TOTAL SHELL INTERNATIONAL FIN	38,542.80 96.3570	38,362.40 95.9060	6/28/24	180.40-	206.67
	SHERWIN WILLIAMS CO DTD 08/10/2022 4.050% 08/08/2024 NON CALLABLE 824348BQ8					
10,000.000	16258703	9,995.80	9,979.70		16.10-	160.88
10,000.000	TOTAL SHERWIN WILLIAMS CO	9,995.80 99.9580	9,979.70 99.7970	6/28/24	16.10-	160.88
	SHERWIN-WILLIAMS CO DTD 08/26/19 2.950 08/15/2029 824348BJ4					
50,000.000	16258702	52,608.00	45,061.00		7,547.00-	557.22
50,000.000	TOTAL SHERWIN-WILLIAMS CO	52,608.00 105.2160	45,061.00 90.1220	6/28/24	7,547.00-	557.22
	SHERWIN-WILLIAMS CO DTD 03/17/20 2.300 05/15/2030 824348BL9					
60,000.000	16258702	59,987.40	51,472.20		8,515.20-	176.33
60,000.000	TOTAL SHERWIN-WILLIAMS CO	59,987.40 99.9790	51,472.20 85.7870	6/28/24	8,515.20-	176.33

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	SIMON PROPERTY GROUP LP DTD 01/13/16 3.300 01/15/2026 828807CW5					
15,000.000	16258703	14,410.50	14,534.10		123.60	228.25
15,000.000	TOTAL SIMON PROPERTY GROUP LP	14,410.50 96.0700	14,534.10 96.8940	6/28/24	123.60	228.25
	SOUTHERN CAL EDISON DTD 05/22/2023 4.900% 06/01/2026 NON CALLABLE 842400HW6					
20,000.000	16258703	19,978.00	19,836.80		141.20-	81.67
20,000.000	TOTAL SOUTHERN CAL EDISON	19,978.00 99.8900	19,836.80 99.1840	6/28/24	141.20-	81.67
	SPECTRA ENERGY PARTNERS DTD 03/12/15 3.500 03/15/2025 84756NAF6					
30,000.000	16258703	30,729.60	29,547.90		1,181.70-	309.17
30,000.000	TOTAL SPECTRA ENERGY PARTNERS	30,729.60 102.4320	29,547.90 98.4930	6/28/24	1,181.70-	309.17
	STANFORD HEALTH CARE DTD 04/01/20 3.310 08/15/2030 85434VAB4					
75,000.000	16258702	70,150.65	68,247.00		1,903.65-	937.83
75,000.000	TOTAL STANFORD HEALTH CARE	70,150.65 93.5342	68,247.00 90.9960	6/28/24	1,903.65-	937.83
	STANFORD UNIVERSITY DTD 03/28/19 3.089 05/01/2029 85440KAB0					
125,000.000	16258702	113,797.50	116,127.50		2,330.00	643.54
125,000.000	TOTAL STANFORD UNIVERSITY	113,797.50 91.0380	116,127.50 92.9020	6/28/24	2,330.00	643.54

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
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SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2024

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	STANLEY BLACK & DECKER DTD 02/24/2022 2.300% 02/24/2025 CALLABLE 854502AP6					
20,000.000	16258703	19,973.00	19,555.40		417.60-	162.28
20,000.000	TOTAL STANLEY BLACK & DECKER	19,973.00 99.8650	19,555.40 97.7770	6/28/24	417.60-	162.28
	STARBUCKS CORP DTD 03/12/20 2.250 03/12/2030 855244AW9					
80,000.000	16258702	74,123.20	68,934.40		5,188.80-	545.00
80,000.000	TOTAL STARBUCKS CORP	74,123.20 92.6540	68,934.40 86.1680	6/28/24	5,188.80-	545.00
	STATE STREET CORP DTD 11/01/19 11/01/2025 857477BE2					
70,000.000	16258702	69,963.40	69,153.70		809.70-	274.63
70,000.000	TOTAL STATE STREET CORP	69,963.40 99.9477	69,153.70 98.7910	6/28/24	809.70-	274.63
	STATE STREET CORP DTD 02/07/22 02/06/2026 857477BR3					
20,000.000	16258703	20,000.00	19,514.60		485.40-	140.65
20,000.000	TOTAL STATE STREET CORP	20,000.00 100.0000	19,514.60 97.5730	6/28/24	485.40-	140.65
	STATE STREET CORP DTD 02/07/22 02/07/2028 857477BS1					
10,000.000	16258703	10,000.00	9,304.30		695.70-	88.12
10,000.000	TOTAL STATE STREET CORP	10,000.00 100.0000	9,304.30 93.0430	6/28/24	695.70-	88.12

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	STATE STREET CORP DTD 05/13/2022 VAR CPN 05/13/2033 CALLABLE 857477BU6					
30,000.000	16258702	30,000.00	28,359.30		1,640.70-	176.84
30,000.000	TOTAL STATE STREET CORP	30,000.00 100.0000	28,359.30 94.5310	6/28/24	1,640.70-	176.84
	STATE STREET CORP DTD 11/21/2023 VAR CPN 11/21/2029 CALLABLE 857477CF8					
140,000.000	16258702	140,000.00	143,256.40		3,256.40	884.18
140,000.000	TOTAL STATE STREET CORP	140,000.00 100.0000	143,256.40 102.3260	6/28/24	3,256.40	884.18
	SUTTER HEALTH DTD 10/29/20 1.321 08/15/2025 86944BAF0					
75,000.000	16258703	71,811.10	71,584.50		226.60-	374.28
75,000.000	TOTAL SUTTER HEALTH	71,811.10 95.7481	71,584.50 95.4460	6/28/24	226.60-	374.28
	T-MOBILE USA INC DTD 04/15/21 3.875 04/15/2030 87264ABF1					
90,000.000	16258702	83,910.60	84,134.70		224.10	736.25
90,000.000	TOTAL T-MOBILE USA INC	83,910.60 93.2340	84,134.70 93.4830	6/28/24	224.10	736.25
	T-MOBILE USA INC DTD 01/14/21 2.250 02/15/2026 87264ABR5					
20,000.000	16258703	18,644.40	18,991.80		347.40	170.00
20,000.000	TOTAL T-MOBILE USA INC	18,644.40 93.2220	18,991.80 94.9590	6/28/24	347.40	170.00

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	T-MOBILE USA INC DTD 03/23/21 2.625 04/15/2026 87264ABU8					
40,000.000	16258703	37,505.30	38,042.40		537.10	221.67
40,000.000	TOTAL T-MOBILE USA INC	37,505.30 93.7632	38,042.40 95.1060	6/28/24	537.10	221.67
	T-MOBILE USA INC DTD 03/23/21 3.375 04/15/2029 87264ABV6					
60,000.000	16258702	55,598.40	55,408.20		190.20-	427.50
60,000.000	TOTAL T-MOBILE USA INC	55,598.40 92.6640	55,408.20 92.3470	6/28/24	190.20-	427.50
	T-MOBILE USA INC DTD 05/11/2023 4.800% 07/15/2028 CALLABLE 87264ADA0					
50,000.000	16258702	49,894.50	49,320.50		574.00-	1,106.67
50,000.000	TOTAL T-MOBILE USA INC	49,894.50 99.7890	49,320.50 98.6410	6/28/24	574.00-	1,106.67
	TAKE-TWO INTERACTIVE DTD 06/12/2024 5.400% 06/12/2029 CALLABLE 874054AM1					
50,000.000	16258702	50,034.65	50,286.50		251.85	142.50
50,000.000	TOTAL TAKE-TWO INTERACTIVE	50,034.65 100.0693	50,286.50 100.5730	6/28/24	251.85	142.50
	TAKE-TWO INTERACTIVE SOF DTD 04/14/2022 3.700% 04/14/2027 CALLABLE 874054AG4					
60,000.000	16258702	59,997.00	57,677.40		2,319.60-	474.83
60,000.000	TOTAL TAKE-TWO INTERACTIVE SOF	59,997.00 99.9950	57,677.40 96.1290	6/28/24	2,319.60-	474.83

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	TAKE-TWO INTERACTIVE SOFTWARE DTD 04/14/2022 3.550% 04/14/2025 NON CALLABLE 874054AF6					
10,000.000	16258703	9,995.80	9,835.90		159.90-	75.93
10,000.000	TOTAL TAKE-TWO INTERACTIVE SOFTWARE	9,995.80 99.9580	9,835.90 98.3590	6/28/24	159.90-	75.93
	TAKE-TWO INTERACTIVE SOFTWARE DTD 04/14/2023 5.000% 03/28/2026 NON CALLABLE 874054AJ8					
10,000.000	16258703	9,994.50	9,935.00		59.50-	129.17
10,000.000	TOTAL TAKE-TWO INTERACTIVE SOFTWARE	9,994.50 99.9450	9,935.00 99.3500	6/28/24	59.50-	129.17
	TAKE-TWO INTERACTIVE SOFTWARE DTD 04/14/2023 4.950% 03/28/2028 CALLABLE 874054AK5					
60,000.000	16258703	59,224.80	59,444.40		219.60	767.25
60,000.000	TOTAL TAKE-TWO INTERACTIVE SOFTWARE	59,224.80 98.7080	59,444.40 99.0740	6/28/24	219.60	767.25
	TAMPA ELEC CO DTD 01/30/2024 4.900% 03/01/2029 CALLABLE 875127BM3					
65,000.000	16258702	64,955.80	64,491.70		464.10-	1,335.93
65,000.000	TOTAL TAMPA ELEC CO	64,955.80 99.9320	64,491.70 99.2180	6/28/24	464.10-	1,335.93
	TEXAS CHILDRENS HOSPITAL DTD 12/16/14 2.968 10/01/2024 88224LAK4					
350,000.000	16258702	350,000.00	346,517.50		3,482.50-	2,597.00
350,000.000	TOTAL TEXAS CHILDRENS HOSPITAL	350,000.00 100.0000	346,517.50 99.0050	6/28/24	3,482.50-	2,597.00

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	TORONTO-DOMINION BANK DTD 06/03/21 1.200 06/03/2026 89114TZD7					
40,000.000	16258703	35,319.20	37,047.20		1,728.00	37.33
40,000.000	TOTAL TORONTO-DOMINION BANK	35,319.20 88.2980	37,047.20 92.6180	6/28/24	1,728.00	37.33
	TOYOTA MOTOR CREDIT CORP MEDIUM TERM NOTE DTD 11/20/2023 5.400% 11/20/2026 NON CALLABLE 89236TLD5					
30,000.000	16258703	29,973.00	30,210.00		237.00	184.50
30,000.000	TOTAL TOYOTA MOTOR CREDIT CORP	29,973.00 99.9100	30,210.00 100.7000	6/28/24	237.00	184.50
	TOYOTA MOTOR CREDIT CORP DTD 03/21/2024 5.100% 03/21/2031 NON CALLABLE 89236TLZ6					
60,000.000	16258702	59,982.60	60,026.40		43.80	850.00
60,000.000	TOTAL TOYOTA MOTOR CREDIT CORP	59,982.60 99.9710	60,026.40 100.0440	6/28/24	43.80	850.00
	TRANSCONT GAS PIPE LINE DTD 09/15/18 4.000 03/15/2028 893574AK9					
140,000.000	16258702	145,138.40	134,194.20		10,944.20-	1,648.89
140,000.000	TOTAL TRANSCONT GAS PIPE LINE	145,138.40 103.6703	134,194.20 95.8530	6/28/24	10,944.20-	1,648.89
	TRANSCONT GAS PIPE LINE DTD 11/15/20 3.250 05/15/2030 893574AP8					
50,000.000	16258702	54,103.00	45,115.50		8,987.50-	207.64
50,000.000	TOTAL TRANSCONT GAS PIPE LINE	54,103.00 108.2060	45,115.50 90.2310	6/28/24	8,987.50-	207.64

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	TRUIST FINANCIAL CORP MEDIUM TERM NOTE DTD 06/06/2022 VAR CPN 06/06/2028 CALLABLE 89788MAG7					
100,000.000	16258702	100,000.00	96,425.00		3,575.00-	286.32
100,000.000	TOTAL TRUIST FINANCIAL CORP	100,000.00 100.0000	96,425.00 96.4250	6/28/24	3,575.00-	286.32
	TRUIST FINANCIAL CORP MEDIUM TERM NOTE DTD 07/28/2022 VAR CPN 07/28/2026 CALLABLE 89788MAH5					
130,000.000	16258703	130,040.20	127,868.00		2,172.20-	2,353.65
130,000.000	TOTAL TRUIST FINANCIAL CORP	130,040.20 100.0309	127,868.00 98.3600	6/28/24	2,172.20-	2,353.65
	TRUIST FINANCIAL CORP MEDIUM TERM NOTE DTD 01/26/2023 VAR CPN 01/26/2029 CALLABLE 89788MAL6					
80,000.000	16258702	80,000.00	78,460.00		1,540.00-	1,678.48
80,000.000	TOTAL TRUIST FINANCIAL CORP	80,000.00 100.0000	78,460.00 98.0750	6/28/24	1,540.00-	1,678.48
	TRUIST FINANCIAL GROUP MEDIUM TERM NOTE DTD 10/27/2023 VAR CPN 10/30/2029 CALLABLE 89788MAQ5					
70,000.000	16258702	70,000.00	74,330.20		4,330.20	863.30
70,000.000	TOTAL TRUIST FINANCIAL GROUP	70,000.00 100.0000	74,330.20 106.1860	6/28/24	4,330.20	863.30

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	UDR INC MED TERM NOTE DTD 08/23/16 2.950 09/01/2026 90265EAL4					
70,000.000	16258702	68,383.70	66,374.70		2,009.00-	688.33
70,000.000	16258703	66,146.55	66,374.70		228.15	688.33
140,000.000	TOTAL UDR INC	134,530.25 96.0930	132,749.40 94.8210	6/28/24	1,780.85-	1,376.66
	UDR INC DTD 12/13/17 3.500 01/15/2028 90265EAN0					
50,000.000	16258702	53,929.00	47,116.50		6,812.50-	806.94
50,000.000	TOTAL UDR INC	53,929.00 107.8580	47,116.50 94.2330	6/28/24	6,812.50-	806.94
	UNION ELECTRIC CO DTD 06/15/17 2.950 06/15/2027 906548CM2					
70,000.000	16258703	63,961.80	66,037.30		2,075.50	91.78
70,000.000	TOTAL UNION ELECTRIC CO	63,961.80 91.3740	66,037.30 94.3390	6/28/24	2,075.50	91.78
	UNION ELECTRIC CO DTD 03/06/19 3.500 03/15/2029 906548CP5					
140,000.000	16258702	136,715.60	131,987.80		4,727.80-	1,442.78
140,000.000	TOTAL UNION ELECTRIC CO	136,715.60 97.6540	131,987.80 94.2770	6/28/24	4,727.80-	1,442.78
	US BANCORP MED TERM NOTE DTD 01/27/22 01/27/2028 91159HJC5					
80,000.000	16258702	77,414.80	73,966.40		3,448.40-	758.02
30,000.000	16258703	30,000.00	27,737.40		2,262.60-	284.26
110,000.000	TOTAL US BANCORP	107,414.80 97.6498	101,703.80 92.4580	6/28/24	5,711.00-	1,042.28

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	US BANCORP DTD 07/22/2022 VAR CPN 07/22/2028 CALLABLE 91159HJF8					
40,000.000	16258702	40,000.00	39,101.60		898.40-	803.48
60,000.000	16258703	60,000.00	58,652.40		1,347.60-	1,205.22
100,000.000	TOTAL US BANCORP	100,000.00 100.0000	97,754.00 97.7540	6/28/24	2,246.00-	2,008.70
	US BANCORP DTD 10/21/2022 VAR CPN 10/21/2033 CALLABLE 91159HJJ0					
10,000.000	16258702	10,000.00	10,155.70		155.70	113.75
10,000.000	TOTAL US BANCORP	10,000.00 100.0000	10,155.70 101.5570	6/28/24	155.70	113.75
	US BANCORP DTD 10/26/2023 VAR CPN 10/26/2027 CALLABLE 91159HJP6					
40,000.000	16258703	40,258.60	41,184.40		925.80	490.17
40,000.000	TOTAL US BANCORP	40,258.60 100.6465	41,184.40 102.9610	6/28/24	925.80	490.17
	US BANCORP DTD 01/23/2024 VAR CPN 01/23/2030 CALLABLE 91159HJQ4					
130,000.000	16258702	130,000.00	130,348.40		348.40	3,071.87
130,000.000	TOTAL US BANCORP	130,000.00 100.0000	130,348.40 100.2680	6/28/24	348.40	3,071.87
	VENTAS REALTY LP DTD 01/14/15 3.500 02/01/2025 92277GAE7					
70,000.000	16258702	69,960.10	69,015.10		945.00-	1,020.83
15,000.000	16258703	15,422.10	14,788.95		633.15-	218.75
85,000.000	TOTAL VENTAS REALTY LP	85,382.20 100.4496	83,804.05 98.5930	6/28/24	1,578.15-	1,239.58

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	VENTAS REALTY LP DTD 08/15/18 4.400 01/15/2029 92277GAN7					
50,000.000	16258702	49,977.00	48,045.00		1,932.00-	1,014.44
50,000.000	TOTAL VENTAS REALTY LP	49,977.00 99.9540	48,045.00 96.0900	6/28/24	1,932.00-	1,014.44
	VENTAS REALTY LP DTD 07/03/19 2.650 01/15/2025 92277GAT4					
10,000.000	16258703	9,945.40	9,826.30		119.10-	122.19
10,000.000	TOTAL VENTAS REALTY LP	9,945.40 99.4540	9,826.30 98.2630	6/28/24	119.10-	122.19
	VERIZON COMMUNICATIONS DTD 06/21/18 4.329 09/21/2028 92343VER1					
70,000.000	16258702	67,922.40	68,064.50		142.10	841.75
70,000.000	TOTAL VERIZON COMMUNICATIONS	67,922.40 97.0320	68,064.50 97.2350	6/28/24	142.10	841.75
	VERIZON COMMUNICATIONS DTD 11/20/20 1.750 01/20/2031 92343VFR0					
80,000.000	16258702	59,197.60	64,741.60		5,544.00	626.11
80,000.000	TOTAL VERIZON COMMUNICATIONS	59,197.60 73.9970	64,741.60 80.9270	6/28/24	5,544.00	626.11
	VERIZON COMMUNICATIONS DTD 03/22/21 2.100 03/22/2028 92343VGH1					
150,000.000	16258702	143,620.70	134,899.50		8,721.20-	866.25
150,000.000	TOTAL VERIZON COMMUNICATIONS	143,620.70 95.7471	134,899.50 89.9330	6/28/24	8,721.20-	866.25

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	VIRGINIA ELEC & PWR CO DTD 05/31/2022 3.750% 05/15/2027 CALLABLE 927804GH1					
40,000.000	16258702	39,875.20	38,523.20		1,352.00-	191.67
20,000.000	16258703	19,208.80	19,261.60		52.80	95.83
60,000.000	TOTAL VIRGINIA ELEC & PWR CO	59,084.00 98.4733	57,784.80 96.3080	6/28/24	1,299.20-	287.50
	VIRGINIA POWER FUEL SEC DTD 02/14/2024 4.877% 05/01/2033 NON CALLABLE 92808VAB8					
125,000.000	16258702	124,995.67	124,641.25		354.42-	2,319.96
125,000.000	TOTAL VIRGINIA POWER FUEL SEC	124,995.67 99.9965	124,641.25 99.7130	6/28/24	354.42-	2,319.96
	VULCAN MATERIALS CO DTD 03/30/15 4.500 04/01/2025 929160AS8					
20,000.000	16258703	21,345.10	19,826.80		1,518.30-	225.00
20,000.000	TOTAL VULCAN MATERIALS CO	21,345.10 106.7255	19,826.80 99.1340	6/28/24	1,518.30-	225.00
	WARNERMEDIA HOLDINGS INC DTD 03/15/2023 3.638% 03/15/2025 NON CALLABLE 55903VAZ6					
60,000.000	16258703	58,052.40	59,069.40		1,017.00	642.71
60,000.000	TOTAL WARNERMEDIA HOLDINGS INC	58,052.40 96.7540	59,069.40 98.4490	6/28/24	1,017.00	642.71
	WASTE MANAGEMENT INC DTD 07/03/2024 4.950% 07/03/2027 CALLABLE 94106LBX6					
20,000.000	16258703	19,975.80	19,969.20		6.60-	0.00
20,000.000	TOTAL WASTE MANAGEMENT INC	19,975.80 99.8790	19,969.20 99.8460	6/28/24	6.60-	0.00

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2024

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	WEC ENERGY GROUP INC DTD 12/13/21 2.200 12/15/2028 92939UAG1					
20,000.000	16258702	19,952.20	17,638.80		2,313.40-	19.56
20,000.000	TOTAL WEC ENERGY GROUP INC	19,952.20 99.7610	17,638.80 88.1940	6/28/24	2,313.40-	19.56
	WEC ENERGY GROUP INC DTD 09/12/2023 5.600% 09/12/2026 CALLABLE 92939UAM8					
20,000.000	16258703	19,996.80	20,075.60		78.80	339.11
20,000.000	TOTAL WEC ENERGY GROUP INC	19,996.80 99.9840	20,075.60 100.3780	6/28/24	78.80	339.11
	WEC ENGERGY GROUP INC DTD 09/27/2022 5.150% 10/01/2027 CALLABLE 92939UAJ5					
30,000.000	16258702	29,938.20	29,913.30		24.90-	386.25
30,000.000	TOTAL WEC ENGERGY GROUP INC	29,938.20 99.7940	29,913.30 99.7110	6/28/24	24.90-	386.25
	WELLS FARGO & COMPANY MED TERM NOTE DTD 06/17/19 06/17/2027 95000U2F9					
70,000.000	16258702	64,669.50	67,012.40		2,342.90	87.00
40,000.000	16258703	37,189.20	38,292.80		1,103.60	49.72
110,000.000	TOTAL WELLS FARGO & COMPANY	101,858.70 92.5988	105,305.20 95.7320	6/28/24	3,446.50	136.72
	WELLS FARGO & COMPANY MEDIUM TERM NOTE DTD 03/02/2022 VAR CPN 03/02/2033 CALLABLE 95000U2U6					
120,000.000	16258702	120,000.00	104,065.20		15,934.80-	1,328.83
120,000.000	TOTAL WELLS FARGO & COMPANY	120,000.00 100.0000	104,065.20 86.7210	6/28/24	15,934.80-	1,328.83

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	WELLS FARGO & COMPANY MEDIUM TERM NOTE DTD 03/24/2022 VAR CPN 03/24/2028 CALLABLE 95000U2V4					
190,000.000	16258702	190,000.00	181,231.50		8,768.50-	1,805.12
90,000.000	16258703	90,000.00	85,846.50		4,153.50-	855.06
280,000.000	TOTAL WELLS FARGO & COMPANY	280,000.00 100.0000	267,078.00 95.3850	6/28/24	12,922.00-	2,660.18
	WELLS FARGO & COMPANY MEDIUM TERM NOTE DTD 04/25/2022 VAR CPN 04/25/2026 CALLABLE 95000U2X0					
70,000.000	16258702	70,000.00	68,949.30		1,050.70-	501.53
70,000.000	16258703	68,958.70	68,949.30		9.40-	501.53
140,000.000	TOTAL WELLS FARGO & COMPANY	138,958.70 99.2562	137,898.60 98.4990	6/28/24	1,060.10-	1,003.06
	WELLS FARGO & COMPANY MEDIUM TERM NOTE DTD 07/25/2022 VAR CPN 07/25/2028 CALLABLE 95000U3A9					
40,000.000	16258702	40,000.00	39,447.60		552.40-	833.39
70,000.000	16258703	70,000.00	69,033.30		966.70-	1,458.43
110,000.000	TOTAL WELLS FARGO & COMPANY	110,000.00 100.0000	108,480.90 98.6190	6/28/24	1,519.10-	2,291.82
	WELLS FARGO & COMPANY MEDIUM TERM NOTE DTD 07/25/2022 VAR CPN 07/25/2033 CALLABLE 95000U3B7					
30,000.000	16258702	29,988.30	28,855.80		1,132.50-	636.61
30,000.000	TOTAL WELLS FARGO & COMPANY	29,988.30 99.9610	28,855.80 96.1860	6/28/24	1,132.50-	636.61

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	WELLS FARGO & COMPANY MEDIUM TERM NOTE DTD 08/15/2022 VAR CPN 08/15/2026 CALLABLE 95000U3C5					
10,000.000	16258703	10,000.00	9,876.20		123.80-	171.51
10,000.000	TOTAL WELLS FARGO & COMPANY	10,000.00 100.0000	9,876.20 98.7620	6/28/24	123.80-	171.51
	WELLS FARGO & COMPANY DTD 07/25/2023 VAR CPN 07/25/2029 CALLABLE 95000U3E1					
70,000.000	16258702	70,000.00	70,634.90		634.90	1,690.78
70,000.000	TOTAL WELLS FARGO & COMPANY	70,000.00 100.0000	70,634.90 100.9070	6/28/24	634.90	1,690.78
	WELLS FARGO & COMPANY DTD 01/23/2024 VAR CPN 01/23/2030 CALLABLE 95000U3J0					
20,000.000	16258702	20,000.00	19,916.00		84.00-	456.27
30,000.000	16258703	30,000.00	29,874.00		126.00-	684.40
50,000.000	TOTAL WELLS FARGO & COMPANY	50,000.00 100.0000	49,790.00 99.5800	6/28/24	210.00-	1,140.67
	WELLTOWER INC DTD 02/15/19 4.125 03/15/2029 95040QAH7					
90,000.000	16258702	90,653.10	86,010.30		4,642.80-	1,093.13
90,000.000	TOTAL WELLTOWER INC	90,653.10 100.7257	86,010.30 95.5670	6/28/24	4,642.80-	1,093.13
	WELLTOWER INC DTD 06/28/21 2.050 01/15/2029 95040QAN4					
20,000.000	16258702	19,943.00	17,469.00		2,474.00-	189.06
20,000.000	TOTAL WELLTOWER INC	19,943.00 99.7150	17,469.00 87.3450	6/28/24	2,474.00-	189.06

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2024

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	WEYERHAEUSER CO DTD 03/30/20 4.000 04/15/2030 962166BY9					
70,000.000	16258702	63,813.50	65,333.80		1,520.30	591.11
70,000.000	TOTAL WEYERHAEUSER CO	63,813.50 91.1621	65,333.80 93.3340	6/28/24	1,520.30	591.11
	WEYERHAEUSER CO DTD 05/17/2023 4.750% 05/15/2026 NON CALLABLE 962166CC6					
40,000.000	16258703	39,868.80	39,539.60		329.20-	242.78
40,000.000	TOTAL WEYERHAEUSER CO	39,868.80 99.6720	39,539.60 98.8490	6/28/24	329.20-	242.78
	WILLIAMS COMPANIES INC DTD 03/02/2023 5.650% 03/15/2033 CALLABLE 969457CJ7					
40,000.000	16258702	39,956.40	40,364.80		408.40	665.44
40,000.000	TOTAL WILLIAMS COMPANIES INC	39,956.40 99.8910	40,364.80 100.9120	6/28/24	408.40	665.44
	WILLIAMS COMPANIES INC DTD 08/10/2023 5.300% 08/15/2028 CALLABLE 969457CK4					
30,000.000	16258702	29,965.80	30,092.10		126.30	600.67
30,000.000	TOTAL WILLIAMS COMPANIES INC	29,965.80 99.8860	30,092.10 100.3070	6/28/24	126.30	600.67
	WILLIAMS COS INC DTD 01/05/2024 4.900% 03/15/2029 CALLABLE 88339WAB2					
20,000.000	16258703	19,967.80	19,728.40		239.40-	479.11
20,000.000	TOTAL WILLIAMS COS INC	19,967.80 99.8390	19,728.40 98.6420	6/28/24	239.40-	479.11

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	WILLIAMS COS INC DTD 03/02/2023 5.400% 03/02/2026 NON CALLABLE 969457CH1					
60,000.000	16258703	60,053.80	59,942.40		111.40-	1,071.00
60,000.000	TOTAL WILLIAMS COS INC	60,053.80 100.0897	59,942.40 99.9040	6/28/24	111.40-	1,071.00
	WILLIAMS PARTNERS LP DTD 06/27/14 3.900 01/15/2025 96950FAQ7					
20,000.000	16258703	21,411.20	19,809.80		1,601.40-	359.67
20,000.000	TOTAL WILLIAMS PARTNERS LP	21,411.20 107.0560	19,809.80 99.0490	6/28/24	1,601.40-	359.67
	WISCONSIN ENERGY CORP DTD 06/10/15 3.550 06/15/2025 976657AL0					
100,000.000	16258702	106,285.05	97,974.00		8,311.05-	157.78
4,000.000	16258703	4,288.08	3,918.96		369.12-	4.14
104,000.000	TOTAL WISCONSIN ENERGY CORP	110,573.13 106.3203	101,892.96 97.9740	6/28/24	8,680.17-	161.92
	WISCONSIN PUBLIC SERVICE DTD 11/10/2022 5.350% 11/10/2025 CALLABLE 976843BP6					
10,000.000	16258703	9,997.80	9,993.30		4.50-	75.79
10,000.000	TOTAL WISCONSIN PUBLIC SERVICE	9,997.80 99.9780	9,993.30 99.9330	6/28/24	4.50-	75.79
	WRKCO INC DTD 12/03/18 4.650 03/15/2026 92940PAB0					
130,000.000	16258702	135,521.20	128,102.00		7,419.20-	1,779.92
130,000.000	TOTAL WRKCO INC	135,521.20 104.2471	128,102.00 98.5400	6/28/24	7,419.20-	1,779.92

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2024

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	WRKCO INC DTD 05/20/19 3.900 06/01/2028 92940PAE4					
50,000.000	16258702	49,988.00	47,571.50		2,416.50-	162.50
20,000.000	16258703	19,029.40	19,028.60		0.80-	65.00
70,000.000	TOTAL WRKCO INC	69,017.40 98.5963	66,600.10 95.1430	6/28/24	2,417.30-	227.50
	WRKCO INC DTD 09/15/18 3.000 09/15/2024 96145DAB1					
70,000.000	16258703	72,658.50	69,568.10		3,090.40-	618.33
70,000.000	TOTAL WRKCO INC	72,658.50 103.7979	69,568.10 99.3830	6/28/24	3,090.40-	618.33
	XCEL ENERGY INC DTD 11/03/21 1.750 03/15/2027 98388MAB3					
20,000.000	16258702	19,955.40	18,196.40		1,759.00-	103.06
20,000.000	TOTAL XCEL ENERGY INC	19,955.40 99.7770	18,196.40 90.9820	6/28/24	1,759.00-	103.06
	TOTAL CORPORATE BONDS	31,087,090.07	30,023,030.75		1,064,059.32-	310,752.45
	CORPORATE BOND - FACTORED					
	CES MU2 LLC DTD 06/13/16 1.994 05/13/2027 12517LAB0					
44,434.450	16258703	46,593.97	42,138.08		4,455.89-	118.14
44,434.450	TOTAL CES MU2 LLC	46,593.97 104.8600	42,138.08 94.8320	6/28/24	4,455.89-	118.14
	CONSUMERS 23 SECURE FUND DTD 12/12/2023 5.210% 09/01/2031 NON CALLABLE 21071BAB1					
75,000.000	16258703	74,967.99	75,396.75		428.76	2,159.98
75,000.000	TOTAL CONSUMERS 23 SECURE FUND	74,967.99 99.9573	75,396.75 100.5290	6/28/24	428.76	2,159.98

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NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2024

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	ENTERGY MISSISSIPPI INC DTD 05/13/16 2.850 06/01/2028 29364NAT5					
100,000.000	16258702	90,036.00	91,942.00		1,906.00	237.50
100,000.000	TOTAL ENTERGY MISSISSIPPI INC	90,036.00 90.0360	91,942.00 91.9420	6/28/24	1,906.00	237.50
	ETHIOPIAN LEASING 2012 DTD 11/14/14 2.566 08/14/2026 29766DAG9					
25,578.860	16258703	27,026.63	25,044.01		1,982.62-	85.69
25,578.860	TOTAL ETHIOPIAN LEASING 2012	27,026.63 105.6600	25,044.01 97.9090	6/28/24	1,982.62-	85.69
	INTERSTATE POWER & LIGHT DTD 08/18/15 3.400 08/15/2025 461070AM6					
50,000.000	16258703	54,365.50	48,750.00		5,615.50-	642.22
50,000.000	TOTAL INTERSTATE POWER & LIGHT	54,365.50 108.7310	48,750.00 97.5000	6/28/24	5,615.50-	642.22
	MEXICAN AIR FINANCE V DTD 03/03/15 2.329 01/14/2027 302155BH8					
27,500.000	16258703	28,923.12	25,649.53		3,273.59-	137.00
27,500.000	TOTAL MEXICAN AIR FINANCE V	28,923.12 105.1750	25,649.53 93.2710	6/28/24	3,273.59-	137.00
	MSN 41079 AND 41084 LTD DTD 09/19/12 1.717 07/13/2024 553737AA5					
6,372.320	16258702	6,372.32	6,363.65		8.67-	23.71
6,372.320	TOTAL MSN 41079 AND 41084 LTD	6,372.32 100.0000	6,363.65 99.8640	6/28/24	8.67-	23.71

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	RELIANCE INDUSTRIES LTD DTD 08/26/15 2.512 01/15/2026 759470AT4					
45,000.000	16258703	46,957.50	43,857.00		3,100.50-	521.24
45,000.000	TOTAL RELIANCE INDUSTRIES LTD	46,957.50 104.3500	43,857.00 97.4600	6/28/24	3,100.50-	521.24
	RELIANCE INDUSTRIES LTD DTD 03/31/16 2.060 01/15/2026 759470AU1					
72,000.000	16258702	72,000.00	70,174.80		1,825.20-	683.92
29,000.000	16258703	29,942.50	28,264.85		1,677.65-	275.47
101,000.000	TOTAL RELIANCE INDUSTRIES LTD	101,942.50 100.9332	98,439.65 97.4650	6/28/24	3,502.85-	959.39
	RELIANCE INDUSTRIES LTD DTD 11/03/16 1.870 01/15/2026 759470AV9					
27,368.410	16258703	27,368.41	26,452.39		916.02-	235.99
27,368.410	TOTAL RELIANCE INDUSTRIES LTD	27,368.41 100.0000	26,452.39 96.6530	6/28/24	916.02-	235.99
	SANTA ROSA LEASING LLC DTD 09/18/12 1.693 08/15/2024 802722AA6					
1,519.390	16258702	1,519.39	1,511.57		7.82-	3.29
1,519.390	TOTAL SANTA ROSA LEASING LLC	1,519.39 100.0000	1,511.57 99.4850	6/28/24	7.82-	3.29
	ULANI MSN 35940 LLC DTD 06/20/13 2.227 05/16/2025 90373RAA8					
31,250.020	16258702	31,675.32	30,686.58		988.74-	86.98
14,583.370	16258703	14,567.32	14,320.43		246.89-	40.60
45,833.390	TOTAL ULANI MSN 35940 LLC	46,242.64 100.8929	45,007.01 98.1970	6/28/24	1,235.63-	127.58
	TOTAL CORPORATE BOND - FACTORED	552,315.97	530,551.64		21,764.33-	5,251.73
	TOTAL CORPORATE BONDS	**31,639,406.04**	**30,553,582.39** (E)		**1,085,823.65-**	**316,004.18**

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FOREIGN BONDS					
	FOREIGN CORPORATE BONDS					
	BANK OF MONTREAL MEDIUM TERM NOTE CONVERTIBLE DTD 09/14/2022 4.700% 09/14/2027 CALLABLE 06368LAQ9					
50,000.000	16258702	49,978.00	49,355.00		623.00-	698.47
50,000.000	TOTAL BANK OF MONTREAL	49,978.00 99.9560	49,355.00 98.7100	6/28/24	623.00-	698.47
	BANK OF MONTREAL MEDIUM TERM NOTE CONVERTIBLE DTD 12/11/2023 5.266% 12/11/2026 CALLABLE 06368LC53					
20,000.000	16258703	20,000.00	19,969.60		30.40-	58.51
20,000.000	TOTAL BANK OF MONTREAL	20,000.00 100.0000	19,969.60 99.8480	6/28/24	30.40-	58.51
	BANK OF MONTREAL CONVERTIBLE DTD 01/12/2023 5.203% 02/01/2028 CALLABLE 06368LGV2					
20,000.000	16258703	19,999.20	20,029.20		30.00	433.58
20,000.000	TOTAL BANK OF MONTREAL	19,999.20 99.9960	20,029.20 100.1460	6/28/24	30.00	433.58
	BANK OF NOVA SCOTIA CONVERTIBLE DTD 02/02/2023 4.850% 02/01/2030 CALLABLE 06417XAP6					
10,000.000	16258702	9,993.00	9,839.30		153.70-	202.08
10,000.000	TOTAL BANK OF NOVA SCOTIA	9,993.00 99.9300	9,839.30 98.3930	6/28/24	153.70-	202.08

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	BHP BILLITON FIN DTD 02/28/2023 4.875% 02/27/2026 NON CALLABLE 055451AY4					
90,000.000	16258703	89,814.60	89,325.90		488.70-	1,511.25
90,000.000	TOTAL BHP BILLITON FIN	89,814.60 99.7940	89,325.90 99.2510	6/28/24	488.70-	1,511.25
	BHP BILLITON FIN DTD 02/28/2023 4.750% 02/28/2028 CALLABLE 055451AZ1					
150,000.000	16258702	149,248.50	148,953.00		295.50-	2,434.38
150,000.000	TOTAL BHP BILLITON FIN	149,248.50 99.4990	148,953.00 99.3020	6/28/24	295.50-	2,434.38
	BHP BILLITON FIN USA LTD DTD 09/08/2023 5.100% 09/08/2028 CALLABLE 055451BC1					
70,000.000	16258702	69,625.50	70,295.40		669.90	1,120.58
70,000.000	TOTAL BHP BILLITON FIN USA LTD	69,625.50 99.4650	70,295.40 100.4220	6/28/24	669.90	1,120.58
	ENBRIDGE INC DTD 11/09/2023 5.900% 11/15/2026 CALLABLE 29250NBW4					
10,000.000	16258703	9,997.70	10,114.30		116.60	75.39
10,000.000	TOTAL ENBRIDGE INC	9,997.70 99.9770	10,114.30 101.1430	6/28/24	116.60	75.39
	ENBRIDGE INC DTD 11/09/2023 6.000% 11/15/2028 CALLABLE 29250NBX2					
100,000.000	16258702	99,975.60	103,008.00		3,032.40	766.67
100,000.000	TOTAL ENBRIDGE INC	99,975.60 99.9756	103,008.00 103.0080	6/28/24	3,032.40	766.67

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	ENBRIDGE INC DTD 04/05/2024 5.250% 04/05/2027 CALLABLE 29250NCA1					
20,000.000	16258703	19,988.40	19,998.60		10.20	250.83
20,000.000	TOTAL ENBRIDGE INC	19,988.40 99.9420	19,998.60 99.9930	6/28/24	10.20	250.83
	ENBRIDGE INC DTD 04/05/2024 5.300% 04/05/2029 CALLABLE 29250NCB9					
15,000.000	16258702	14,996.70	15,024.15		27.45	189.92
15,000.000	TOTAL ENBRIDGE INC	14,996.70 99.9780	15,024.15 100.1610	6/28/24	27.45	189.92
	HSBC HOLDINGS PLC DTD 06/09/2022 VAR CPN 06/09/2028 CALLABLE 404280DF3					
200,000.000	16258702	200,000.00	196,600.00		3,400.00-	581.17
200,000.000	TOTAL HSBC HOLDINGS PLC	200,000.00 100.0000	196,600.00 98.3000	6/28/24	3,400.00-	581.17
	JOHNSON CONTROLS DTD 04/19/2024 5.500% 04/19/2029 CALLABLE 477921AA8					
90,000.000	16258702	89,763.30	91,053.90		1,290.60	990.00
90,000.000	TOTAL JOHNSON CONTROLS	89,763.30 99.7370	91,053.90 101.1710	6/28/24	1,290.60	990.00
	NUTRIEN LTD DTD 03/27/2023 4.900% 03/27/2028 CALLABLE 67077MBA5					
40,000.000	16258702	39,932.40	39,530.80		401.60-	511.78
40,000.000	TOTAL NUTRIEN LTD	39,932.40 99.8310	39,530.80 98.8270	6/28/24	401.60-	511.78

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	NUTRIEN LTD DTD 06/21/2024 5.200% 06/21/2027 CALLABLE 67077MBC1					
60,000.000	16258703	59,997.00	59,927.40		69.60-	86.67
60,000.000	TOTAL NUTRIEN LTD	59,997.00 99.9950	59,927.40 99.8790	6/28/24	69.60-	86.67
	NXP FDG LLC DTD 05/16/2022 5.000% 01/15/2033 CALLABLE 62954HBB3					
60,000.000	16258702	59,820.60	58,504.80		1,315.80-	1,383.33
60,000.000	TOTAL NXP FDG LLC	59,820.60 99.7010	58,504.80 97.5080	6/28/24	1,315.80-	1,383.33
	NXP FDG LLC DTD 05/16/2022 4.400% 06/01/2027 CALLABLE 62954HBE7					
70,000.000	16258702	66,201.80	68,464.20		2,262.40	256.67
50,000.000	16258703	49,948.50	48,903.00		1,045.50-	183.33
120,000.000	TOTAL NXP FDG LLC	116,150.30 96.7919	117,367.20 97.8060	6/28/24	1,216.90	440.00
	PFIZER INVT ENTERPRISES DTD 05/19/2023 4.450% 05/19/2028 CALLABLE 716973AC6					
80,000.000	16258702	79,904.00	78,599.20		1,304.80-	415.33
80,000.000	TOTAL PFIZER INVT ENTERPRISES	79,904.00 99.8800	78,599.20 98.2490	6/28/24	1,304.80-	415.33
	ROGERS COMMUNICATIONS INC DTD 02/09/2024 5.000% 02/15/2029 CALLABLE 775109DE8					
140,000.000	16258702	139,599.60	138,273.80		1,325.80-	2,761.11
140,000.000	TOTAL ROGERS COMMUNICATIONS INC	139,599.60 99.7140	138,273.80 98.7670	6/28/24	1,325.80-	2,761.11

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	ROYAL BANK OF CANADA MEDIUM TERM NOTE CONVERTIBLE DTD 07/28/2022 3.970% 07/26/2024 NON CALLABLE 78016EZH3					
20,000.000	16258703	20,000.00	19,976.20		23.80-	341.86
20,000.000	TOTAL ROYAL BANK OF CANADA	20,000.00 100.0000	19,976.20 99.8810	6/28/24	23.80-	341.86
	ROYAL BANK OF CANADA MEDIUM TERM NOTE CONVERTIBLE DTD 07/28/2022 4.240% 08/03/2027 NON CALLABLE 78016FZS6					
30,000.000	16258702	29,999.70	29,190.00		809.70-	522.93
30,000.000	TOTAL ROYAL BANK OF CANADA	29,999.70 99.9990	29,190.00 97.3000	6/28/24	809.70-	522.93
	ROYAL BANK OF CANADA MEDIUM TERM NOTE CONVERTIBLE DTD 01/19/2024 4.875% 01/19/2027 NON CALLABLE 78016HZT0					
50,000.000	16258703	49,987.50	49,668.50		319.00-	1,096.88
50,000.000	TOTAL ROYAL BANK OF CANADA	49,987.50 99.9750	49,668.50 99.3370	6/28/24	319.00-	1,096.88
	ROYAL BANK OF CANADA MEDIUM TERM NOTE CONVERTIBLE DTD 01/19/2024 4.950% 02/01/2029 NON CALLABLE 78016HZV5					
70,000.000	16258702	69,937.00	69,670.30		266.70-	1,559.25
70,000.000	TOTAL ROYAL BANK OF CANADA	69,937.00 99.9100	69,670.30 99.5290	6/28/24	266.70-	1,559.25

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	SUMITOMO MITSUI FIN GRP INC DTD 09/14/2023 5.716% 09/14/2028 NON CALLABLE 86562MDG2					
200,000.000	16258702	200,000.00	203,860.00		3,860.00	3,397.84
200,000.000	TOTAL SUMITOMO MITSUI FIN GRP INC	200,000.00 100.0000	203,860.00 101.9300	6/28/24	3,860.00	3,397.84
	TORONTO DOMINION BANK MEDIUM TERM NOTE CONVERTIBLE DTD 09/15/2022 4.693% 09/15/2027 NON CALLABLE 89115A2H4					
30,000.000	16258702	30,000.00	29,551.50		448.50-	414.55
30,000.000	TOTAL TORONTO DOMINION BANK	30,000.00 100.0000	29,551.50 98.5050	6/28/24	448.50-	414.55
	TORONTO DOMINION BANK MEDIUM TERM NOTE CONVERTIBLE DTD 09/15/2022 4.285% 09/13/2024 NON CALLABLE 89115A2J0					
60,000.000	16258703	60,000.00	59,803.20		196.80-	771.30
60,000.000	TOTAL TORONTO DOMINION BANK	60,000.00 100.0000	59,803.20 99.6720	6/28/24	196.80-	771.30
	TORONTO DOMINION BANK CONVERTIBLE DTD 01/10/2023 5.156% 01/10/2028 NON CALLABLE 89115A2M3					
20,000.000	16258702	20,000.00	19,976.00		24.00-	489.82
20,000.000	TOTAL TORONTO DOMINION BANK	20,000.00 100.0000	19,976.00 99.8800	6/28/24	24.00-	489.82

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	TORONTO DOMINION BANK MEDIUM TERM NOTE CONVERTIBLE DTD 07/17/2023 5.523% 07/17/2028 NON CALLABLE 89115A2U5					
120,000.000	16258702	120,000.00	121,490.40		1,490.40	3,019.24
120,000.000	TOTAL TORONTO DOMINION BANK	120,000.00 100.0000	121,490.40 101.2420	6/28/24	1,490.40	3,019.24
	TORONTO DOMINION BANK MEDIUM TERM NOTE CONVERTIBLE DTD 04/05/2024 4.980% 04/05/2027 NON CALLABLE 89115A2W1					
30,000.000	16258703	30,000.00	29,839.50		160.50-	356.90
30,000.000	TOTAL TORONTO DOMINION BANK	30,000.00 100.0000	29,839.50 99.4650	6/28/24	160.50-	356.90
	TORONTO DOMINION BANK MEDIUM TERM NOTE CONVERTIBLE DTD 04/05/2024 4.994% 04/05/2029 NON CALLABLE 89115A2Y7					
40,000.000	16258702	40,000.00	39,658.40		341.60-	477.20
40,000.000	TOTAL TORONTO DOMINION BANK	40,000.00 100.0000	39,658.40 99.1460	6/28/24	341.60-	477.20
	TOTAL FOREIGN CORPORATE BONDS	2,008,708.60	2,008,453.55		255.05-	27,358.82
	TOTAL FOREIGN BONDS	**2,008,708.60**	**2,008,453.55** (F)		**255.05-**	**27,358.82**
	MORTGAGE/ASSET-BACKED SECURITIES					
	US GOVERNMENT MORTGAGE POOL					

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FED HOME LN MTG CORP POOL #J13882 DTD 12/01/10 3.500 12/01/2025 3128PTJ30					
2,627.420	16258703	2,651.59	2,589.27		62.32-	7.59
2,627.420	TOTAL FED HOME LN MTG CORP POOL #J13882	2,651.59 100.9199	2,589.27 98.5480	6/28/24	62.32-	7.59
	FED HOME LN MTG CORP POOL #J14492 DTD 02/01/11 4.000 02/01/2026 3128PT7D1					
2,618.920	16258703	2,692.99	2,586.55		106.44-	8.71
2,618.920	TOTAL FED HOME LN MTG CORP POOL #J14492	2,692.99 102.8283	2,586.55 98.7640	6/28/24	106.44-	8.71
	FED HOME LN MTG CORP POOL #J16932 DTD 10/01/11 3.000 10/01/2026 3128PWVZ8					
19,712.840	16258703	20,461.31	19,244.07		1,217.24-	49.29
19,712.840	TOTAL FED HOME LN MTG CORP POOL #J16932	20,461.31 103.7969	19,244.07 97.6220	6/28/24	1,217.24-	49.29
	FED HOME LN MTG CORP POOL #J17545 DTD 12/01/11 3.000 12/01/2026 3128PXL20					
8,789.830	16258702	9,098.16	8,561.91		536.25-	21.96
8,789.830	TOTAL FED HOME LN MTG CORP POOL #J17545	9,098.16 103.5078	8,561.91 97.4070	6/28/24	536.25-	21.96
	FED HOME LN MTG CORP POOL #K92180 DTD 11/01/14 3.500 11/01/2034 3132LNJZ8					
57,323.420	16258702	60,001.49	53,896.05		6,105.44-	167.19
57,323.420	TOTAL FED HOME LN MTG CORP POOL #K92180	60,001.49 104.6719	53,896.05 94.0210	6/28/24	6,105.44-	167.19

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2024

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FED HOME LN MTG CORP POOL #QA5182 DTD 12/01/19 3.000 12/01/2049 31346YXK4					
111,494.380	16258702	113,554.41	96,236.37		17,318.04-	278.74
111,494.380	TOTAL FED HOME LN MTG CORP POOL #QA5182	113,554.41 101.8477	96,236.37 86.3150	6/28/24	17,318.04-	278.74
	FED HOME LN MTG CORP POOL #QA6370 DTD 01/01/20 3.000 01/01/2050 3133A1CF7					
110,837.680	16258702	113,535.00	95,690.60		17,844.40-	277.09
110,837.680	TOTAL FED HOME LN MTG CORP POOL #QA6370	113,535.00 102.4336	95,690.60 86.3340	6/28/24	17,844.40-	277.09
	FED HOME LN MTG CORP POOL #QB4931 DTD 10/01/20 2.000 11/01/2050 3133ABPQ7					
160,965.410	16258702	167,014.19	127,668.11		39,346.08-	268.28
160,965.410	TOTAL FED HOME LN MTG CORP POOL #QB4931	167,014.19 103.7578	127,668.11 79.3140	6/28/24	39,346.08-	268.28
	FED HOME LN MTG CORP POOL #QN1110 DTD 12/01/19 2.500 12/01/2034 3133G7GT4					
197,958.820	16258702	199,953.87	180,641.38		19,312.49-	412.41
197,958.820	TOTAL FED HOME LN MTG CORP POOL #QN1110	199,953.87 101.0078	180,641.38 91.2520	6/28/24	19,312.49-	412.41
	FED HOME LN MTG CORP POOL #QN1200 DTD 12/01/19 2.500 12/01/2034 3133G7KM4					
46,144.830	16258702	47,089.36	42,061.94		5,027.42-	96.14
46,144.830	TOTAL FED HOME LN MTG CORP POOL #QN1200	47,089.36 102.0469	42,061.94 91.1520	6/28/24	5,027.42-	96.14

The accompanying notes are an integral part of these schedules.

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FED HOME LN MTG CORP POOL #QN1350 DTD 01/01/20 2.500 01/01/2035 3133G7QB2					
47,556.720	16258702	48,268.20	43,401.69		4,866.51-	99.08
47,556.720	TOTAL FED HOME LN MTG CORP POOL #QN1350	48,268.20 101.4961	43,401.69 91.2630	6/28/24	4,866.51-	99.08
	FED HOME LN MTG CORP POOL #QN1355 DTD 01/01/20 2.500 01/01/2035 3133G7QG1					
142,251.630	16258702	144,290.91	129,823.11		14,467.80-	296.36
142,251.630	TOTAL FED HOME LN MTG CORP POOL #QN1355	144,290.91 101.4336	129,823.11 91.2630	6/28/24	14,467.80-	296.36
	FED HOME LN MTG CORP POOL #QN1370 DTD 01/01/20 3.000 01/01/2035 3133G7QX4					
12,603.580	16258702	12,987.60	11,691.96		1,295.64-	31.50
12,603.580	TOTAL FED HOME LN MTG CORP POOL #QN1370	12,987.60 103.0469	11,691.96 92.7670	6/28/24	1,295.64-	31.50
	FED HOME LN MTG CORP POOL #QN1374 DTD 01/01/20 3.000 01/01/2035 3133G7Q30					
11,677.330	16258702	12,045.86	10,872.53		1,173.33-	29.19
11,677.330	TOTAL FED HOME LN MTG CORP POOL #QN1374	12,045.86 103.1559	10,872.53 93.1080	6/28/24	1,173.33-	29.19
	FED HOME LN MTG CORP POOL #QN1377 DTD 01/01/20 3.000 01/01/2035 3133G7Q63					
17,933.060	16258702	18,528.51	16,716.30		1,812.21-	44.83
17,933.060	TOTAL FED HOME LN MTG CORP POOL #QN1377	18,528.51 103.3204	16,716.30 93.2150	6/28/24	1,812.21-	44.83

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FED HOME LN MTG CORP POOL #Q34907 DTD 07/01/15 4.000 07/01/2045 3132QRNZ9					
86,932.610	16258702	92,610.44	81,498.45		11,111.99-	289.78
86,932.610	TOTAL FED HOME LN MTG CORP POOL #Q34907	92,610.44 106.5313	81,498.45 93.7490	6/28/24	11,111.99-	289.78
	FED HOME LN MTG CORP POOL #Q40083 DTD 04/01/16 3.500 04/01/2046 3132WDCV4					
99,295.840	16258702	104,850.15	90,060.33		14,789.82-	289.61
99,295.840	TOTAL FED HOME LN MTG CORP POOL #Q40083	104,850.15 105.5937	90,060.33 90.6990	6/28/24	14,789.82-	289.61
	FED HOME LN MTG CORP POOL #Q40496 DTD 05/01/16 3.500 05/01/2046 3132WDRS5					
82,793.680	16258702	87,315.00	75,074.83		12,240.17-	241.46
82,793.680	TOTAL FED HOME LN MTG CORP POOL #Q40496	87,315.00 105.4609	75,074.83 90.6770	6/28/24	12,240.17-	241.46
	FED HOME LN MTG CORP POOL #U40194 DTD 03/01/12 3.000 03/01/2027 3132GCCE2					
28,066.740	16258702	29,259.58	27,083.00		2,176.58-	70.17
28,066.740	TOTAL FED HOME LN MTG CORP POOL #U40194	29,259.58 104.2500	27,083.00 96.4950	6/28/24	2,176.58-	70.17
	FED HOME LN MTG CORP POOL #U70048 DTD 07/01/12 3.000 08/01/2027 3132G0BR0					
29,718.840	16258702	31,734.10	28,764.87		2,969.23-	74.30
29,718.840	TOTAL FED HOME LN MTG CORP POOL #U70048	31,734.10 106.7811	28,764.87 96.7900	6/28/24	2,969.23-	74.30

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FED HOME LN MTG CORP POOL #1B4052 DTD 04/01/08 04/01/2038 3128JPMA5					
1,329.550	16258703	1,322.09	1,326.78		4.69	13.19
1,329.550	TOTAL FED HOME LN MTG CORP POOL #1B4052	1,322.09 99.4389	1,326.78 99.7920	6/28/24	4.69	13.19
	FED HOME LN MTG CORP POOL #1G2603 DTD 02/01/07 10/01/2036 3128QS3L8					
3,440.890	16258703	3,463.99	3,485.04		21.05	14.44
3,440.890	TOTAL FED HOME LN MTG CORP POOL #1G2603	3,463.99 100.6713	3,485.04 101.2830	6/28/24	21.05	14.44
	FED HOME LN MTG CORP POOL #2B1056 DTD 12/01/12 12/01/2042 31326FE53					
9,353.490	16258703	9,581.49	9,511.75		69.74-	112.60
9,353.490	TOTAL FED HOME LN MTG CORP POOL #2B1056	9,581.49 102.4376	9,511.75 101.6920	6/28/24	69.74-	112.60
	FED HOME LN MTG CORP POOL #2B2116 DTD 01/01/14 01/01/2044 31326GK54					
27,270.310	16258702	27,837.03	27,765.27		71.76-	136.94
27,270.310	TOTAL FED HOME LN MTG CORP POOL #2B2116	27,837.03 102.0782	27,765.27 101.8150	6/28/24	71.76-	136.94
	FED HOME LN MTG CORP POOL #2B2518 DTD 04/01/14 05/01/2044 31326GYP5					
12,673.140	16258703	12,993.92	12,889.47		104.45-	89.68
12,673.140	TOTAL FED HOME LN MTG CORP POOL #2B2518	12,993.92 102.5312	12,889.47 101.7070	6/28/24	104.45-	89.68

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FED HOME LN MTG CORP POOL #2B2701 DTD 05/01/14 06/01/2044 31326HAA2					
7,143.720	16258703	7,324.54	7,278.52		46.02-	50.24
7,143.720	TOTAL FED HOME LN MTG CORP POOL #2B2701	7,324.54 102.5312	7,278.52 101.8870	6/28/24	46.02-	50.24
	FED HOME LN MTG CORP POOL #2B2915 DTD 07/01/14 08/01/2044 31326HGY4					
3,985.330	16258703	4,079.36	3,991.83		87.53-	14.93
3,985.330	TOTAL FED HOME LN MTG CORP POOL #2B2915	4,079.36 102.3594	3,991.83 100.1630	6/28/24	87.53-	14.93
	FED HOME LN MTG CORP POOL #2B2916 DTD 07/01/14 08/01/2044 31326HGZ1					
5,830.040	16258703	5,965.31	6,018.47		53.16	26.59
5,830.040	TOTAL FED HOME LN MTG CORP POOL #2B2916	5,965.31 102.3202	6,018.47 103.2320	6/28/24	53.16	26.59
	FED HOME LN MTG CORP POOL #2B2932 DTD 07/01/14 07/01/2044 31326HHH0					
4,962.730	16258703	5,081.55	5,009.78		71.77-	30.51
4,962.730	TOTAL FED HOME LN MTG CORP POOL #2B2932	5,081.55 102.3942	5,009.78 100.9480	6/28/24	71.77-	30.51
	FED HOME LN MTG CORP POOL #2B2972 DTD 07/01/14 08/01/2044 31326HJR6					
1,440.450	16258703	1,474.32	1,446.47		27.85-	6.93
1,440.450	TOTAL FED HOME LN MTG CORP POOL #2B2972	1,474.32 102.3513	1,446.47 100.4180	6/28/24	27.85-	6.93

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FED HOME LN MTG CORP POOL #2B3003 DTD 08/01/14 08/01/2044 31326HKQ6					
1,848.370	16258703	1,893.92	1,861.57		32.35-	5.66
1,848.370	TOTAL FED HOME LN MTG CORP POOL #2B3003	1,893.92 102.4643	1,861.57 100.7140	6/28/24	32.35-	5.66
	FED HOME LN MTG CORP POOL #2B3360 DTD 10/01/14 11/01/2044 31326HWV2					
5,929.830	16258703	5,994.19	5,985.93		8.26-	12.09
5,929.830	TOTAL FED HOME LN MTG CORP POOL #2B3360	5,994.19 101.0854	5,985.93 100.9460	6/28/24	8.26-	12.09
	FED HOME LN MTG CORP POOL #2B4151 DTD 04/01/15 05/01/2045 31326JTG5					
7,219.520	16258703	7,388.73	7,342.11		46.62-	55.02
7,219.520	TOTAL FED HOME LN MTG CORP POOL #2B4151	7,388.73 102.3438	7,342.11 101.6980	6/28/24	46.62-	55.02
	FED HOME LN MTG CORP POOL #2B4644 DTD 09/01/15 09/01/2045 31326KER4					
13,641.950	16258703	13,944.10	13,921.61		22.49-	50.87
13,641.950	TOTAL FED HOME LN MTG CORP POOL #2B4644	13,944.10 102.2149	13,921.61 102.0500	6/28/24	22.49-	50.87
	FED HOME LN MTG CORP POOL #2B5033 DTD 12/01/15 01/01/2046 31326KSW8					
7,535.590	16258703	7,545.30	7,299.50		245.80-	15.69
7,535.590	TOTAL FED HOME LN MTG CORP POOL #2B5033	7,545.30 100.1289	7,299.50 96.8670	6/28/24	245.80-	15.69

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FED HOME LN MTG CORP POOL #2B5130 DTD 02/01/16 02/01/2046 31326KVX2					
5,135.650	16258703	5,174.96	5,240.78		65.82	25.41
5,135.650	TOTAL FED HOME LN MTG CORP POOL #2B5130	5,174.96 100.7654	5,240.78 102.0470	6/28/24	65.82	25.41
	FED HOME LN MTG CORP POOL #2B5188 DTD 02/01/16 03/01/2046 31326KXR3					
7,568.730	16258703	7,602.17	7,299.21		302.96-	11.81
7,568.730	TOTAL FED HOME LN MTG CORP POOL #2B5188	7,602.17 100.4418	7,299.21 96.4390	6/28/24	302.96-	11.81
	FED HOME LN MTG CORP POOL #2B5726 DTD 11/01/16 11/01/2046 31326LLF0					
6,842.900	16258703	7,022.52	7,071.25		48.73	42.09
6,842.900	TOTAL FED HOME LN MTG CORP POOL #2B5726	7,022.52 102.6249	7,071.25 103.3370	6/28/24	48.73	42.09
	FED HOME LN MTG CORP POOL #2B5812 DTD 12/01/16 01/01/2047 31326LN50					
14,491.430	16258703	14,741.61	14,759.81		18.20	73.93
14,491.430	TOTAL FED HOME LN MTG CORP POOL #2B5812	14,741.61 101.7264	14,759.81 101.8520	6/28/24	18.20	73.93
	FED HOME LN MTG CORP POOL #2B6384 DTD 08/01/17 08/01/2047 31326MCV3					
10,404.720	16258703	10,679.03	10,615.31		63.72-	15.72
10,404.720	TOTAL FED HOME LN MTG CORP POOL #2B6384	10,679.03 102.6364	10,615.31 102.0240	6/28/24	63.72-	15.72

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FED HOME LN MTG CORP POOL #2B6612 DTD 11/01/17 11/01/2047 31326MKZ5					
7,323.350	16258703	7,326.80	7,379.67		52.87	14.72
7,323.350	TOTAL FED HOME LN MTG CORP POOL #2B6612	7,326.80 100.0471	7,379.67 100.7690	6/28/24	52.87	14.72
	FED HOME LN MTG CORP POOL #2B6628 DTD 11/01/17 11/01/2047 31326MLH4					
22,826.450	16258703	23,170.62	22,942.86		227.76-	40.00
22,826.450	TOTAL FED HOME LN MTG CORP POOL #2B6628	23,170.62 101.5078	22,942.86 100.5100	6/28/24	227.76-	40.00
	FED HOME LN MTG CORP POOL #2B6916 DTD 05/01/18 05/01/2048 31326MVH3					
4,230.330	16258703	4,310.80	4,203.26		107.54-	8.51
4,230.330	TOTAL FED HOME LN MTG CORP POOL #2B6916	4,310.80 101.9022	4,203.26 99.3600	6/28/24	107.54-	8.51
	FED HOME LN MTG CORP POOL #2B7077 DTD 08/01/18 08/01/2048 31326M2J1					
12,956.640	16258703	13,004.69	12,792.09		212.60-	28.07
12,956.640	TOTAL FED HOME LN MTG CORP POOL #2B7077	13,004.69 100.3709	12,792.09 98.7300	6/28/24	212.60-	28.07
	FED HOME LN MTG CORP POOL #2B7514 DTD 06/01/19 06/01/2049 31326NK34					
23,519.270	16258703	24,004.35	22,574.27		1,430.08-	46.71
23,519.270	TOTAL FED HOME LN MTG CORP POOL #2B7514	24,004.35 102.0625	22,574.27 95.9820	6/28/24	1,430.08-	46.71

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FED HOME LN MTG CORP POOL #2B7736 DTD 01/01/20 02/01/2050 31326NSZ5					
25,307.000	16258703	25,880.38	23,827.05		2,053.33-	49.23
25,307.000	TOTAL FED HOME LN MTG CORP POOL #2B7736	25,880.38 102.2657	23,827.05 94.1520	6/28/24	2,053.33-	49.23
	FED HOME LN MTG CORP POOL #781804 DTD 07/01/04 07/01/2034 31349TAD3					
1,025.890	16258703	994.80	1,053.11		58.31	7.09
1,025.890	TOTAL FED HOME LN MTG CORP POOL #781804	994.80 96.9695	1,053.11 102.6530	6/28/24	58.31	7.09
	FED HOME LN MTG CORP POOL #840623 DTD 07/01/17 05/01/2047 31347AVQ4					
15,228.350	16258703	15,178.38	15,485.40		307.02	103.47
15,228.350	TOTAL FED HOME LN MTG CORP POOL #840623	15,178.38 99.6719	15,485.40 101.6880	6/28/24	307.02	103.47
	FED HOME LN MTG CORP POOL #840637 DTD 07/01/17 03/01/2047 31347AV68					
5,629.830	16258703	5,614.24	5,725.48		111.24	37.24
5,629.830	TOTAL FED HOME LN MTG CORP POOL #840637	5,614.24 99.7231	5,725.48 101.6990	6/28/24	111.24	37.24
	FED HOME LOAN MTGE CORP POOL #QE8086 30 YR GTD SINGLE FAMILY MORTGAGE DTD 08/01/2022 4.000% 08/01/2052 NON CALLABLE 3133BH6X9					
184,691.570	16258702	185,485.18	170,957.90		14,527.28-	615.64
184,691.570	TOTAL FED HOME LOAN MTGE CORP POOL #QE8	185,485.18 100.4297	170,957.90 92.5640	6/28/24	14,527.28-	615.64

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FED HOME LOAN MTGE CORP POOL #QE8113 30 YR GTD SINGLE FAMILY MORTGAGE DTD 08/01/2022 4.000% 08/01/2052 NON CALLABLE 3133BJAN2					
196,634.660	16258702	197,110.88	181,157.55		15,953.33-	655.45
196,634.660	TOTAL FED HOME LOAN MTGE CORP POOL #QE8	197,110.88 100.2422	181,157.55 92.1290	6/28/24	15,953.33-	655.45
	FED HOME LOAN MTGE CORP POOL #QE9162 30 YR GTD SINGLE FAMILY MORTGAGE DTD 08/01/2022 4.500% 09/01/2052 NON CALLABLE 3133BKFB0					
154,301.980	16258702	154,699.81	145,779.88		8,919.93-	578.63
154,301.980	TOTAL FED HOME LOAN MTGE CORP POOL #QE9	154,699.81 100.2578	145,779.88 94.4770	6/28/24	8,919.93-	578.63
	FED HOME LOAN MTGE CORP POOL #RA6388 30 YR GTD SINGLE FAMILY MORTGAGE DTD 11/01/2021 2.500% 12/01/2051 NON CALLABLE 3133KNCZ4					
313,209.980	16258702	308,365.02	260,606.36		47,758.66-	652.52
313,209.980	TOTAL FED HOME LOAN MTGE CORP POOL #RA6	308,365.02 98.4531	260,606.36 83.2050	6/28/24	47,758.66-	652.52
	FED HOME LOAN MTGE CORP POOL #SD1165 30 YR GTD SINGLE FAMILY MORTGAGE DTD 06/01/2022 4.500% 06/01/2052 NON CALLABLE 3132DNJJ3					
564,299.580	16258702	558,744.74	536,852.05		21,892.69-	2,116.12
564,299.580	TOTAL FED HOME LOAN MTGE CORP POOL #SD1	558,744.74 99.0156	536,852.05 95.1360	6/28/24	21,892.69-	2,116.12

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FED HOME LOAN MTGE CORP POOL #ZT1951 30 YR GTD SINGLE FAMILY MORTGAGE DTD 05/01/2019 3.500% 05/01/2049 NON CALLABLE 3132AEEY8					
212,150.250	16258702	189,634.14	189,753.55		119.41	618.77
212,150.250	TOTAL FED HOME LOAN MTGE CORP POOL #ZT1	189,634.14 89.3867	189,753.55 89.4430	6/28/24	119.41	618.77
	FED HOME LOAN MTGE CORP POOL #8C0269 30 YR GTD SINGLE FAMILY MORTGAGE DTD 05/01/2022 VAR CPN 05/01/2052 NON CALLABLE 3142BAJN3					
317,673.610	16258702	303,179.77	286,897.39		16,282.38-	589.91
317,673.610	TOTAL FED HOME LOAN MTGE CORP POOL #8C0	303,179.77 95.4375	286,897.39 90.3120	6/28/24	16,282.38-	589.91
	FED HOME LOAN MTGE CORP POOL #8C0283 30 YR GTD SINGLE FAMILY MORTGAGE DTD 06/01/2022 VAR CPN 06/01/2052 NON CALLABLE 3142BAJ45					
118,080.010	16258703	119,279.25	112,981.32		6,297.93-	326.71
118,080.010	TOTAL FED HOME LOAN MTGE CORP POOL #8C0	119,279.25 101.0156	112,981.32 95.6820	6/28/24	6,297.93-	326.71
	FED HOME LOAN MTGE CORP POOL #8C0303 30 YR GTD SINGLE FAMILY MORTGAGE DTD 06/01/2022 VAR CPN 07/01/2052 NON CALLABLE 3142BAKQ4					
69,375.800	16258703	67,473.31	65,071.73		2,401.58-	173.40
69,375.800	TOTAL FED HOME LOAN MTGE CORP POOL #8C0	67,473.31 97.2577	65,071.73 93.7960	6/28/24	2,401.58-	173.40

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FED HOME LOAN MTGE CORP POOL #8C0329 30 YR GTD SINGLE FAMILY MORTGAGE DTD 07/01/2022 VAR CPN 08/01/2052 NON CALLABLE 3142BALJ9					
87,409.500	16258703	87,109.02	83,947.21		3,161.81-	263.34
87,409.500	TOTAL FED HOME LOAN MTGE CORP POOL #8C0	87,109.02 99.6562	83,947.21 96.0390	6/28/24	3,161.81-	263.34
	FED HOME LOAN MTGE CORP POOL #8C0338 30 YR GTD SINGLE FAMILY MORTGAGE DTD 07/01/2022 VAR CPN 07/01/2052 NON CALLABLE 3142BALT7					
142,181.940	16258703	142,454.09	137,299.41		5,154.68-	455.95
142,181.940	TOTAL FED HOME LOAN MTGE CORP POOL #8C0	142,454.09 100.1914	137,299.41 96.5660	6/28/24	5,154.68-	455.95
	FED HOME LOAN MTGE CORP POOL #8C0366 30 YR GTD SINGLE FAMILY MORTGAGE DTD 08/01/2022 VAR CPN 09/01/2052 NON CALLABLE 3142BAMP4					
136,413.590	16258703	136,466.86	131,213.50		5,253.36-	488.01
136,413.590	TOTAL FED HOME LOAN MTGE CORP POOL #8C0	136,466.86 100.0391	131,213.50 96.1880	6/28/24	5,253.36-	488.01
	FED HOME LOAN MTGE CORP POOL #8C0399 30 YR GTD SINGLE FAMILY MORTGAGE DTD 09/01/2022 VAR CPN 10/01/2052 NON CALLABLE 3142BANQ1					
60,917.610	16258703	59,794.45	58,964.59		829.86-	187.65
60,917.610	TOTAL FED HOME LOAN MTGE CORP POOL #8C0	59,794.45 98.1563	58,964.59 96.7940	6/28/24	829.86-	187.65

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FED HOME LOAN MTGE CORP POOL #8C0430 30 YR GTD SINGLE FAMILY MORTGAGE DTD 10/01/2022 VAR CPN 11/01/2052 NON CALLABLE 3142BAPP1					
45,897.990	16258703	44,700.34	44,770.28		69.94	150.03
45,897.990	TOTAL FED HOME LOAN MTGE CORP POOL #8C0	44,700.34 97.3906	44,770.28 97.5430	6/28/24	69.94	150.03
	FED HOME LOAN MTGE CORP POOL #8C0464 30 YR GTD SINGLE FAMILY MORTGAGE DTD 11/01/2022 VAR CPN 12/01/2052 NON CALLABLE 3142BAQR6					
67,883.530	16258703	67,435.39	66,746.48		688.91-	237.50
67,883.530	TOTAL FED HOME LOAN MTGE CORP POOL #8C0	67,435.39 99.3398	66,746.48 98.3250	6/28/24	688.91-	237.50
	FED HOME LOAN MTGE CORP POOL #841639 30 YR GTD SINGLE FAMILY MORTGAGE DTD 09/01/2023 VAR CPN 09/01/2053 NON CALLABLE 31288QZC7					
154,538.770	16258703	148,731.51	152,491.13		3,759.62	634.56
154,538.770	TOTAL FED HOME LOAN MTGE CORP POOL #841	148,731.51 96.2422	152,491.13 98.6750	6/28/24	3,759.62	634.56
	FED NATL MTG ASSN POOL #AE1833 DTD 08/01/10 08/01/2040 31419CBB8					
2,904.800	16258703	2,945.40	2,944.25		1.15-	14.52
2,904.800	TOTAL FED NATL MTG ASSN POOL #AE1833	2,945.40 101.3977	2,944.25 101.3580	6/28/24	1.15-	14.52
	FED NATL MTG ASSN POOL #AH9016 DTD 03/01/11 4.000 03/01/2026 3138ABAS8					
2,195.860	16258703	2,260.70	2,162.94		97.76-	7.32
2,195.860	TOTAL FED NATL MTG ASSN POOL #AH9016	2,260.70 102.9528	2,162.94 98.5010	6/28/24	97.76-	7.32

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FED NATL MTG ASSN POOL #AL9502 DTD 11/01/16 4.000 11/01/2045 3138ERRY8					
57,861.910	16258702	60,420.49	54,312.66		6,107.83-	192.84
57,861.910	TOTAL FED NATL MTG ASSN POOL #AL9502	60,420.49 104.4219	54,312.66 93.8660	6/28/24	6,107.83-	192.84
	FED NATL MTG ASSN POOL #AM8683 DTD 03/01/15 2.480 03/01/2025 3138L9UH3					
124,669.190	16258703	127,328.17	121,811.77		5,516.40-	257.65
124,669.190	TOTAL FED NATL MTG ASSN POOL #AM8683	127,328.17 102.1328	121,811.77 97.7080	6/28/24	5,516.40-	257.65
	FED NATL MTG ASSN POOL #AN0502 DTD 01/01/16 3.350 01/01/2028 3138LCRY3					
155,150.580	16258702	155,732.40	147,611.81		8,120.59-	70.07
155,150.580	TOTAL FED NATL MTG ASSN POOL #AN0502	155,732.40 100.3750	147,611.81 95.1410	6/28/24	8,120.59-	70.07
	FED NATL MTG ASSN POOL #AN0571 DTD 01/01/16 3.100 01/01/2026 3138LCT54					
130,000.000	16258703	125,627.73	125,806.20		178.47	335.83
130,000.000	TOTAL FED NATL MTG ASSN POOL #AN0571	125,627.73 96.6367	125,806.20 96.7740	6/28/24	178.47	335.83
	FED NATL MTG ASSN POOL #AP7557 DTD 09/01/12 09/01/2042 3138MBMF0					
2,297.440	16258703	2,290.97	2,349.91		58.94	14.09
2,297.440	TOTAL FED NATL MTG ASSN POOL #AP7557	2,290.97 99.7184	2,349.91 102.2840	6/28/24	58.94	14.09

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FED NATL MTG ASSN POOL #AQ4651 DTD 11/01/12 3.500 11/01/2042 3138MLEZ3					
14,973.150	16258702	16,107.83	13,622.42		2,485.41-	43.67
14,973.150	TOTAL FED NATL MTG ASSN POOL #AQ4651	16,107.83 107.5781	13,622.42 90.9790	6/28/24	2,485.41-	43.67
	FED NATL MTG ASSN POOL #AQ4697 DTD 11/01/12 3.500 11/01/2042 3138MLGF5					
15,538.500	16258702	16,618.90	14,233.58		2,385.32-	45.32
15,538.500	TOTAL FED NATL MTG ASSN POOL #AQ4697	16,618.90 106.9531	14,233.58 91.6020	6/28/24	2,385.32-	45.32
	FED NATL MTG ASSN POOL #AS3662 DTD 09/01/14 2.500 10/01/2024 3138WDB83					
435.620	16258703	446.04	432.75		13.29-	0.91
435.620	TOTAL FED NATL MTG ASSN POOL #AS3662	446.04 102.3920	432.75 99.3410	6/28/24	13.29-	0.91
	FED NATL MTG ASSN POOL #AS3886 DTD 10/01/14 2.500 11/01/2024 3138WDJ85					
1,203.980	16258703	1,231.35	1,194.31		37.04-	2.51
1,203.980	TOTAL FED NATL MTG ASSN POOL #AS3886	1,231.35 102.2733	1,194.31 99.1970	6/28/24	37.04-	2.51
	FED NATL MTG ASSN POOL #AV5077 DTD 03/01/14 03/01/2044 3138XGUB7					
15,165.410	16258702	15,415.41	15,430.80		15.39	77.08
15,165.410	TOTAL FED NATL MTG ASSN POOL #AV5077	15,415.41 101.6485	15,430.80 101.7500	6/28/24	15.39	77.08

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FED NATL MTG ASSN POOL #AW1181 DTD 03/01/14 03/01/2044 3138XQJ36					
35,359.230	16258702	35,910.34	36,008.07		97.73	107.39
35,359.230	TOTAL FED NATL MTG ASSN POOL #AW1181	35,910.34 101.5586	36,008.07 101.8350	6/28/24	97.73	107.39
	FED NATL MTG ASSN POOL #AW8685 DTD 07/01/14 07/01/2044 3138XYUK8					
8,000.370	16258703	8,193.81	8,193.50		0.31-	38.70
8,000.370	TOTAL FED NATL MTG ASSN POOL #AW8685	8,193.81 102.4179	8,193.50 102.4140	6/28/24	0.31-	38.70
	FED NATL MTG ASSN POOL #AX0682 DTD 08/01/14 08/01/2044 3138Y1XL4					
1,708.260	16258703	1,751.96	1,726.15		25.81-	8.30
1,708.260	TOTAL FED NATL MTG ASSN POOL #AX0682	1,751.96 102.5582	1,726.15 101.0470	6/28/24	25.81-	8.30
	FED NATL MTG ASSN POOL #AX6834 DTD 11/01/14 3.500 11/01/2034 3138Y8SY7					
71,460.970	16258702	74,721.38	66,893.90		7,827.48-	208.43
71,460.970	TOTAL FED NATL MTG ASSN POOL #AX6834	74,721.38 104.5625	66,893.90 93.6090	6/28/24	7,827.48-	208.43
	FED NATL MTG ASSN POOL #AY8454 DTD 08/01/15 08/01/2045 3138YNMC8					
2,365.150	16258703	2,414.58	2,409.21		5.37-	9.58
2,365.150	TOTAL FED NATL MTG ASSN POOL #AY8454	2,414.58 102.0899	2,409.21 101.8630	6/28/24	5.37-	9.58

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FED NATL MTG ASSN POOL #AZ0505 DTD 06/01/15 06/01/2045 3138YRR34					
15,210.260	16258703	15,554.87	15,492.71		62.16-	72.60
15,210.260	TOTAL FED NATL MTG ASSN POOL #AZ0505	15,554.87 102.2656	15,492.71 101.8570	6/28/24	62.16-	72.60
	FED NATL MTG ASSN POOL #BC1205 DTD 07/01/16 07/01/2046 3140EVKT3					
10,779.420	16258703	10,808.47	11,055.05		246.58	39.95
10,779.420	TOTAL FED NATL MTG ASSN POOL #BC1205	10,808.47 100.2695	11,055.05 102.5570	6/28/24	246.58	39.95
	FED NATL MTG ASSN POOL #BC9053 DTD 12/01/16 12/01/2046 3140F5BX0					
10,187.040	16258703	10,167.94	10,454.14		286.20	58.28
10,187.040	TOTAL FED NATL MTG ASSN POOL #BC9053	10,167.94 99.8125	10,454.14 102.6220	6/28/24	286.20	58.28
	FED NATL MTG ASSN POOL #BD7204 DTD 01/01/17 01/01/2047 3140FFAE1					
8,462.260	16258703	8,682.06	8,665.44		16.62-	51.24
8,462.260	TOTAL FED NATL MTG ASSN POOL #BD7204	8,682.06 102.5974	8,665.44 102.4010	6/28/24	16.62-	51.24
	FED NATL MTG ASSN POOL #BF0105 DTD 01/01/17 4.000 06/01/2056 3140FXDK5					
120,508.510	16258702	127,781.41	110,502.69		17,278.72-	401.71
120,508.510	TOTAL FED NATL MTG ASSN POOL #BF0105	127,781.41 106.0352	110,502.69 91.6970	6/28/24	17,278.72-	401.71

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SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FED NATL MTG ASSN POOL #BF0107 DTD 01/01/17 4.500 06/01/2056 3140FXDM1					
191,511.190	16258702	206,224.22	182,228.64		23,995.58-	718.14
191,511.190	TOTAL FED NATL MTG ASSN POOL #BF0107	206,224.22 107.6826	182,228.64 95.1530	6/28/24	23,995.58-	718.14
	FED NATL MTG ASSN POOL #BF0118 DTD 01/01/17 4.500 06/01/2056 3140FXDY5					
62,370.610	16258702	67,140.98	59,270.17		7,870.81-	233.89
62,370.610	TOTAL FED NATL MTG ASSN POOL #BF0118	67,140.98 107.6484	59,270.17 95.0290	6/28/24	7,870.81-	233.89
	FED NATL MTG ASSN POOL #BF0125 DTD 02/01/17 4.000 07/01/2056 3140FXD74					
101,939.340	16258702	107,794.88	93,476.34		14,318.54-	339.84
101,939.340	TOTAL FED NATL MTG ASSN POOL #BF0125	107,794.88 105.7441	93,476.34 91.6980	6/28/24	14,318.54-	339.84
	FED NATL MTG ASSN POOL #BF0132 DTD 03/01/17 4.000 07/01/2056 3140FXEE8					
56,943.050	16258702	60,386.35	52,286.25		8,100.10-	189.81
56,943.050	TOTAL FED NATL MTG ASSN POOL #BF0132	60,386.35 106.0469	52,286.25 91.8220	6/28/24	8,100.10-	189.81
	FED NATL MTG ASSN POOL #BF0154 DTD 06/01/17 3.500 11/01/2046 3140FXE40					
70,674.650	16258702	73,446.41	65,383.24		8,063.17-	206.14
70,674.650	TOTAL FED NATL MTG ASSN POOL #BF0154	73,446.41 103.9219	65,383.24 92.5130	6/28/24	8,063.17-	206.14

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	FED NATL MTG ASSN POOL #BF0172 DTD 08/01/17 4.000 01/01/2041 3140FXFN7					
12,849.550	16258702	13,261.13	12,206.69		1,054.44-	42.84
12,849.550	TOTAL FED NATL MTG ASSN POOL #BF0172	13,261.13 103.2031	12,206.69 94.9970	6/28/24	1,054.44-	42.84
	FED NATL MTG ASSN POOL #BF0193 DTD 01/01/18 4.000 04/01/2041 3140FXGB2					
94,661.160	16258702	97,830.07	89,925.26		7,904.81-	315.54
94,661.160	TOTAL FED NATL MTG ASSN POOL #BF0193	97,830.07 103.3476	89,925.26 94.9970	6/28/24	7,904.81-	315.54
	FED NATL MTG ASSN POOL #BF0198 DTD 01/01/18 4.000 11/01/2040 3140FXGG1					
72,863.040	16258702	74,960.05	69,216.97		5,743.08-	242.88
72,863.040	TOTAL FED NATL MTG ASSN POOL #BF0198	74,960.05 102.8780	69,216.97 94.9960	6/28/24	5,743.08-	242.88
	FED NATL MTG ASSN POOL #BF0201 DTD 01/01/18 4.000 08/01/2051 3140FXGK2					
188,642.430	16258702	191,679.74	174,516.88		17,162.86-	628.84
188,642.430	TOTAL FED NATL MTG ASSN POOL #BF0201	191,679.74 101.6101	174,516.88 92.5120	6/28/24	17,162.86-	628.84
	FED NATL MTG ASSN POOL #BF0202 DTD 01/01/18 4.500 01/01/2051 3140FXGL0					
94,828.850	16258702	98,643.11	91,057.51		7,585.60-	355.66
94,828.850	TOTAL FED NATL MTG ASSN POOL #BF0202	98,643.11 104.0223	91,057.51 96.0230	6/28/24	7,585.60-	355.66

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SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FED NATL MTG ASSN POOL #BH5134 DTD 08/01/17 09/01/2047 3140GTV49					
3,352.860	16258703	3,418.73	3,424.48		5.75	8.86
3,352.860	TOTAL FED NATL MTG ASSN POOL #BH5134	3,418.73 101.9646	3,424.48 102.1360	6/28/24	5.75	8.86
	FED NATL MTG ASSN POOL #BH5135 DTD 08/01/17 09/01/2047 3140GTV56					
1,856.810	16258703	1,895.04	1,876.18		18.86-	4.73
1,856.810	TOTAL FED NATL MTG ASSN POOL #BH5135	1,895.04 102.0589	1,876.18 101.0430	6/28/24	18.86-	4.73
	FED NATL MTG ASSN POOL #BH5786 DTD 11/01/17 11/01/2047 3140GUNC7					
6,333.730	16258703	6,360.45	6,405.81		45.36	15.95
6,333.730	TOTAL FED NATL MTG ASSN POOL #BH5786	6,360.45 100.4219	6,405.81 101.1380	6/28/24	45.36	15.95
	FED NATL MTG ASSN POOL #BJ0705 DTD 09/01/17 10/01/2047 3140H1YB0					
2,874.530	16258703	2,922.07	2,891.46		30.61-	7.91
2,874.530	TOTAL FED NATL MTG ASSN POOL #BJ0705	2,922.07 101.6538	2,891.46 100.5890	6/28/24	30.61-	7.91
	FED NATL MTG ASSN POOL #BJ2463 DTD 11/01/17 11/01/2047 3140H3WZ5					
10,601.760	16258703	10,769.08	10,728.13		40.95-	26.30
10,601.760	TOTAL FED NATL MTG ASSN POOL #BJ2463	10,769.08 101.5782	10,728.13 101.1920	6/28/24	40.95-	26.30

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NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2024

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FED NATL MTG ASSN POOL #BJ2464 DTD 11/01/17 11/01/2047 3140H3W28					
7,201.300	16258703	7,304.82	7,294.20		10.62-	17.93
7,201.300	TOTAL FED NATL MTG ASSN POOL #BJ2464	7,304.82 101.4375	7,294.20 101.2900	6/28/24	10.62-	17.93
	FED NATL MTG ASSN POOL #BJ2721 DTD 04/01/18 04/01/2048 3140H4AX2					
9,905.980	16258703	9,953.58	9,909.65		43.93-	30.29
9,905.980	TOTAL FED NATL MTG ASSN POOL #BJ2721	9,953.58 100.4805	9,909.65 100.0370	6/28/24	43.93-	30.29
	FED NATL MTG ASSN POOL #BJ3765 DTD 12/01/17 12/01/2047 3140H5FF3					
16,673.480	16258703	16,880.60	16,803.53		77.07-	40.25
16,673.480	TOTAL FED NATL MTG ASSN POOL #BJ3765	16,880.60 101.2422	16,803.53 100.7800	6/28/24	77.07-	40.25
	FED NATL MTG ASSN POOL #BK7939 DTD 11/01/18 4.500 11/01/2048 3140HMZD9					
58,023.810	16258702	59,608.12	55,547.35		4,060.77-	217.58
58,023.810	TOTAL FED NATL MTG ASSN POOL #BK7939	59,608.12 102.7304	55,547.35 95.7320	6/28/24	4,060.77-	217.58
	FED NATL MTG ASSN POOL #BM3465 DTD 01/01/18 01/01/2048 3140J7Z73					
10,305.230	16258703	10,342.26	10,391.28		49.02	26.54
10,305.230	TOTAL FED NATL MTG ASSN POOL #BM3465	10,342.26 100.3593	10,391.28 100.8350	6/28/24	49.02	26.54

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FED NATL MTG ASSN POOL #BO1843 DTD 08/01/19 08/01/2049 3140JWBM1					
16,933.010	16258703	17,314.01	16,188.13		1,125.88-	43.44
16,933.010	TOTAL FED NATL MTG ASSN POOL #BO1843	17,314.01 102.2500	16,188.13 95.6010	6/28/24	1,125.88-	43.44
	FED NATL MTG ASSN POOL #BO4955 DTD 11/01/19 11/01/2049 3140K0QH4					
9,326.640	16258703	9,496.41	8,840.54		655.87-	22.78
9,326.640	TOTAL FED NATL MTG ASSN POOL #BO4955	9,496.41 101.8203	8,840.54 94.7880	6/28/24	655.87-	22.78
	FED NATL MTG ASSN POOL #BO5023 DTD 12/01/19 3.000 12/01/2049 3140K0SM1					
42,642.200	16258702	43,405.55	36,815.14		6,590.41-	106.64
42,642.200	TOTAL FED NATL MTG ASSN POOL #BO5023	43,405.55 101.7901	36,815.14 86.3350	6/28/24	6,590.41-	106.64
	FED NATL MTG ASSN POOL #BO6246 DTD 12/01/19 2.500 12/01/2034 3140K15G7					
52,313.120	16258702	53,383.91	47,684.98		5,698.93-	108.99
52,313.120	TOTAL FED NATL MTG ASSN POOL #BO6246	53,383.91 102.0469	47,684.98 91.1530	6/28/24	5,698.93-	108.99
	FED NATL MTG ASSN POOL #BO6257 DTD 12/01/19 12/01/2049 3140K15T9					
12,882.350	16258703	13,014.70	12,164.93		849.77-	30.28
12,882.350	TOTAL FED NATL MTG ASSN POOL #BO6257	13,014.70 101.0274	12,164.93 94.4310	6/28/24	849.77-	30.28

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FED NATL MTG ASSN POOL #BO7258 DTD 01/01/20 3.000 01/01/2035 3140K3B43					
30,109.050	16258702	31,108.76	28,065.85		3,042.91-	75.27
30,109.050	TOTAL FED NATL MTG ASSN POOL #BO7258	31,108.76 103.3203	28,065.85 93.2140	6/28/24	3,042.91-	75.27
	FED NATL MTG ASSN POOL #BO7259 DTD 01/01/20 3.000 01/01/2035 3140K3B50					
24,176.110	16258702	24,948.62	22,510.13		2,438.49-	60.44
24,176.110	TOTAL FED NATL MTG ASSN POOL #BO7259	24,948.62 103.1953	22,510.13 93.1090	6/28/24	2,438.49-	60.44
	FED NATL MTG ASSN POOL #BO7262 DTD 01/01/20 3.000 01/01/2035 3140K3B84					
16,805.140	16258702	17,322.43	15,585.09		1,737.34-	42.01
16,805.140	TOTAL FED NATL MTG ASSN POOL #BO7262	17,322.43 103.0782	15,585.09 92.7400	6/28/24	1,737.34-	42.01
	FED NATL MTG ASSN POOL #BO7270 DTD 01/01/20 01/01/2050 3140K3CG5					
35,101.420	16258703	35,390.73	33,138.55		2,252.18-	80.11
35,101.420	TOTAL FED NATL MTG ASSN POOL #BO7270	35,390.73 100.8242	33,138.55 94.4080	6/28/24	2,252.18-	80.11
	FED NATL MTG ASSN POOL #BP0633 DTD 01/01/20 01/01/2050 3140K7V34					
30,080.530	16258703	30,408.43	28,402.34		2,006.09-	69.33
30,080.530	TOTAL FED NATL MTG ASSN POOL #BP0633	30,408.43 101.0901	28,402.34 94.4210	6/28/24	2,006.09-	69.33

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FED NATL MTG ASSN POOL #BS4261 DTD 01/01/22 1.700 09/01/2028 3140LEWX1					
260,668.700	16258702	260,994.54	230,551.04		30,443.50-	369.28
260,668.700	TOTAL FED NATL MTG ASSN POOL #BS4261	260,994.54 100.1250	230,551.04 88.4460	6/28/24	30,443.50-	369.28
	FED NATL MTG ASSN POOL #BS4490 DTD 01/01/22 1.960 02/01/2029 3140LE7C5					
269,189.000	16258702	274,068.05	238,665.66		35,402.39-	439.68
269,189.000	TOTAL FED NATL MTG ASSN POOL #BS4490	274,068.05 101.8125	238,665.66 88.6610	6/28/24	35,402.39-	439.68
	FED NATL MTG ASSN POOL #CA3155 DTD 02/01/19 4.000 02/01/2034 3140QAQH6					
7,624.980	16258703	7,893.63	7,414.15		479.48-	25.42
7,624.980	TOTAL FED NATL MTG ASSN POOL #CA3155	7,893.63 103.5233	7,414.15 97.2350	6/28/24	479.48-	25.42
	FED NATL MTG ASSN POOL #CA3156 DTD 02/01/19 4.000 02/01/2034 3140QAQJ2					
5,294.800	16258703	5,471.42	5,130.77		340.65-	17.65
5,294.800	TOTAL FED NATL MTG ASSN POOL #CA3156	5,471.42 103.3357	5,130.77 96.9020	6/28/24	340.65-	17.65
	FED NATL MTG ASSN POOL #CB2625 DTD 12/01/21 2.500 01/01/2052 3140QM4K7					
235,220.810	16258702	235,202.41	195,000.40		40,202.01-	490.04
235,220.810	TOTAL FED NATL MTG ASSN POOL #CB2625	235,202.41 99.9922	195,000.40 82.9010	6/28/24	40,202.01-	490.04

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SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2024

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FED NATL MTG ASSN POOL #FM7599 DTD 05/01/21 3.500 01/01/2051 3140XBNR7					
412,477.340	16258702	363,560.10	369,295.09		5,734.99	1,203.06
412,477.340	TOTAL FED NATL MTG ASSN POOL #FM7599	363,560.10 88.1406	369,295.09 89.5310	6/28/24	5,734.99	1,203.06
	FED NATL MTG ASSN POOL #MA1106 DTD 06/01/12 3.000 07/01/2032 31418AGQ5					
45,120.480	16258702	47,122.71	42,440.32		4,682.39-	112.80
45,120.480	TOTAL FED NATL MTG ASSN POOL #MA1106	47,122.71 104.4375	42,440.32 94.0600	6/28/24	4,682.39-	112.80
	FED NATL MTG ASSN POOL #MA2915 DTD 01/01/17 3.000 01/01/2027 31418CGZ1					
5,407.510	16258703	5,571.42	5,259.72		311.70-	13.52
5,407.510	TOTAL FED NATL MTG ASSN POOL #MA2915	5,571.42 103.0312	5,259.72 97.2670	6/28/24	311.70-	13.52
	FED NATL MTG ASSN POOL #MA3107 DTD 07/01/17 2.500 08/01/2027 31418CNZ3					
10,626.110	16258703	10,827.00	10,218.92		608.08-	22.15
10,626.110	TOTAL FED NATL MTG ASSN POOL #MA3107	10,827.00 101.8905	10,218.92 96.1680	6/28/24	608.08-	22.15
	FED NATL MTG ASSN POOL #MA3131 DTD 08/01/17 3.000 09/01/2027 31418CPR9					
10,553.140	16258703	10,929.09	10,216.28		712.81-	26.38
10,553.140	TOTAL FED NATL MTG ASSN POOL #MA3131	10,929.09 103.5624	10,216.28 96.8080	6/28/24	712.81-	26.38

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	FED NATL MTG ASSN POOL #MA3692 DTD 06/01/19 3.500 07/01/2049 31418DC67					
911,826.550	16258702	815,033.59	815,309.71		276.12	2,659.49
911,826.550	TOTAL FED NATL MTG ASSN POOL #MA3692	815,033.59 89.3847	815,309.71 89.4150	6/28/24	276.12	2,659.49
	FED NATL MTG ASSN POOL #MA3744 DTD 07/01/19 3.000 08/01/2049 31418DES7					
322,012.400	16258702	276,980.98	278,009.41		1,028.43	805.03
322,012.400	TOTAL FED NATL MTG ASSN POOL #MA3744	276,980.98 86.0156	278,009.41 86.3350	6/28/24	1,028.43	805.03
	FED NATL MTG ASSN POOL #MA3775 DTD 08/01/19 3.500 08/01/2049 31418DFR8					
211,887.850	16258702	191,245.34	189,942.63		1,302.71-	618.01
211,887.850	TOTAL FED NATL MTG ASSN POOL #MA3775	191,245.34 90.2578	189,942.63 89.6430	6/28/24	1,302.71-	618.01
	FED NATL MTG ASSN POOL #MA3834 DTD 10/01/19 3.000 10/01/2049 31418DHL9					
706,874.320	16258702	610,728.37	610,279.94		448.43-	1,767.19
706,874.320	TOTAL FED NATL MTG ASSN POOL #MA3834	610,728.37 86.3984	610,279.94 86.3350	6/28/24	448.43-	1,767.19
	FED NATL MTG ASSN POOL #555743 DTD 08/01/03 5.000 09/01/2033 31385XLY1					
18,016.750	16258702	19,040.03	17,772.08		1,267.95-	75.09
14,040.080	16258703	14,837.51	13,849.42		988.09-	58.50
32,056.830	TOTAL FED NATL MTG ASSN POOL #555743	33,877.54 105.6796	31,621.50 98.6420	6/28/24	2,256.04-	133.59

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FED NATL MTG ASSN POOL #708593 DTD 05/01/03 05/01/2033 31401HGA4					
1,596.710	16258703	1,565.28	1,594.84		29.56	9.27
1,596.710	TOTAL FED NATL MTG ASSN POOL #708593	1,565.28 98.0316	1,594.84 99.8830	6/28/24	29.56	9.27
	FED NATL MTG ASSN POOL #734329 DTD 07/01/03 06/01/2033 31402NY28					
8,947.600	16258703	8,793.82	9,044.50		250.68	33.69
8,947.600	TOTAL FED NATL MTG ASSN POOL #734329	8,793.82 98.2813	9,044.50 101.0830	6/28/24	250.68	33.69
	FED NATL MTG ASSN POOL #735925 DTD 09/01/05 5.000 10/01/2035 31402RSN0					
20,994.620	16258702	22,361.81	20,719.80		1,642.01-	87.45
13,328.080	16258703	14,196.05	13,153.62		1,042.43-	55.54
34,322.700	TOTAL FED NATL MTG ASSN POOL #735925	36,557.86 106.5122	33,873.42 98.6910	6/28/24	2,684.44-	142.99
	FED NATL MTG ASSN POOL #745606 DTD 05/01/06 05/01/2036 31403DKT5					
2,039.780	16258703	1,999.04	2,059.44		60.40	6.31
2,039.780	TOTAL FED NATL MTG ASSN POOL #745606	1,999.04 98.0027	2,059.44 100.9640	6/28/24	60.40	6.31
	FED NATL MTG ASSN POOL #796989 DTD 08/01/04 4.903 08/01/2034 31405RNE2					
2,689.040	16258703	2,662.99	2,720.34		57.35	14.84
2,689.040	TOTAL FED NATL MTG ASSN POOL #796989	2,662.99 99.0313	2,720.34 101.1640	6/28/24	57.35	14.84

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FEDL NATL MTGE ASSN POOL #AN6709 10 YR GTD SINGLE FAMILY MORTGAGE DTD 09/01/2017 VAR CPN 09/01/2027 NON CALLABLE 3138LKN37					
162,195.180	16258703	161,206.76	161,544.78		338.02	150.64
162,195.180	TOTAL FEDL NATL MTGE ASSN POOL #AN6709	161,206.76 99.3906	161,544.78 99.5990	6/28/24	338.02	150.64
	FEDL NATL MTGE ASSN POOL #BL0103 10 YR GTD SINGLE FAMILY MORTGAGE DTD 10/01/2018 VAR CPN 10/01/2028 NON CALLABLE 3140HRDH3					
105,000.000	16258703	104,163.28	104,416.20		252.92	101.89
105,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BL0103	104,163.28 99.2031	104,416.20 99.4440	6/28/24	252.92	101.89
	FEDL NATL MTGE ASSN POOL #BL2856 7 YR GTD SINGLE FAMILY MORTGAGE DTD 06/01/2019 2.780% 06/01/2026 NON CALLABLE 3140HUE69					
166,958.650	16258703	157,580.26	159,782.77		2,202.51	386.79
166,958.650	TOTAL FEDL NATL MTGE ASSN POOL #BL2856	157,580.26 94.3828	159,782.77 95.7020	6/28/24	2,202.51	386.79
	FEDL NATL MTGE ASSN POOL #BL5697 10 YR GTD SINGLE FAMILY MORTGAGE DTD 02/01/2020 VAR CPN 02/01/2030 NON CALLABLE 3140HXKK5					
170,000.000	16258703	169,966.00	168,699.50		1,266.50-	172.11
170,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BL5697	169,966.00 99.9800	168,699.50 99.2350	6/28/24	1,266.50-	172.11

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FEDL NATL MTGE ASSN POOL #BM7030 30 YR GTD SINGLE FAMILY MORTGAGE DTD 06/01/2022 VAR CPN 06/01/2052 NON CALLABLE 3140JBY42					
69,059.490	16258703	65,579.55	62,558.23		3,021.32-	144.12
69,059.490	TOTAL FEDL NATL MTGE ASSN POOL #BM7030	65,579.55 94.9610	62,558.23 90.5860	6/28/24	3,021.32-	144.12
	FEDL NATL MTGE ASSN POOL #BM7055 30 YR GTD SINGLE FAMILY MORTGAGE DTD 08/01/2022 VAR CPN 09/01/2052 NON CALLABLE 3140JBZV1					
93,770.730	16258703	91,829.37	88,610.53		3,218.84-	273.14
93,770.730	TOTAL FEDL NATL MTGE ASSN POOL #BM7055	91,829.37 97.9297	88,610.53 94.4970	6/28/24	3,218.84-	273.14
	FEDL NATL MTGE ASSN POOL #BS4956 7 YR GTD SINGLE FAMILY MORTGAGE DTD 04/01/2022 2.270% 04/01/2029 NON CALLABLE 3140LFQJ6					
80,000.000	16258702	80,237.50	71,618.40		8,619.10-	151.33
80,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BS4956	80,237.50 100.2969	71,618.40 89.5230	6/28/24	8,619.10-	151.33
	FEDL NATL MTGE ASSN POOL #BS5431 7 YR GTD SINGLE FAMILY MORTGAGE DTD 04/01/2022 3.130% 01/01/2029 NON CALLABLE 3140LGA93					
341,292.600	16258702	344,065.62	318,668.31		25,397.31-	890.20
341,292.600	TOTAL FEDL NATL MTGE ASSN POOL #BS5431	344,065.62 100.8125	318,668.31 93.3710	6/28/24	25,397.31-	890.20

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FEDL NATL MTGE ASSN POOL #BS5507 6 YR GTD SINGLE FAMILY MORTGAGE DTD 06/01/2022 3.230% 11/01/2028 NON CALLABLE 3140LGDM1					
288,278.320	16258702	291,341.28	270,641.45		20,699.83-	775.95
288,278.320	TOTAL FEDL NATL MTGE ASSN POOL #BS5507	291,341.28 101.0625	270,641.45 93.8820	6/28/24	20,699.83-	775.95
	FEDL NATL MTGE ASSN POOL #BS5689 7 YR GTD SINGLE FAMILY MORTGAGE DTD 05/01/2022 2.885% 05/01/2029 NON CALLABLE 3140LGKB7					
180,000.000	16258702	180,084.38	165,558.60		14,525.78-	86.57
180,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BS5689	180,084.38 100.0469	165,558.60 91.9770	6/28/24	14,525.78-	86.57
	FEDL NATL MTGE ASSN POOL #BS6526 7 YR GTD SINGLE FAMILY MORTGAGE DTD 10/01/2022 3.500% 10/01/2029 NON CALLABLE 3140LHHC7					
1,130,000.000	16258702	1,134,943.75	1,061,420.30		73,523.45-	659.17
1,130,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BS6526	1,134,943.75 100.4375	1,061,420.30 93.9310	6/28/24	73,523.45-	659.17
	FEDL NATL MTGE ASSN POOL #BS6891 7 YR GTD SINGLE FAMILY MORTGAGE DTD 10/01/2022 4.430% 10/01/2029 NON CALLABLE 3140LHUR9					
340,000.000	16258702	342,656.25	335,410.00		7,246.25-	251.03
340,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BS6891	342,656.25 100.7813	335,410.00 98.6500	6/28/24	7,246.25-	251.03

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FEDL NATL MTGE ASSN POOL #BS7010 7 YR GTD SINGLE FAMILY MORTGAGE DTD 11/01/2022 4.810% 09/01/2029 NON CALLABLE 3140LHYG9					
370,000.000	16258702	371,546.48	369,615.20		1,931.28-	1,483.08
370,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BS7010	371,546.48 100.4180	369,615.20 99.8960	6/28/24	1,931.28-	1,483.08
	FEDL NATL MTGE ASSN POOL #BS7574 5 YR GTD SINGLE FAMILY MORTGAGE DTD 02/01/2023 4.210% 02/01/2028 NON CALLABLE 3140LJMY9					
320,000.000	16258702	320,500.00	311,776.00		8,724.00-	1,122.67
320,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BS7574	320,500.00 100.1562	311,776.00 97.4300	6/28/24	8,724.00-	1,122.67
	FEDL NATL MTGE ASSN POOL #BS7916 5 YR GTD SINGLE FAMILY MORTGAGE DTD 04/01/2023 4.020% 04/01/2028 NON CALLABLE 3140LJYN0					
150,000.000	16258703	143,044.92	145,591.50		2,546.58	502.50
150,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BS7916	143,044.92 95.3633	145,591.50 97.0610	6/28/24	2,546.58	502.50
	FEDL NATL MTGE ASSN POOL #BS7985 5 YR GTD SINGLE FAMILY MORTGAGE DTD 03/01/2023 4.790% 03/01/2028 NON CALLABLE 3140LJ2T2					
290,000.000	16258703	287,473.83	288,141.10		667.27	1,157.58
290,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BS7985	287,473.83 99.1289	288,141.10 99.3590	6/28/24	667.27	1,157.58

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FEDL NATL MTGE ASSN POOL #BS9313 8 YR GTD SINGLE FAMILY MORTGAGE DTD 09/01/2023 4.815% 03/01/2031 NON CALLABLE 3140LLK34					
480,000.000	16258702	485,100.00	480,590.40		4,509.60-	385.20
480,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BS9313	485,100.00 101.0625	480,590.40 100.1230	6/28/24	4,509.60-	385.20
	FEDL NATL MTGE ASSN POOL #BS9354 8 YR GTD SINGLE FAMILY MORTGAGE DTD 09/01/2023 5.150% 05/01/2031 NON CALLABLE 3140LLMC2					
340,000.000	16258702	343,931.25	346,058.80		2,127.55	1,459.17
340,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BS9354	343,931.25 101.1562	346,058.80 101.7820	6/28/24	2,127.55	1,459.17
	FEDL NATL MTGE ASSN POOL #BS9358 5 YR GTD SINGLE FAMILY MORTGAGE DTD 08/01/2023 4.869% 12/01/2028 NON CALLABLE 3140LLMG3					
340,000.000	16258702	340,212.50	340,853.40		640.90	275.97
340,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BS9358	340,212.50 100.0625	340,853.40 100.2510	6/28/24	640.90	275.97
	FEDL NATL MTGE ASSN POOL #BS9563 6 YR GTD SINGLE FAMILY MORTGAGE DTD 09/01/2023 5.345% 06/01/2029 NON CALLABLE 3140LLTV3					
208,994.750	16258702	210,627.53	213,749.38		3,121.85	930.90
208,994.750	TOTAL FEDL NATL MTGE ASSN POOL #BS9563	210,627.53 100.7813	213,749.38 102.2750	6/28/24	3,121.85	930.90

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FEDL NATL MTGE ASSN POOL #BS9640 5 YR GTD SINGLE FAMILY MORTGAGE DTD 10/01/2023 4.920% 10/01/2028 NON CALLABLE 3140LLWA5					
160,000.000	16258703	158,037.50	160,283.20		2,245.70	656.00
160,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BS9640	158,037.50 98.7734	160,283.20 100.1770	6/28/24	2,245.70	656.00
	FEDL NATL MTGE ASSN POOL #BS9672 6 YR GTD SINGLE FAMILY MORTGAGE DTD 10/01/2023 4.920% 01/01/2029 NON CALLABLE 3140LLXA4					
330,000.000	16258702	326,906.25	330,874.50		3,968.25	1,353.00
330,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BS9672	326,906.25 99.0625	330,874.50 100.2650	6/28/24	3,968.25	1,353.00
	FEDL NATL MTGE ASSN POOL #BS9766 5 YR GTD SINGLE FAMILY MORTGAGE DTD 10/01/2023 5.380% 10/01/2028 NON CALLABLE 3140LLZ87					
140,000.000	16258703	140,716.41	142,802.80		2,086.39	627.67
140,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BS9766	140,716.41 100.5117	142,802.80 102.0020	6/28/24	2,086.39	627.67
	FEDL NATL MTGE ASSN POOL #BS9858 4 YR GTD SINGLE FAMILY MORTGAGE DTD 11/01/2023 5.540% 12/01/2027 NON CALLABLE 3140LL5U1					
190,000.000	16258703	189,636.33	193,705.00		4,068.67	877.17
190,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BS9858	189,636.33 99.8086	193,705.00 101.9500	6/28/24	4,068.67	877.17

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FEDL NATL MTGE ASSN POOL #BS9862 5 YR GTD SINGLE FAMILY MORTGAGE DTD 12/01/2023 5.330% 12/01/2028 NON CALLABLE 3140LL5Y3					
100,000.000	16258703	100,308.59	101,903.00		1,594.41	444.17
100,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BS9862	100,308.59 100.3086	101,903.00 101.9030	6/28/24	1,594.41	444.17
	FEDL NATL MTGE ASSN POOL #BT7869 30 YR GTD SINGLE FAMILY MORTGAGE DTD 08/01/2022 4.500% 09/01/2052 NON CALLABLE 3140LWW78					
89,520.220	16258702	89,890.93	84,987.81		4,903.12-	335.70
89,520.220	TOTAL FEDL NATL MTGE ASSN POOL #BT7869	89,890.93 100.4141	84,987.81 94.9370	6/28/24	4,903.12-	335.70
	FEDL NATL MTGE ASSN POOL #BT8141 30 YR GTD SINGLE FAMILY MORTGAGE DTD 05/01/2022 VAR CPN 06/01/2052 NON CALLABLE 3140LXBK0					
77,857.170	16258703	74,612.10	70,861.70		3,750.40-	167.93
77,857.170	TOTAL FEDL NATL MTGE ASSN POOL #BT8141	74,612.10 95.8320	70,861.70 91.0150	6/28/24	3,750.40-	167.93
	FEDL NATL MTGE ASSN POOL #BT8249 30 YR GTD SINGLE FAMILY MORTGAGE DTD 06/01/2022 VAR CPN 07/01/2052 NON CALLABLE 3140LXEX9					
43,599.210	16258703	42,730.64	41,315.92		1,414.72-	131.99
43,599.210	TOTAL FEDL NATL MTGE ASSN POOL #BT8249	42,730.64 98.0078	41,315.92 94.7630	6/28/24	1,414.72-	131.99

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FEDL NATL MTGE ASSN POOL #BT8268 30 YR GTD SINGLE FAMILY MORTGAGE DTD 07/01/2022 VAR CPN 08/01/2052 NON CALLABLE 3140LXFJ9					
62,226.580	16258703	62,231.43	60,045.54		2,185.89-	212.91
62,226.580	TOTAL FEDL NATL MTGE ASSN POOL #BT8268	62,231.43 100.0078	60,045.54 96.4950	6/28/24	2,185.89-	212.91
	FEDL NATL MTGE ASSN POOL #BT8375 30 YR GTD SINGLE FAMILY MORTGAGE DTD 08/01/2022 VAR CPN 09/01/2052 NON CALLABLE 3140LXJV8					
130,628.210	16258703	130,832.32	125,523.26		5,309.06-	433.13
130,628.210	TOTAL FEDL NATL MTGE ASSN POOL #BT8375	130,832.32 100.1563	125,523.26 96.0920	6/28/24	5,309.06-	433.13
	FEDL NATL MTGE ASSN POOL #BU8809 30 YR GTD SINGLE FAMILY MORTGAGE DTD 05/01/2022 VAR CPN 05/01/2052 NON CALLABLE 3140MAYF5					
132,624.000	16258703	130,655.38	122,450.41		8,204.97-	341.94
132,624.000	TOTAL FEDL NATL MTGE ASSN POOL #BU8809	130,655.38 98.5156	122,450.41 92.3290	6/28/24	8,204.97-	341.94
	FEDL NATL MTGE ASSN POOL #BV2500 30 YR GTD SINGLE FAMILY MORTGAGE DTD 06/01/2022 VAR CPN 06/01/2052 NON CALLABLE 3140MFX65					
88,468.500	16258703	88,544.53	84,453.80		4,090.73-	281.67
88,468.500	TOTAL FEDL NATL MTGE ASSN POOL #BV2500	88,544.53 100.0859	84,453.80 95.4620	6/28/24	4,090.73-	281.67

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FEDL NATL MTGE ASSN POOL #BV7893 30 YR GTD SINGLE FAMILY MORTGAGE DTD 07/01/2022 4.250% 07/01/2052 NON CALLABLE 3140MMXX1					
131,838.320	16258703	132,332.70	127,710.46		4,622.24-	471.42
131,838.320	TOTAL FEDL NATL MTGE ASSN POOL #BV7893	132,332.70 100.3750	127,710.46 96.8690	6/28/24	4,622.24-	471.42
	FEDL NATL MTGE ASSN POOL #BV7994 30 YR GTD SINGLE FAMILY MORTGAGE DTD 08/01/2022 VAR CPN 08/01/2052 NON CALLABLE 3140MM3C0					
45,830.680	16258703	45,454.73	44,731.66		723.07-	173.59
45,830.680	TOTAL FEDL NATL MTGE ASSN POOL #BV7994	45,454.73 99.1797	44,731.66 97.6020	6/28/24	723.07-	173.59
	FEDL NATL MTGE ASSN POOL #BW1384 30 YR GTD SINGLE FAMILY MORTGAGE DTD 12/01/2022 VAR CPN 12/01/2052 NON CALLABLE 3140MSRE7					
70,289.780	16258703	69,938.34	69,927.08		11.26-	314.41
70,289.780	TOTAL FEDL NATL MTGE ASSN POOL #BW1384	69,938.34 99.5000	69,927.08 99.4840	6/28/24	11.26-	314.41
	FEDL NATL MTGE ASSN POOL #BW5040 30 YR GTD SINGLE FAMILY MORTGAGE DTD 07/01/2022 VAR CPN 07/01/2052 NON CALLABLE 3140MWS64					
124,498.610	16258703	125,690.10	119,138.94		6,551.16-	405.62
124,498.610	TOTAL FEDL NATL MTGE ASSN POOL #BW5040	125,690.10 100.9570	119,138.94 95.6950	6/28/24	6,551.16-	405.62

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FEDL NATL MTGE ASSN POOL #BW9708 30 YR GTD SINGLE FAMILY MORTGAGE DTD 11/01/2022 VAR CPN 11/01/2052 NON CALLABLE 3140N2YE5					
257,289.150	16258703	254,645.92	255,166.51		520.59	1,092.89
257,289.150	TOTAL FEDL NATL MTGE ASSN POOL #BW9708	254,645.92 98.9727	255,166.51 99.1750	6/28/24	520.59	1,092.89
	FEDL NATL MTGE ASSN POOL #BZ0084 6 YR GTD SINGLE FAMILY MORTGAGE DTD 12/01/2023 5.090% 01/01/2029 NON CALLABLE 3140NUCW7					
200,000.000	16258702	201,937.50	201,344.00		593.50-	848.33
90,000.000	16258703	91,318.36	90,604.80		713.56-	381.75
290,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BZ0084	293,255.86 101.1227	291,948.80 100.6720	6/28/24	1,307.06-	1,230.08
	FEDL NATL MTGE ASSN POOL #BZ0085 5 YR GTD SINGLE FAMILY MORTGAGE DTD 12/01/2023 5.180% 12/01/2028 NON CALLABLE 3140NUCX5					
50,000.000	16258703	50,140.63	50,650.00		509.37	215.83
50,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BZ0085	50,140.63 100.2813	50,650.00 101.3000	6/28/24	509.37	215.83
	FEDL NATL MTGE ASSN POOL #BZ0489 5 YR GTD SINGLE FAMILY MORTGAGE DTD 02/01/2024 4.650% 02/01/2029 NON CALLABLE 3140NURK7					
360,000.000	16258702	360,056.25	356,904.00		3,152.25-	1,395.00
360,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BZ0489	360,056.25 100.0156	356,904.00 99.1400	6/28/24	3,152.25-	1,395.00

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FEDL NATL MTGE ASSN POOL #BZ0535 7 YR GTD SINGLE FAMILY MORTGAGE DTD 02/01/2024 4.460% 02/01/2031 NON CALLABLE 3140NUSZ3					
299,065.520	16258702	294,953.37	293,440.10		1,513.27-	1,111.53
299,065.520	TOTAL FEDL NATL MTGE ASSN POOL #BZ0535	294,953.37 98.6250	293,440.10 98.1190	6/28/24	1,513.27-	1,111.53
	FEDL NATL MTGE ASSN POOL #BZ1178 7 YR GTD SINGLE FAMILY MORTGAGE DTD 06/01/2024 5.810% 06/01/2031 NON CALLABLE 3140NVJY4					
280,000.000	16258702	282,012.50	285,000.80		2,988.30	1,355.67
280,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BZ1178	282,012.50 100.7187	285,000.80 101.7860	6/28/24	2,988.30	1,355.67
	FEDL NATL MTGE ASSN POOL #CB3854 30 YR GTD SINGLE FAMILY MORTGAGE DTD 05/01/2022 4.000% 06/01/2052 NON CALLABLE 3140QPH83					
849,422.820	16258702	823,210.16	786,013.41		37,196.75-	2,831.40
849,422.820	TOTAL FEDL NATL MTGE ASSN POOL #CB3854	823,210.16 96.9141	786,013.41 92.5350	6/28/24	37,196.75-	2,831.40
	FEDL NATL MTGE ASSN POOL #CB4894 30 YR GTD SINGLE FAMILY MORTGAGE DTD 09/01/2022 5.000% 10/01/2052 NON CALLABLE 3140QQNL5					
425,328.110	16258702	422,370.75	414,920.33		7,450.42-	1,772.20
425,328.110	TOTAL FEDL NATL MTGE ASSN POOL #CB4894	422,370.75 99.3047	414,920.33 97.5530	6/28/24	7,450.42-	1,772.20

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FEDL NATL MTGE ASSN POOL #CB4900 30 YR GTD SINGLE FAMILY MORTGAGE DTD 09/01/2022 5.000% 10/01/2052 NON CALLABLE 3140QQNS0					
322,820.780	16258702	315,834.73	312,438.86		3,395.87-	1,345.09
322,820.780	TOTAL FEDL NATL MTGE ASSN POOL #CB4900	315,834.73 97.8359	312,438.86 96.7840	6/28/24	3,395.87-	1,345.09
	FEDL NATL MTGE ASSN POOL #CB4905 30 YR GTD SINGLE FAMILY MORTGAGE DTD 09/01/2022 5.500% 10/01/2052 NON CALLABLE 3140QQNX9					
303,655.910	16258702	303,371.22	302,924.10		447.12-	1,391.75
303,655.910	TOTAL FEDL NATL MTGE ASSN POOL #CB4905	303,371.22 99.9062	302,924.10 99.7590	6/28/24	447.12-	1,391.75
	FEDL NATL MTGE ASSN POOL #CB4943 30 YR GTD SINGLE FAMILY MORTGAGE DTD 09/01/2022 4.500% 10/01/2052 NON CALLABLE 3140QQP58					
651,068.920	16258702	632,198.12	619,837.14		12,360.98-	2,441.51
651,068.920	TOTAL FEDL NATL MTGE ASSN POOL #CB4943	632,198.12 97.1016	619,837.14 95.2030	6/28/24	12,360.98-	2,441.51
	FEDL NATL MTGE ASSN POOL #CB6531 30 YR GTD SINGLE FAMILY MORTGAGE DTD 05/01/2023 VAR CPN 06/01/2053 NON CALLABLE 3140QSHH7					
154,507.650	16258703	150,288.87	153,206.70		2,917.83	661.66
154,507.650	TOTAL FEDL NATL MTGE ASSN POOL #CB6531	150,288.87 97.2695	153,206.70 99.1580	6/28/24	2,917.83	661.66

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FEDL NATL MTGE ASSN POOL #MA3663 30 YR GTD SINGLE FAMILY MORTGAGE DTD 04/01/2019 3.500% 05/01/2049 NON CALLABLE 31418DB92					
369,299.810	16258702	330,061.71	330,028.47		33.24-	1,077.12
369,299.810	TOTAL FEDL NATL MTGE ASSN POOL #MA3663	330,061.71 89.3750	330,028.47 89.3660	6/28/24	33.24-	1,077.12
	GOVT NATL MTG ASSN II POOL #AR6644 DTD 12/01/16 4.559 11/20/2066 36193DLZ3					
82,058.570	16258702	88,425.75	80,185.99		8,239.76-	308.81
82,058.570	TOTAL GOVT NATL MTG ASSN II POOL #AR664	88,425.75 107.7593	80,185.99 97.7180	6/28/24	8,239.76-	308.81
	GOVT NATL MTG ASSN II POOL #AY8928 DTD 02/01/17 4.408 02/20/2067 36196Y4M2					
104,370.430	16258702	111,432.48	101,930.25		9,502.23-	388.91
104,370.430	TOTAL GOVT NATL MTG ASSN II POOL #AY892	111,432.48 106.7663	101,930.25 97.6620	6/28/24	9,502.23-	388.91
	GOVT NATL MTG ASSN II POOL #AY8939 DTD 02/01/17 4.528 01/20/2067 36196Y4Y6					
30,772.860	16258702	32,973.09	29,792.44		3,180.65-	117.82
30,772.860	TOTAL GOVT NATL MTG ASSN II POOL #AY893	32,973.09 107.1499	29,792.44 96.8140	6/28/24	3,180.65-	117.82
	GOVT NATL MTG ASSN II POOL #MA3195 DTD 10/01/15 10/20/2045 36179RRQ4					
13,410.720	16258703	13,585.68	13,305.04		280.64-	26.00
13,410.720	TOTAL GOVT NATL MTG ASSN II POOL #MA319	13,585.68 101.3046	13,305.04 99.2120	6/28/24	280.64-	26.00

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2024

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	GOVT NATL MTG ASSN II POOL #082977 DTD 11/01/11 11/20/2041 36225FJX8					
12,569.710	16258703	12,902.60	12,482.98		419.62-	26.24
12,569.710	TOTAL GOVT NATL MTG ASSN II POOL #08297	12,902.60 102.6484	12,482.98 99.3100	6/28/24	419.62-	26.24
	GOVT NATL MTG ASSN II POOL #697497 DTD 08/01/08 5.846 07/20/2058 36296P3E9					
614.560	16258703	617.39	607.56		9.83-	2.80
614.560	TOTAL GOVT NATL MTG ASSN II POOL #69749	617.39 100.4605	607.56 98.8610	6/28/24	9.83-	2.80
	GOVT NATL MTG ASSN II POOL #714618 DTD 08/01/09 5.460 07/01/2059 36297K4B4					
226.650	16258703	233.16	224.17		8.99-	0.41
226.650	TOTAL GOVT NATL MTG ASSN II POOL #71461	233.16 102.8723	224.17 98.9040	6/28/24	8.99-	0.41
	GOVT NATL MTG ASSN II POOL #773419 DTD 10/01/11 4.539 09/20/2061 36176RAU6					
1,832.770	16258703	1,975.38	1,758.08		217.30-	6.32
1,832.770	TOTAL GOVT NATL MTG ASSN II POOL #77341	1,975.38 107.7811	1,758.08 95.9250	6/28/24	217.30-	6.32
	GOVT NATL MTG ASSN II POOL #891615 DTD 06/01/08 0.870 05/20/2058 36208AZP9					
30,884.570	16258702	30,335.71	30,860.17		524.46	139.82
34,272.790	16258703	33,663.72	34,245.71		581.99	107.12
65,157.360	TOTAL GOVT NATL MTG ASSN II POOL #89161	63,999.43 98.2229	65,105.88 99.9210	6/28/24	1,106.45	246.94
	TOTAL US GOVERNMENT MORTGAGE POOL	22,162,468.14	21,275,846.88		886,621.26-	65,849.15
	CORPORATE BACKED OBLIGATION					

The accompanying notes are an integral part of these schedules.

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2024

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	ALLY AUTO RECEIVABLES TRUST ASSET BCKD SEC SER 2022-2 CL A3 DTD 10/12/2022 4.760% 05/17/2027 NON CALLABLE 02008MAC3					
66,172.160	16258703	66,171.34	65,822.77		348.57-	139.99
66,172.160	TOTAL ALLY AUTO RECEIVABLES TRUST	66,171.34 99.9988	65,822.77 99.4720	6/28/24	348.57-	139.99
	ALLY AUTO RECIEVABLES TRUST ASSET BCKD SEC SER 2022-3 CL A3 DTD 12/14/2022 5.070% 04/15/2027 CALLABLE 02008DAC3					
57,529.820	16258703	57,526.35	57,345.72		180.63-	129.63
57,529.820	TOTAL ALLY AUTO RECIEVABLES TRUST	57,526.35 99.9940	57,345.72 99.6800	6/28/24	180.63-	129.63
	AMERICAN EXPRESS CREDIT ACCOUNT ASSET BCKD SEC SER 2022-2 CL A DTD 05/24/2022 3.390% 05/17/2027 NON CALLABLE 02582JJT8					
345,000.000	16258702	344,923.69	338,824.50		6,099.19-	519.80
165,000.000	16258703	164,963.50	162,046.50		2,917.00-	248.60
510,000.000	TOTAL AMERICAN EXPRESS CREDIT ACCOUNT	509,887.19 99.9779	500,871.00 98.2100	6/28/24	9,016.19-	768.40
	AMERICAN EXPRESS CREDIT ACCOUNT ASSET BCKD SEC 2022-3 CL A DTD 08/16/2022 3.750% 08/15/2027 NON CALLABLE 02582JJV3					
100,000.000	16258703	99,998.40	98,201.00		1,797.40-	166.67
100,000.000	TOTAL AMERICAN EXPRESS CREDIT ACCOUNT	99,998.40 99.9984	98,201.00 98.2010	6/28/24	1,797.40-	166.67

The accompanying notes are an integral part of these schedules.

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	BANK OF AMERICA CREDIT CARD ASSET BCKD SEC SER 2022-A1 CL A1 DTD 06/16/2022 3.530% 11/15/2027 NON CALLABLE 05522RDE5					
330,000.000	16258702	329,979.41	324,093.00		5,886.41-	517.73
330,000.000	TOTAL BANK OF AMERICA CREDIT CARD	329,979.41 99.9938	324,093.00 98.2100	6/28/24	5,886.41-	517.73
	BANK OF AMERICA CREDIT CARD TRUST ASSET BCKD SEC SER 2022-A2 CL A2 DTD 11/23/2022 5.000% 04/17/2028 NON CALLABLE 05522RDF2					
55,000.000	16258703	54,990.94	54,793.20		197.74-	122.22
55,000.000	TOTAL BANK OF AMERICA CREDIT CARD TRUST	54,990.94 99.9835	54,793.20 99.6240	6/28/24	197.74-	122.22
	BRAZOS EDUCATION LOAN AUTHORIT SER 2021-2 CL A1B *0 DAY DELAY* DTD 11/23/21 01/25/2072 10620WAJ7					
62,246.700	16258702	62,246.70	61,343.00		903.70-	96.92
62,246.700	TOTAL BRAZOS EDUCATION LOAN AUTHORIT	62,246.70 100.0000	61,343.00 98.5482	6/28/24	903.70-	96.92
	CAPITAL ONE MULTI-ASSET EXECUTION ASSET BCKD SEC SER 2022-A1 CL A1 DTD 03/30/2022 2.800% 03/15/2027 NON CALLABLE 14041NFZ9					
330,000.000	16258702	329,975.12	323,759.70		6,215.42-	410.67
330,000.000	TOTAL CAPITAL ONE MULTI-ASSET EXECUTION	329,975.12 99.9925	323,759.70 98.1090	6/28/24	6,215.42-	410.67
	CAPITAL ONE PRIME AUTO RECEIVABLES ASSET BCKD SEC SER 2022-2 CL A3 DTD 08/10/2022 3.660% 05/17/2027 CALLABLE 14043GAD6					
95,000.000	16258703	94,993.20	93,505.65		1,487.55-	154.53

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
95,000.000	TOTAL CAPITAL ONE PRIME AUTO RECEIVABLE	94,993.20 99.9928	93,505.65 98.4270	6/28/24	1,487.55-	154.53
	CARMAX AUTO OWNER TRUST SER 2021-1 CL A3 *0 DAY DELAY* DTD 01/27/21 0.340 12/15/2025 14316NAC3					
5,784.870	16258703	5,783.72	5,749.41		34.31-	0.87
5,784.870	TOTAL CARMAX AUTO OWNER TRUST	5,783.72 99.9801	5,749.41 99.3870	6/28/24	34.31-	0.87
	CARMAX AUTO OWNER TRUST ASSET BCKD SEC SER 2022-2 CL A3 DTD 04/28/2022 3.490% 02/16/2027 CALLABLE 14317HAC5					
228,196.480	16258702	228,161.77	224,951.53		3,210.24-	353.96
228,196.480	TOTAL CARMAX AUTO OWNER TRUST	228,161.77 99.9848	224,951.53 98.5780	6/28/24	3,210.24-	353.96
	CARMAX AUTO OWNER TRUST ASSET BCKD SEC SERIES 2023-1 CL A3 DTD 01/25/2023 4.750% 10/15/2027 CALLABLE 14318DAC3					
100,000.000	16258703	99,991.71	99,189.00		802.71-	211.11
100,000.000	TOTAL CARMAX AUTO OWNER TRUST	99,991.71 99.9917	99,189.00 99.1890	6/28/24	802.71-	211.11
	CNH EQUIPMENT TRUST ASSET BCKD SEC SER 2022-A CL A3 DTD 03/31/2022 2.940% 07/15/2027 CALLABLE 12660DAC1					
156,514.930	16258703	156,503.37	153,168.64		3,334.73-	204.51
156,514.930	TOTAL CNH EQUIPMENT TRUST	156,503.37 99.9926	153,168.64 97.8620	6/28/24	3,334.73-	204.51

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	CNH EQUIPMENT TRUST ASSET BCKD SEC SER 2022-B CL A3 DTD 08/23/2022 3.890% 08/16/2027 CALLABLE 12663JAC5					
82,692.010	16258703	82,679.40	81,349.09		1,330.31-	142.97
82,692.010	TOTAL CNH EQUIPMENT TRUST	82,679.40 99.9848	81,349.09 98.3760	6/28/24	1,330.31-	142.97
	COUNTRYWIDE ASSET-BACKED CERTIFICAT SER 2006-S2 CL A2 *24 DAY DELAY* DTD 03/01/06 5.627 07/25/2027 126685DW3					
0.010	16258702	1.00	0.01		0.99-	0.00
0.010	TOTAL COUNTRYWIDE ASSET-BACKED CERTIFIC	1.00 10,000.0000	0.01 70.0000	2/17/23	0.99-	0.00
	DISCOVER CARD EXECUTION NOTE ASSET BCKD SEC SER 2022-A4 CL A DTD 11/28/2022 5.030% 10/15/2027 NON CALLABLE 254683CX1					
55,000.000	16258703	54,992.92	54,795.40		197.52-	122.96
55,000.000	TOTAL DISCOVER CARD EXECUTION NOTE	54,992.92 99.9871	54,795.40 99.6280	6/28/24	197.52-	122.96
	FORD CREDIT AUTO LEASE TRUST ASSET BCKD SEC SER 2023-A CL A3 DTD 01/23/2023 4.940% 03/15/2026 CALLABLE 345287AD8					
155,244.910	16258703	155,242.92	154,856.80		386.12-	340.85
155,244.910	TOTAL FORD CREDIT AUTO LEASE TRUST	155,242.92 99.9987	154,856.80 99.7500	6/28/24	386.12-	340.85
	FORD CREDIT AUTO OWNER TRUST ASSET BCKD SEC SER 2022-C CL A3 DTD 09/23/2022 4.480% 12/15/2026 CALLABLE 34535AAD2					
88,644.060	16258703	88,638.94	88,078.51		560.43-	176.50

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
88,644.060	TOTAL FORD CREDIT AUTO OWNER TRUST	88,638.94 99.9942	88,078.51 99.3620	6/28/24	560.43-	176.50
	GM FINANCIAL AUTOMOBILE LEASING ASSET BCKD SEC SER 2023-1 CL A3 DTD 02/16/2023 5.160% 04/20/2026 CALLABLE 362541AD6					
150,000.000	16258703	149,975.19	149,671.50		303.69-	236.50
150,000.000	TOTAL GM FINANCIAL AUTOMOBILE LEASING	149,975.19 99.9835	149,671.50 99.7810	6/28/24	303.69-	236.50
	GM FINANCIAL SECURITIZED TERM ASSET BCKD SEC SER 2023-2 CL A3 DTD 04/12/2023 4.470% 02/16/2028 CALLABLE 362583AD8					
70,000.000	16258703	69,998.08	69,227.20		770.88-	130.38
70,000.000	TOTAL GM FINANCIAL SECURITIZED TERM	69,998.08 99.9973	69,227.20 98.8960	6/28/24	770.88-	130.38
	GM FINANCIAL SECURITIZED TERM ASSET BCKD SEC SER 2023-1 CL A3 DTD 01/18/2023 4.660% 02/16/2028 NON CALLABLE 38013JAD5					
70,000.000	16258703	69,989.33	69,386.10		603.23-	135.92
70,000.000	TOTAL GM FINANCIAL SECURITIZED TERM	69,989.33 99.9848	69,386.10 99.1230	6/28/24	603.23-	135.92
	HONDA AUTO RECEIVABLES OWNER TRUST ASSET BCKD SEC SER 2022-2 CL A4 DTD 08/24/2022 3.760% 12/18/2028 CALLABLE 43815PAD1					
20,000.000	16258703	19,995.61	19,547.40		448.21-	27.16
20,000.000	TOTAL HONDA AUTO RECEIVABLES OWNER TRUS	19,995.61 99.9780	19,547.40 97.7370	6/28/24	448.21-	27.16

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	JOHN DEERE OWNER TRUST ASSET BCKD SEC SER 2022-A CL A3 DTD 03/16/2022 2.320% 09/16/2026 NON CALLABLE 47787JAC2					
91,619.660	16258702	91,599.40	89,817.50		1,781.90-	94.47
44,421.650	16258703	44,411.83	43,547.88		863.95-	45.80
136,041.310	TOTAL JOHN DEERE OWNER TRUST	136,011.23 99.9779	133,365.38 98.0330	6/28/24	2,645.85-	140.27
	JOHN DEERE OWNER TRUST ASSET BCKD SEC SER 2022-B CL A3 DTD 07/20/2022 3.740% 02/16/2027 NON CALLABLE 47800AAC4					
61,610.960	16258703	61,605.08	60,742.25		862.83-	102.41
61,610.960	TOTAL JOHN DEERE OWNER TRUST	61,605.08 99.9905	60,742.25 98.5900	6/28/24	862.83-	102.41
	MERCEDES-BENZ AUTO RECEIVABLES ASSET BCKD SEC SER 2022-1 CL A3 DTD 11/22/2022 5.210% 08/16/2027 CALLABLE 58768PAC8					
35,000.000	16258703	34,993.08	34,932.80		60.28-	81.04
35,000.000	TOTAL MERCEDES-BENZ AUTO RECEIVABLES	34,993.08 99.9802	34,932.80 99.8080	6/28/24	60.28-	81.04
	MERCEDES-BENZ AUTO RECEIVABLES ASSET BCKD SEC SER 2023-1 CL A3 DTD 01/25/2023 4.510% 11/15/2027 CALLABLE 58770AAC7					
150,000.000	16258703	149,982.00	148,476.00		1,506.00-	300.67
150,000.000	TOTAL MERCEDES-BENZ AUTO RECEIVABLES	149,982.00 99.9880	148,476.00 98.9840	6/28/24	1,506.00-	300.67

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	NISSAN AUTO LEASE TRUST ASSET BCKD SEC SER 2022-A CL A3 DTD 06/29/2022 3.810% 05/15/2025 CALLABLE 65480LAD7					
9,671.220	16258702	9,671.13	9,671.22		0.09	16.38
9,671.220	TOTAL NISSAN AUTO LEASE TRUST	9,671.13 99.9991	9,671.22 100.0000	6/28/24	0.09	16.38
	NISSAN AUTO RECEIVABLES OWNER ASSET BCKD SEC SER 2023-A CL A3 DTD 04/26/2023 4.910% 11/15/2027 CALLABLE 65480WAD3					
65,000.000	16258703	64,988.51	64,629.50		359.01-	141.84
65,000.000	TOTAL NISSAN AUTO RECEIVABLES OWNER	64,988.51 99.9823	64,629.50 99.4300	6/28/24	359.01-	141.84
	PUBLIC SERVICE NEW HAMPSHIR SER 2018-1 CL A2 *0 DAY DELAY* DTD 05/08/18 3.506 08/01/2028 69363PAB6					
90,254.850	16258702	90,251.34	88,312.57		1,938.77-	1,318.47
90,254.850	TOTAL PUBLIC SERVICE NEW HAMPSHIR	90,251.34 99.9961	88,312.57 97.8480	6/28/24	1,938.77-	1,318.47
	SANTANDER DRIVE AUTO RECEIVABL ASSET BCKD SEC SER 2022-3 CL A3 DTD 05/18/2022 3.400% 12/15/2026 CALLABLE 80285UAD3					
37,765.610	16258702	37,761.95	37,696.50		65.45-	57.06
17,954.170	16258703	17,952.43	17,921.31		31.12-	27.13
55,719.780	TOTAL SANTANDER DRIVE AUTO RECEIVABL	55,714.38 99.9903	55,617.81 99.8170	6/28/24	96.57-	84.19

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	SANTANDER DRIVE AUTO RECEIVABLES ASSET BCKD SEC SER 2023-1 CL A3 DTD 01/25/2023 4.880% 04/15/2027 CALLABLE 80287GAC4					
84,008.750	16258703	83,995.61	83,876.86		118.75-	182.21
84,008.750	TOTAL SANTANDER DRIVE AUTO RECEIVABLES	83,995.61 99.9844	83,876.86 99.8430	6/28/24	118.75-	182.21
	SBAP ASSET BCKD SEC SER 2022-25H DTD 08/17/2022 3.800% 08/01/2047 NON CALLABLE 83162CQ48					
885,421.130	16258702	885,421.13	819,820.28		65,600.85-	14,019.17
885,421.130	TOTAL SBAP	885,421.13 100.0000	819,820.28 92.5910	6/28/24	65,600.85-	14,019.17
	SMALL BUSINESS ADMIN SER 2008-20J CL1 *0 DAY DELAY* DTD 10/15/08 5.630 10/01/2028 83162CSB0					
15,756.030	16258702	16,676.78	15,459.82		1,216.96-	221.77
15,756.030	TOTAL SMALL BUSINESS ADMIN	16,676.78 105.8438	15,459.82 98.1200	6/28/24	1,216.96-	221.77
	SMALL BUSINESS ADMIN DTD 03/24/21 1.667 01/10/2031 831641FR1					
95,880.980	16258702	95,880.98	83,711.86		12,169.12-	466.21
95,880.980	TOTAL SMALL BUSINESS ADMIN	95,880.98 100.0000	83,711.86 87.3081	6/28/24	12,169.12-	466.21
	SMALL BUSINESS ADMINISTRATION ASSET BCKD SEC SER 2022-25J CL 1 DTD 10/12/2022 5.040% 10/01/2047 NON CALLABLE 83162CQ97					
156,139.810	16258702	156,139.81	154,778.27		1,361.54-	1,967.36

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2024

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
156,139.810	TOTAL SMALL BUSINESS ADMINISTRATION	156,139.81 100.0000	154,778.27 99.1280	6/28/24	1,361.54-	1,967.36
	SMALL BUSINESS ADMINISTRATION SER 2007-20E CL 1 *0 DAY DELAY* DTD 05/16/07 5.310 05/01/2027 83162CRA3					
9,496.880	16258702	9,528.04	9,321.85		206.19-	84.04
9,496.880	TOTAL SMALL BUSINESS ADMINISTRATION	9,528.04 100.3281	9,321.85 98.1570	6/28/24	206.19-	84.04
	SMALL BUSINESS ADMINISTRATION SER 2008-20B CL 1 *0 DAY DELAY* DTD 02/13/08 5.160 02/01/2028 83162CRP0					
11,026.920	16258702	11,027.13	10,900.99		126.14-	237.10
11,026.920	TOTAL SMALL BUSINESS ADMINISTRATION	11,027.13 100.0019	10,900.99 98.8580	6/28/24	126.14-	237.10
	SMALL BUSINESS ADMINISTRATION ASSET BCKD SEC SER 2022-25K CL 1 DTD 11/16/2022 5.130% 11/01/2047 NON CALLABLE 83162CR47					
315,991.150	16258702	315,991.15	317,106.60		1,115.45	2,701.72
315,991.150	TOTAL SMALL BUSINESS ADMINISTRATION	315,991.15 100.0000	317,106.60 100.3530	6/28/24	1,115.45	2,701.72
	SMALL BUSINESS ADMINISTRATION ASSET BCKD SEC SER 2022-25L DTD 12/14/2022 4.710% 12/01/2047 NON CALLABLE 83162CR62					
98,507.550	16258702	98,507.55	95,978.86		2,528.69-	355.90
98,507.550	TOTAL SMALL BUSINESS ADMINISTRATION	98,507.55 100.0000	95,978.86 97.4330	6/28/24	2,528.69-	355.90

The accompanying notes are an integral part of these schedules.

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	SMALL BUSINESS ADMINISTRATION ASSET BCKD SEC SER 2023-25A CL 1 DTD 01/11/2023 4.910% 01/01/2048 NON CALLABLE 83162CR96					
62,598.800	16258702	62,598.80	61,752.46		846.34-	1,490.21
62,598.800	TOTAL SMALL BUSINESS ADMINISTRATION	62,598.80 100.0000	61,752.46 98.6480	6/28/24	846.34-	1,490.21
	SMALL BUSINESS ADMINISTRATION ASSET BCKD SEC SER 2023-10A CL 1 DTD 03/22/2023 5.168% 03/01/2033 NON CALLABLE 83162CS79					
608,741.960	16258702	604,110.35	609,210.69		5,100.34	9,744.63
608,741.960	TOTAL SMALL BUSINESS ADMINISTRATION	604,110.35 99.2392	609,210.69 100.0770	6/28/24	5,100.34	9,744.63
	SMALL BUSINESS ADMINISTRATION ASSET BCKD SEC SER 2023-25D CL 1 DTD 04/12/2023 4.480% 04/01/2048 NON CALLABLE 83162CS95					
130,396.010	16258702	130,396.01	125,483.99		4,912.02-	1,397.00
130,396.010	TOTAL SMALL BUSINESS ADMINISTRATION	130,396.01 100.0000	125,483.99 96.2330	6/28/24	4,912.02-	1,397.00
	SMALL BUSINESS ADMINISTRATION SER 2014-10B CL 1 *9 DAY DELAY* DTD 09/24/14 3.015 09/10/2024 831641FB6					
11,463.000	16258702	11,463.00	11,408.78		54.22-	115.52
11,463.000	TOTAL SMALL BUSINESS ADMINISTRATION	11,463.00 100.0000	11,408.78 99.5270	6/28/24	54.22-	115.52
	SMALL BUSINESS ADMINISTRATION ASSET BCKD SEC SER 2022-10A CL 1 DTD 03/23/2022 2.938% 03/10/2032 NON CALLABLE 831641FT7					
365,153.860	16258702	365,153.86	329,230.02		35,923.84-	3,585.87

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
365,153.860	TOTAL SMALL BUSINESS ADMINISTRATION	365,153.86 100.0000	329,230.02 90.1620	6/28/24	35,923.84-	3,585.87
400,389.490	SMALL BUSINESS ADMINISTRATION ASSET BCKD SEC SER 2022-10B CL A DTD 09/21/2022 4.262% 09/10/2032 NON CALLABLE 831641FU4 16258702	400,389.49	384,293.83		16,095.66-	5,703.78
400,389.490	TOTAL SMALL BUSINESS ADMINISTRATION	400,389.49 100.0000	384,293.83 95.9800	6/28/24	16,095.66-	5,703.78
140,000.000	TOYOTA AUTO RECEIVABLES ASSET BCKD SEC SER 2023-A CL A3 DTD 01/30/2023 4.630% 09/15/2027 CALLABLE 891940AC2 16258703	139,999.93	138,782.00		1,217.93-	288.09
140,000.000	TOTAL TOYOTA AUTO RECEIVABLES	139,999.93 99.9999	138,782.00 99.1300	6/28/24	1,217.93-	288.09
60,000.000	TOYOTA AUTO RECEIVABLES OWNER ASSET BCKD SEC SER 2022-C CL A3 DTD 08/16/2022 3.760% 04/15/2027 CALLABLE 89231CAD9 16258703	59,989.97	59,136.00		853.97-	100.27
60,000.000	TOTAL TOYOTA AUTO RECEIVABLES OWNER	59,989.97 99.9833	59,136.00 98.5600	6/28/24	853.97-	100.27
43,184.080	TOYOTA AUTO RECEIVABLES OWNER SER 2021-C CL A3 *0 DAY DELAY* DTD 09/27/21 0.430 01/15/2026 89239BAC5 16258703	43,180.64	42,508.25		672.39-	8.25
43,184.080	TOTAL TOYOTA AUTO RECEIVABLES OWNER	43,180.64 99.9920	42,508.25 98.4350	6/28/24	672.39-	8.25

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	TOYOTA AUTO RECEIVABLES OWNER TRUST ASSET BCKD SEC SER 2022-D CL A3 DTD 11/08/2022 5.300% 09/15/2027 CALLABLE 89239HAD0					
65,000.000	16258703	64,993.58	64,901.85		91.73-	153.11
65,000.000	TOTAL TOYOTA AUTO RECEIVABLES OWNER TRU	64,993.58 99.9901	64,901.85 99.8490	6/28/24	91.73-	153.11
	VERIZON MASTER TRUST SER 2021-2 CL A *0 DAY DELAY* DTD 11/04/21 0.990 04/20/2028 92348KAD5					
155,000.000	16258703	154,977.65	152,789.70		2,187.95-	46.89
155,000.000	TOTAL VERIZON MASTER TRUST	154,977.65 99.9856	152,789.70 98.5740	6/28/24	2,187.95-	46.89
	VERIZON MASTER TRUST ASSET BCKD SEC SER 2022-6 CL A DTD 08/11/2022 VAR CPN 01/22/2029 NON CALLABLE 92348KAZ6					
80,000.000	16258703	79,995.85	78,499.20		1,496.65-	89.71
80,000.000	TOTAL VERIZON MASTER TRUST	79,995.85 99.9948	78,499.20 98.1240	6/28/24	1,496.65-	89.71
	VERIZON MASTER TRUST ASSET BCKD SEC SER 2022-7 CL A1A DTD 11/23/2022 5.230% 11/22/2027 CALLABLE 92348KBC6					
35,000.000	16258703	34,993.77	34,937.00		56.77-	55.93
35,000.000	TOTAL VERIZON MASTER TRUST	34,993.77 99.9822	34,937.00 99.8200	6/28/24	56.77-	55.93
	WORLD OMNI AUTO RECEIVABLES TR SER 2021-C CL A3 *0 DAY DELAY* DTD 08/11/21 0.650 08/17/2026 98164CAC3					
38,829.280	16258703	38,827.72	38,027.84		799.88-	39.50

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
38,829.280	TOTAL WORLD OMNI AUTO RECEIVABLES TR	38,827.72 99.9960	38,027.84 97.9360	6/28/24	799.88-	39.50
	WORLD OMNI AUTO RECEIVABLES TR SER 2022-A CL A3 *0 DAY DELAY* DTD 02/16/22 1.660 05/17/2027 98164GAC4					
73,764.610	16258703	73,747.80	71,957.38		1,790.42-	39.98
73,764.610	TOTAL WORLD OMNI AUTO RECEIVABLES TR	73,747.80 99.9772	71,957.38 97.5500	6/28/24	1,790.42-	39.98
	WORLD OMNI AUTO RECEIVABLES TR WORLD ASSET BCKD SEC SER 2022-C CL A3 DTD 08/10/2022 4.210% 10/15/2027 CALLABLE 98163TAD5					
60,000.000	16258703	59,995.49	59,063.40		932.09-	167.27
60,000.000	TOTAL WORLD OMNI AUTO RECEIVABLES TR WO	59,995.49 99.9925	59,063.40 98.4390	6/28/24	932.09-	167.27
	WORLD OMNI AUTO RECEIVABLES TRUST ASSET BCKD SEC SER 2023-A CL A3 DTD 02/15/2023 4.830% 05/15/2028 CALLABLE 98164JAD6					
90,000.000	16258703	89,984.75	89,475.30		509.45-	193.20
90,000.000	TOTAL WORLD OMNI AUTO RECEIVABLES TRUST	89,984.75 99.9831	89,475.30 99.4170	6/28/24	509.45-	193.20
	WORLD OMNI AUTO RECEIVABLES TRUST ASSET BCKD SEC SER 2023-B CL A3 DTD 04/19/2023 4.660% 05/15/2028 CALLABLE 98164QAD0					
75,000.000	16258703	74,983.28	74,250.75		732.53-	155.33
75,000.000	TOTAL WORLD OMNI AUTO RECEIVABLES TRUST	74,983.28 99.9777	74,250.75 99.0010	6/28/24	732.53-	155.33

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	WORLD OMNI SELECT AUTO TRUST SER 2021-A CL A3 *0 DAY DELAY* DTD 09/22/21 0.530 03/15/2027 98163HAC3					
25,885.880	16258703	25,883.93	25,673.87		210.06-	6.10
25,885.880	TOTAL WORLD OMNI SELECT AUTO TRUST	25,883.93 99.9925	25,673.87 99.1810	6/28/24	210.06-	6.10
	TOTAL CORPORATE BACKED OBLIGATION	7,579,773.41	7,387,790.86		191,982.55-	50,391.84
	MORTGAGE BACKED OBLIGATION					
	ALLY AUTO RECEIVABLES TRUST ASSET BCKD SEC SER 2024-1 CL A3 DTD 03/13/2024 5.080% 12/15/2028 CALLABLE 02008FAC8					
255,000.000	16258703	254,962.97	254,372.70		590.27-	575.73
255,000.000	TOTAL ALLY AUTO RECEIVABLES TRUST	254,962.97 99.9855	254,372.70 99.7540	6/28/24	590.27-	575.73
	AMERICAN EXPRESS CREDIT ACCOUN ASSET BCKD SEC SER 2023-3 CL A DTD 09/19/2023 5.230% 09/15/2028 NON CALLABLE 02582JKD1					
145,000.000	16258702	144,993.52	145,479.95		486.43	337.04
145,000.000	TOTAL AMERICAN EXPRESS CREDIT ACCOUN	144,993.52 99.9955	145,479.95 100.3310	6/28/24	486.43	337.04
	AMERICAN EXPRESS CREDIT ACCOUN ASSET BCKD SEC SER 2024-1 CL A DTD 04/23/2024 5.230% 04/16/2029 NON CALLABLE 02582JKH2					
170,000.000	16258702	169,965.15	171,591.20		1,626.05	395.16
170,000.000	16258703	169,965.15	171,591.20		1,626.05	395.16
340,000.000	TOTAL AMERICAN EXPRESS CREDIT ACCOUN	339,930.30 99.9795	343,182.40 100.9360	6/28/24	3,252.10	790.32

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	AMERICAN EXPRESS CREDIT ACCOUNT ASSET BCKD SEC SER 2023-1 CL A DTD 06/14/2023 4.870% 05/15/2028 NON CALLABLE 02582JJZ4					
135,000.000	16258702	134,988.03	134,399.25		588.78-	292.31
135,000.000	TOTAL AMERICAN EXPRESS CREDIT ACCOUNT	134,988.03 99.9911	134,399.25 99.5550	6/28/24	588.78-	292.31
	AMERICREDIT AUTOMOBILE RECEIVA ASSET BCKD SEC SER 2024-1 CL A3 DTD 05/29/2024 5.430% 01/18/2029 CALLABLE 023947AD6					
20,000.000	16258703	19,998.15	20,031.20		33.05	39.22
20,000.000	TOTAL AMERICREDIT AUTOMOBILE RECEIVA	19,998.15 99.9907	20,031.20 100.1560	6/28/24	33.05	39.22
	BANK SER 2018-BN14 CL A4 *14 DAY DELAY* DTD 09/01/18 09/15/2060 06035RAS5					
480,000.000	16258702	501,600.40	458,956.80		42,643.60-	1,692.40
480,000.000	TOTAL BANK	501,600.40 104.5001	458,956.80 95.6160	6/28/24	42,643.60-	1,692.40
	BANK SER 2017-BNK6 CL A5 *14 DAY DELAY* DTD 07/01/17 3.518 07/15/2060 060352AF8					
100,000.000	16258702	97,828.13	94,421.00		3,407.13-	293.17
100,000.000	TOTAL BANK	97,828.13 97.8281	94,421.00 94.4210	6/28/24	3,407.13-	293.17
	BANK SER 2018-BN11 CL A2 *14 DAY DELAY* DTD 04/01/18 3.784 03/15/2061 06540TAC4					
173,395.920	16258702	171,987.08	164,571.80		7,415.28-	546.78

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
173,395.920	TOTAL BANK	171,987.08 99.1875	164,571.80 94.9110	6/28/24	7,415.28-	546.78
	BANK CMO SER 2018-BN12 CL A3 DTD 05/01/2018 3.990% 05/15/2061 CALLABLE 06541KAZ1					
70,000.000	16258702	66,262.11	66,612.70		350.59	232.75
70,000.000	TOTAL BANK	66,262.11 94.6602	66,612.70 95.1610	6/28/24	350.59	232.75
	BANK CMO SER 2017-BNK5 CL A4 DTD 06/01/2017 3.131% 06/15/2060 CALLABLE 06541WAW2					
140,000.000	16258702	134,870.31	131,420.80		3,449.51-	365.28
140,000.000	TOTAL BANK	134,870.31 96.3359	131,420.80 93.8720	6/28/24	3,449.51-	365.28
	BANK OF AMERICA CREDIT CARD TRUST ASSET BCKD SEC SER 2023-A1 CL A1 DTD 06/16/2023 4.790% 05/15/2028 NON CALLABLE 05522RDG0					
100,000.000	16258702	99,977.36	99,332.00		645.36-	212.89
35,000.000	16258703	34,992.08	34,766.20		225.88-	74.51
135,000.000	TOTAL BANK OF AMERICA CREDIT CARD TRUST	134,969.44 99.9774	134,098.20 99.3320	6/28/24	871.24-	287.40
	BANK OF AMERICA CREDIT CARD TRUST ASSET BCKD SEC SER 2024-A1 CL A DTD 06/13/2024 4.930% 05/15/2029 NON CALLABLE 05522RDJ4					
145,000.000	16258702	144,991.87	145,058.00		66.13	357.43
105,000.000	16258703	104,994.11	105,042.00		47.89	258.83
250,000.000	TOTAL BANK OF AMERICA CREDIT CARD TRUST	249,985.98 99.9944	250,100.00 100.0400	6/28/24	114.02	616.26

The accompanying notes are an integral part of these schedules.

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	BARCLAYS COMMERCIAL MORTGAGE S SER 2018-C2 CL A4 *14 DAY DELAY* DTD 12/01/18 4.047 12/15/2051 05491UBC1					
95,000.000	16258702	94,833.01	90,377.30		4,455.71-	320.39
95,000.000	TOTAL BARCLAYS COMMERCIAL MORTGAGE S	94,833.01 99.8242	90,377.30 95.1340	6/28/24	4,455.71-	320.39
	BARCLAYS COMMERCIAL MORTGAGE S SER 2018-C2 CL A5 *14 DAY DELAY* DTD 12/01/18 4.314 12/15/2051 05491UBD9					
120,000.000	16258702	123,421.88	115,129.20		8,292.68-	431.40
120,000.000	TOTAL BARCLAYS COMMERCIAL MORTGAGE S	123,421.88 102.8516	115,129.20 95.9410	6/28/24	8,292.68-	431.40
	BENCHMARK MORTGAGE TRUST SER 2018-B8 CL A5 *14 DAY DELAY* DTD 12/01/18 4.232 01/15/2052 08162UAW0					
180,000.000	16258702	187,664.06	168,993.00		18,671.06-	634.76
180,000.000	TOTAL BENCHMARK MORTGAGE TRUST	187,664.06 104.2578	168,993.00 93.8850	6/28/24	18,671.06-	634.76
	BMW VEHICLE LEASE TRUST ASSET BCKD SEC SER 2023-2 CL A3 DTD 10/11/2023 5.990% 09/25/2026 NON CALLABLE 055979AC2					
70,000.000	16258703	69,998.58	70,315.00		316.42	69.88
70,000.000	TOTAL BMW VEHICLE LEASE TRUST	69,998.58 99.9980	70,315.00 100.4500	6/28/24	316.42	69.88
	BMW VEHICLE LEASE TRUST ASSET BCKD SEC SER 2024-1 CL A3 DTD 02/14/2024 4.980% 03/25/2027 NON CALLABLE 05611UAD5					
155,000.000	16258702	154,996.16	154,166.10		830.06-	128.65
150,000.000	16258703	149,996.28	149,193.00		803.28-	124.50

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
305,000.000	TOTAL BMW VEHICLE LEASE TRUST	304,992.44 99.9975	303,359.10 99.4620	6/28/24	1,633.34-	253.15
	BMW VEHICLE OWNER TRUST ASSET BCKD SEC SER 2023-A CL A3 DTD 07/18/2023 5.470% 02/25/2028 CALLABLE 05592XAD2					
45,000.000	16258703	44,992.03	45,140.85		148.82	41.13
45,000.000	TOTAL BMW VEHICLE OWNER TRUST	44,992.03 99.9823	45,140.85 100.3130	6/28/24	148.82	41.13
	BMW VEHICLE OWNER TRUST ASSET BCKD SEC SER 2024-A CL A3 DTD 06/11/2024 5.180% 02/26/2029 CALLABLE 096919AD7					
65,000.000	16258703	64,990.13	65,064.35		74.22	187.06
65,000.000	TOTAL BMW VEHICLE OWNER TRUST	64,990.13 99.9848	65,064.35 100.0990	6/28/24	74.22	187.06
	BRAZOS EDUCATION LOAN AUTHORIT SER 2021-1 CL A1B *0 DAY DELAY* DTD 09/29/21 11/25/2071 10620WAF5					
116,826.830	16258702	116,826.82	115,954.13		872.69-	178.45
116,826.830	TOTAL BRAZOS EDUCATION LOAN AUTHORIT	116,826.82 100.0000	115,954.13 99.2530	6/28/24	872.69-	178.45
	CAPITAL ONE PRIME AUTO RECEIVA ASSET BCKD SEC SER 2023-2 CL A3 DTD 10/11/2023 5.820% 06/15/2028 CALLABLE 14044EAD0					
35,000.000	16258703	34,993.61	35,319.20		325.59	90.53
35,000.000	TOTAL CAPITAL ONE PRIME AUTO RECEIVA	34,993.61 99.9817	35,319.20 100.9120	6/28/24	325.59	90.53

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	CARMAX AUTO OWNER TRUST ASSET BCKD SEC SER 2024-1 CL A3 DTD 01/24/2024 4.920% 10/16/2028 CALLABLE 14318WAD9					
260,000.000	16258703	259,980.11	258,593.40		1,386.71-	568.53
260,000.000	TOTAL CARMAX AUTO OWNER TRUST	259,980.11 99.9923	258,593.40 99.4590	6/28/24	1,386.71-	568.53
	CARMAX AUTO OWNER TRUST ASSET BCKD SEC SER 2023-4 CL A3 DTD 10/18/2023 6.000% 07/17/2028 CALLABLE 14318XAC9					
75,000.000	16258703	74,985.26	75,897.75		912.49	200.00
75,000.000	TOTAL CARMAX AUTO OWNER TRUST	74,985.26 99.9803	75,897.75 101.1970	6/28/24	912.49	200.00
	CARMAX AUTO OWNER TRUST ASSET BCKD SEC SER 2023-3 CL A3 DTD 07/26/2023 5.280% 05/15/2028 CALLABLE 14319BAC6					
55,000.000	16258703	54,999.37	54,960.95		38.42-	129.07
55,000.000	TOTAL CARMAX AUTO OWNER TRUST	54,999.37 99.9989	54,960.95 99.9290	6/28/24	38.42-	129.07
	CARMAX AUTO OWNER TRUST ASSET BCKD SEC SER 2024-2 CL A3 DTD 04/24/2024 5.640% 01/16/2029 CALLABLE 14319EAE6					
30,000.000	16258703	29,998.95	30,159.90		160.95	81.15
30,000.000	TOTAL CARMAX AUTO OWNER TRUST	29,998.95 99.9965	30,159.90 100.5330	6/28/24	160.95	81.15

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	CITIGROUP COMERCIAL MORTGAGE TRUST CMO SER 2017-B1 CL A4 DTD 08/01/2017 3.458% 08/15/2050 CALLABLE 17326CAZ7					
150,000.000	16258702	149,794.92	139,995.00		9,799.92-	432.25
150,000.000	TOTAL CITIGROUP COMERCIAL MORTGAGE TRUS	149,794.92 99.8633	139,995.00 93.3300	6/28/24	9,799.92-	432.25
	CITIGROUP COML MORTGAGE TRUST SER 2017-P7 CL A-4 *13 DAY DELAY* DTD 04/18/17 3.712 04/14/2050 17325HBP8					
90,000.000	16258702	89,912.11	84,599.10		5,313.01-	278.40
90,000.000	TOTAL CITIGROUP COML MORTGAGE TRUST	89,912.11 99.9023	84,599.10 93.9990	6/28/24	5,313.01-	278.40
	CITIGROUP COMMERCIAL MORTGAGE CMO SER 2016-C1 CL A4 DTD 05/01/2016 3.209% 05/10/2049 CALLABLE 17290YAR9					
95,000.000	16258703	96,772.85	90,846.60		5,926.25-	254.32
95,000.000	TOTAL CITIGROUP COMMERCIAL MORTGAGE	96,772.85 101.8662	90,846.60 95.6280	6/28/24	5,926.25-	254.32
	CITIGROUP COMMERCIAL MORTGAGE SER 2015-GC27 CL A5 *9 DAY DELAY* DTD 02/01/15 3.137 02/10/2048 17323CAE7					
35,000.000	16258703	35,382.81	34,587.70		795.11-	91.50
35,000.000	TOTAL CITIGROUP COMMERCIAL MORTGAGE	35,382.81 101.0937	34,587.70 98.8220	6/28/24	795.11-	91.50
	CITIGROUP COMMERCIAL MORTGAGE CMO SER 2015-GC29 CL A3 DTD 04/01/2015 2.935% 04/10/2048 CALLABLE 17323VAY1					
42,242.250	16258703	42,498.01	41,510.19		987.82-	103.24

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
42,242.250	TOTAL CITIGROUP COMMERCIAL MORTGAGE	42,498.01 100.6055	41,510.19 98.2670	6/28/24	987.82-	103.24
	CITIGROUP COMMERCIAL MORTGAGE CMO SER 2017-P7 CL A3 DTD 04/01/2017 3.442% 04/14/2050 CALLABLE 17325HBN3					
89,090.140	16258702	84,921.00	84,653.45		267.55-	255.54
89,090.140	TOTAL CITIGROUP COMMERCIAL MORTGAGE	84,921.00 95.3203	84,653.45 95.0200	6/28/24	267.55-	255.54
	CITIGROUP COMMERCIAL MORTGAGE CMO SER 2017-B1 CL A3 DTD 08/01/2017 3.197% 08/15/2050 CALLABLE 17326CAY0					
62,897.040	16258702	60,332.03	59,270.40		1,061.63-	167.57
62,897.040	TOTAL CITIGROUP COMMERCIAL MORTGAGE	60,332.03 95.9219	59,270.40 94.2340	6/28/24	1,061.63-	167.57
	CITIGROUP COMMERCIAL MORTGAGE SER 2018-B2 CL A4 *9 DAY DELAY* DTD 03/01/18 4.009 03/10/2051 17327FAD8					
90,000.000	16258702	94,338.28	85,368.60		8,969.68-	300.95
90,000.000	TOTAL CITIGROUP COMMERCIAL MORTGAGE	94,338.28 104.8203	85,368.60 94.8540	6/28/24	8,969.68-	300.95
	CITIGROUP COMMERCIAL MORTGAGE TRUST CMO SER 2016-P6 CL A4 DTD 12/01/2016 3.458% 12/10/2049 CALLABLE 17291EAV3					
88,680.870	16258703	86,377.94	84,668.06		1,709.88-	255.55
88,680.870	TOTAL CITIGROUP COMMERCIAL MORTGAGE TRU	86,377.94 97.4031	84,668.06 95.4750	6/28/24	1,709.88-	255.55

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	CNH EQUIPMENT TRUST ASSET BCKD SEC SER 2024-B CL A3 DTD 05/20/2024 5.190% 09/17/2029 CALLABLE 18978JAD0					
280,000.000	16258702	279,975.28	280,770.00		794.72	645.87
130,000.000	16258703	129,988.52	130,357.50		368.98	299.87
410,000.000	TOTAL CNH EQUIPMENT TRUST	409,963.80 99.9912	411,127.50 100.2750	6/28/24	1,163.70	945.74
	COMM MORTGAGE TRUST CMO SER 2016-COR1 CL A4 DTD 10/01/2016 3.091% 10/10/2049 NON CALLABLE 12594MBC1					
115,000.000	16258702	111,729.69	107,644.60		4,085.09-	296.22
115,000.000	TOTAL COMM MORTGAGE TRUST	111,729.69 97.1563	107,644.60 93.6040	6/28/24	4,085.09-	296.22
	COMM MORTGAGE TRUST CMO SER 2015-DC1 CL A4 DTD 03/01/2015 3.078% 02/10/2048 CALLABLE 12629NAE5					
21,337.440	16258703	20,382.26	21,185.94		803.68	54.73
21,337.440	TOTAL COMM MORTGAGE TRUST	20,382.26 95.5235	21,185.94 99.2900	6/28/24	803.68	54.73
	COMMERCIAL MORTGAGE TRUST CMO SER 2016-COR1 CL A3 DTD 10/01/2016 2.826% 10/10/2049 CALLABLE 12594MBB3					
74,214.610	16258703	70,674.92	70,270.10		404.82-	174.78
74,214.610	TOTAL COMMERCIAL MORTGAGE TRUST	70,674.92 95.2305	70,270.10 94.6850	6/28/24	404.82-	174.78

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	CSAIL COMMERCIAL MORTGAGE TRUST SER 2015-C4 CL A4 *14 DAY DELAY* DTD 11/01/15 3.807 11/15/2048 12635RAX6					
90,000.000	16258703	92,087.11	87,566.40		4,520.71-	285.59
90,000.000	TOTAL CSAIL COMMERCIAL MORTGAGE TRUST	92,087.11 102.3190	87,566.40 97.2960	6/28/24	4,520.71-	285.59
	CSAIL COMMERCIAL MORTGATE TRUST CMO SER 2018-C14 CL A4 DTD 11/01/2018 4.421% 11/15/2051 CALLABLE 12596GAZ2					
85,000.000	16258702	87,354.10	81,386.65		5,967.45-	313.20
85,000.000	TOTAL CSAIL COMMERCIAL MORTGATE TRUST	87,354.10 102.7695	81,386.65 95.7490	6/28/24	5,967.45-	313.20
	CSAIL 2016-C7 COML MTG TR SER 2016-C7 CL A-5 *0 DAY DELAY* DTD 11/22/16 11/17/2049 12637UAW9					
160,000.000	16258702	155,718.75	150,852.80		4,865.95-	217.90
160,000.000	TOTAL CSAIL 2016-C7 COML MTG TR	155,718.75 97.3242	150,852.80 94.2830	6/28/24	4,865.95-	217.90
	DAIMLER TRUCKS RETAIL TRUST ASSET BCKD SEC SER 2024-1 CL A3 DTD 04/24/2024 5.490% 12/15/2027 CALLABLE 233874AC0					
100,000.000	16258703	99,991.12	100,289.00		297.88	244.00
100,000.000	TOTAL DAIMLER TRUCKS RETAIL TRUST	99,991.12 99.9911	100,289.00 100.2890	6/28/24	297.88	244.00
	DEUTSCHE BANK COMMERCIAL MORTGAGE CMO SER 2016-C1 CL A3A DTD 04/01/2016 3.015% 05/10/2049 NON CALLABLE 23312LAR9					
61,679.810	16258703	58,624.73	59,047.32		422.59	154.97

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
61,679.810	TOTAL DEUTSCHE BANK COMMERCIAL MORTGAGE	58,624.73 95.0469	59,047.32 95.7320	6/28/24	422.59	154.97
49,656.360	DEUTSCHE BANK COMMERCIAL MORTGAGE CMO SER 2016-C3 CL A4 DTD 08/01/2016 2.632% 08/10/2049 CALLABLE 23312VAE6 16258703	46,748.75	47,131.33		382.58	108.91
49,656.360	TOTAL DEUTSCHE BANK COMMERCIAL MORTGAGE	46,748.75 94.1445	47,131.33 94.9150	6/28/24	382.58	108.91
16,181.690	EDUCATIONAL FUNDING OF THE SOU SER 2012-1 CL A *0 DAY DELAY* DTD 07/25/12 03/25/2036 28148WAD5 16258702	16,275.24	16,192.86		82.38-	27.88
16,181.690	TOTAL EDUCATIONAL FUNDING OF THE SOU	16,275.24 100.5781	16,192.86 100.0690	6/28/24	82.38-	27.88
3,621.050	FED HOME LN MTG CORP SER Q004 CL A2H *24 DAY DELAY* DTD 09/01/17 01/25/2046 3137FARK6 16258703	3,675.17	3,600.77		74.40-	12.55
3,621.050	TOTAL FED HOME LN MTG CORP	3,675.17 101.4946	3,600.77 99.4400	6/28/24	74.40-	12.55
46,680.740	FED HOME LN MTG CORP SER 2021-1 CL TTU *24 DAY DELAY* DTD 03/01/21 2.500 09/25/2060 35563PWF2 16258703	48,631.40	41,587.87		7,043.53-	97.25
46,680.740	TOTAL FED HOME LN MTG CORP	48,631.40 104.1787	41,587.87 89.0900	6/28/24	7,043.53-	97.25

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FED NATL MTG ASSN REMIC SER 2002-T18 *24 DAY DELAY* DTD 11/01/02 05/25/2042 31392GFS9					
35,091.380	16258702	35,272.33	34,742.22		530.11-	117.13
35,091.380	TOTAL FED NATL MTG ASSN REMIC	35,272.33 100.5157	34,742.22 99.0050	6/28/24	530.11-	117.13
	FED NATL MTG ASSN SER 2005-29 CL WQ *24 DAY DELAY* DTD 03/01/05 5.500 04/25/2035 31394DJE1					
7,507.720	16258703	7,619.76	7,641.36		21.60	34.43
7,507.720	TOTAL FED NATL MTG ASSN SER 2005-29 CL	7,619.76 101.4923	7,641.36 101.7800	6/28/24	21.60	34.43
	FEDERAL HOME LOAN MORTGAGE CORP CMO SER 2017-KGL1 CL AFL DTD 12/20/2017 VAR CPN 10/25/2027 NON CALLABLE 3137FCKC7					
204,417.640	16258703	202,964.36	204,074.22		1,109.86	197.46
204,417.640	TOTAL FEDERAL HOME LOAN MORTGAGE CORP	202,964.36 99.2891	204,074.22 99.8320	6/28/24	1,109.86	197.46
	FEDERAL HOME LOAN MORTGAGE CORP CMO SER 2023-K508 CL A2 DTD 10/01/2023 VAR CPN 08/25/2028 NON CALLABLE 3137HAQ74					
55,000.000	16258703	53,793.52	54,652.40		858.88	217.25
55,000.000	TOTAL FEDERAL HOME LOAN MORTGAGE CORP	53,793.52 97.8064	54,652.40 99.3680	6/28/24	858.88	217.25
	FEDERAL HOME LOAN MORTGAGE CORP CMO SER 2023-K509 CL A2 DTD 10/01/2023 4.850% 09/25/2028 NON CALLABLE 3137HAST4					
170,000.000	16258703	164,579.89	169,595.40		5,015.51	687.08

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
170,000.000	TOTAL FEDERAL HOME LOAN MORTGAGE CORP	164,579.89 96.8117	169,595.40 99.7620	6/28/24	5,015.51	687.08
	FEDERAL HOME LOAN MORTGAGE CORP CMO SER 2023-K753 CL A2 DTD 11/01/2023 4.400% 10/25/2030 NON CALLABLE 3137HB2L7					
240,000.000	16258702	224,315.28	234,712.80		10,397.52	880.00
240,000.000	TOTAL FEDERAL HOME LOAN MORTGAGE CORP	224,315.28 93.4647	234,712.80 97.7970	6/28/24	10,397.52	880.00
	FEDERAL HOME LOAN MORTGAGE CORP CMO SER 2023-K511 CL A2 DTD 12/01/2023 4.860% 10/25/2028 NON CALLABLE 3137HB3G7					
130,000.000	16258703	129,626.51	129,823.20		196.69	526.50
130,000.000	TOTAL FEDERAL HOME LOAN MORTGAGE CORP	129,626.51 99.7127	129,823.20 99.8640	6/28/24	196.69	526.50
	FHLMC MULTIFAMILY STRUCTURED P SER Q016 CL APT1 *24 DAY DELAY* DTD 09/01/21 05/25/2051 3137H2NT7					
113,305.530	16258703	114,438.24	106,097.03		8,341.21-	117.27
113,305.530	TOTAL FHLMC MULTIFAMILY STRUCTURED P	114,438.24 100.9997	106,097.03 93.6380	6/28/24	8,341.21-	117.27
	FIFTH THIRD AUTO TRUST ASSET BCKD SEC SER 2023-1 CL A3 DTD 08/23/2023 5.530% 08/15/2028 CALLABLE 31680EAD3					
180,000.000	16258702	179,988.84	180,455.40		466.56	442.40
85,000.000	16258703	84,994.73	85,215.05		220.32	208.91
265,000.000	TOTAL FIFTH THIRD AUTO TRUST	264,983.57 99.9938	265,670.45 100.2530	6/28/24	686.88	651.31

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FORD CREDIT AUTO LEASE TRUST ASSET BCKD SEC SER 2024-A CL A3 DTD 01/22/2024 5.060% 05/15/2027 CALLABLE 345290AD2					
230,000.000	16258703	229,975.39	229,080.00		895.39-	517.24
230,000.000	TOTAL FORD CREDIT AUTO LEASE TRUST	229,975.39 99.9893	229,080.00 99.6000	6/28/24	895.39-	517.24
	FORD CREDIT AUTO OWNER TRUST ASSET BCKD SEC SER 2023-B CL A3 DTD 06/26/2023 5.230% 05/15/2028 CALLABLE 344930AD4					
95,000.000	16258702	94,998.72	94,922.10		76.62-	289.82
95,000.000	TOTAL FORD CREDIT AUTO OWNER TRUST	94,998.72 99.9987	94,922.10 99.9180	6/28/24	76.62-	289.82
	FORD CREDIT AUTO OWNER TRUST ASSET BCKD SEC SER 2023-C CL A3 DTD 11/21/2023 5.530% 09/15/2028 CALLABLE 344940AD3					
120,000.000	16258703	119,974.22	120,642.00		667.78	294.93
120,000.000	TOTAL FORD CREDIT AUTO OWNER TRUST	119,974.22 99.9785	120,642.00 100.5350	6/28/24	667.78	294.93
	FORD CREDIT AUTO OWNER TRUST ASSET BCKD SEC SER 2024-A CL A3 DTD 03/19/2024 5.090% 12/15/2028 CALLABLE 34535EAD4					
185,000.000	16258703	184,968.90	184,674.40		294.50-	418.51
185,000.000	TOTAL FORD CREDIT AUTO OWNER TRUST	184,968.90 99.9832	184,674.40 99.8240	6/28/24	294.50-	418.51

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FREDDIE MAC - SCRT SER 2018-3 CL MA *24 DAY DELAY* DTD 07/01/18 3.500 08/25/2057 35563PGG8					
29,870.190	16258702	29,708.31	28,124.58		1,583.73-	87.11
29,870.190	TOTAL FREDDIE MAC - SCRT	29,708.31 99.4581	28,124.58 94.1560	6/28/24	1,583.73-	87.11
	FREDDIE MAC - SCRT SER 2019-1 CL M55D *24 DAY DELAY* DTD 02/01/19 4.000 07/25/2058 35563PJK6					
67,473.350	16258702	69,107.96	61,557.96		7,550.00-	224.91
67,473.350	TOTAL FREDDIE MAC - SCRT	69,107.96 102.4226	61,557.96 91.2330	6/28/24	7,550.00-	224.91
	FREDDIE MAC - SCRT SER 2020-2 CL MT *24 DAY DELAY* DTD 06/01/20 2.000 11/25/2059 35563PQN2					
99,122.840	16258702	101,099.68	78,315.96		22,783.72-	165.20
99,122.840	TOTAL FREDDIE MAC - SCRT	101,099.68 101.9943	78,315.96 79.0090	6/28/24	22,783.72-	165.20
	FREDDIE MAC - SCRT SER 2020-2 CL M55H *24 DAY DELAY* DTD 06/01/20 2.500 11/25/2059 35563PRC5					
44,760.280	16258703	47,176.60	38,620.96		8,555.64-	93.25
44,760.280	TOTAL FREDDIE MAC - SCRT	47,176.60 105.3984	38,620.96 86.2840	6/28/24	8,555.64-	93.25
	FREDDIE MAC - SCRT SER 2020-3 CL MTU *24 DAY DELAY* DTD 10/01/20 2.500 05/01/2060 35563PSE0					
85,974.060	16258702	90,647.23	70,861.54		19,785.69-	241.12
85,974.060	TOTAL FREDDIE MAC - SCRT	90,647.23 105.4356	70,861.54 82.4220	6/28/24	19,785.69-	241.12

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2024

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FREDDIE MAC - SCRT SER 2020-3 CL TTU *24 DAY DELAY* DTD 10/01/20 2.500 05/01/2060 35563PSU4					
23,830.260	16258703	24,953.53	21,399.10		3,554.43-	41.32
23,830.260	TOTAL FREDDIE MAC - SCRT	24,953.53 104.7136	21,399.10 89.7980	6/28/24	3,554.43-	41.32
	FREDDIE MAC - SCRT SER 2020-3 CL M5TU *24 DAY DELAY* DTD 10/01/20 2.500 05/01/2060 35563PTK5					
19,569.420	16258703	20,608.62	16,861.40		3,747.22-	37.20
19,569.420	TOTAL FREDDIE MAC - SCRT	20,608.62 105.3103	16,861.40 86.1620	6/28/24	3,747.22-	37.20
	GM FINANCIAL AUTOMOBILE LEASIN ASSET BCKD SEC SER 2024-1 CL A3 DTD 02/15/2024 5.090% 03/22/2027 CALLABLE 36269FAD8					
205,000.000	16258703	204,974.38	204,016.00		958.38-	318.83
205,000.000	TOTAL GM FINANCIAL AUTOMOBILE LEASIN	204,974.38 99.9875	204,016.00 99.5200	6/28/24	958.38-	318.83
	GM FINANCIAL AUTOMOBILE LEASIN ASSET BCKD SEC SER 2024-2 CL A3 DTD 05/16/2024 5.390% 07/20/2027 CALLABLE 36269WAD1					
60,000.000	16258703	59,996.51	60,174.00		177.49	98.82
60,000.000	TOTAL GM FINANCIAL AUTOMOBILE LEASIN	59,996.51 99.9942	60,174.00 100.2900	6/28/24	177.49	98.82
	GM FINANCIAL SECURITIZED TERM ASSET BCKD SEC SER 2024-1 CL A3 DTD 01/17/2024 4.850% 12/18/2028 CALLABLE 36268GAD7					
95,000.000	16258703	94,980.90	94,423.35		557.55-	191.98

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SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
95,000.000	TOTAL GM FINANCIAL SECURITIZED TERM	94,980.90 99.9799	94,423.35 99.3930	6/28/24	557.55-	191.98
	GM FINANCIAL SECURITIZED TERM ASSET BCKD SEC SER 2023-4 CL A3 DTD 10/11/2023 5.780% 08/16/2028 CALLABLE 379930AD2					
55,000.000	16258703	54,988.70	55,514.25		525.55	132.46
55,000.000	TOTAL GM FINANCIAL SECURITIZED TERM	54,988.70 99.9795	55,514.25 100.9350	6/28/24	525.55	132.46
	GM FINL AUTO LEASING TRUST ASSET BCKD SEC SER 2023-2 CL A3 DTD 05/17/2023 5.050% 07/20/2026 CALLABLE 362548AD1					
50,000.000	16258703	49,994.75	49,813.00		181.75-	77.15
50,000.000	TOTAL GM FINL AUTO LEASING TRUST	49,994.75 99.9895	49,813.00 99.6260	6/28/24	181.75-	77.15
	GOVT NATL MTG ASSN SER 2016-H01 CL FA *0 DAY DELAY* DTD 01/20/16 01/20/2066 38376RPB6					
37,878.750	16258703	38,307.45	37,988.22		319.23-	101.63
37,878.750	TOTAL GOVT NATL MTG ASSN	38,307.45 101.1318	37,988.22 100.2890	6/28/24	319.23-	101.63
	GOVT NATL MTG ASSN SER 2019-H06 CL FD *0 DAY DELAY* DTD 04/20/19 01/20/2069 38381TC37					
132,768.410	16258702	132,768.42	132,646.26		122.16-	286.32
132,768.410	TOTAL GOVT NATL MTG ASSN	132,768.42 100.0000	132,646.26 99.9080	6/28/24	122.16-	286.32

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	GS MORTGAGE SECURITIES TRUST SER 2014-GC26 CL A5 *9 DAY DELAY* DTD 12/01/14 3.629 11/10/2047 36250HAE3					
190,000.000	16258702	188,819.92	188,284.30		535.62-	574.59
190,000.000	TOTAL GS MORTGAGE SECURITIES TRUST	188,819.92 99.3789	188,284.30 99.0970	6/28/24	535.62-	574.59
	GS MORTGAGE SECURITIES TRUST CMO SER 2018-GS10 CL A4 DTD 07/01/2018 3.890% 07/10/2051 NON CALLABLE 36250SAD1					
200,000.000	16258702	197,859.38	189,460.00		8,399.38-	648.33
200,000.000	TOTAL GS MORTGAGE SECURITIES TRUST	197,859.38 98.9297	189,460.00 94.7300	6/28/24	8,399.38-	648.33
	GS MORTGAGE SECURITIES TRUST SER 2018-GS10 CL A5 *9 DAY DELAY* DTD 07/01/18 07/10/2051 36250SAE9					
175,000.000	16258702	184,255.86	164,962.00		19,293.86-	605.94
175,000.000	TOTAL GS MORTGAGE SECURITIES TRUST	184,255.86 105.2891	164,962.00 94.2640	6/28/24	19,293.86-	605.94
	GS MORTGAGE SECURITIES TRUST CMO SER 2017-GS5 CL A3 DTD 03/01/2017 3.409% 03/10/2050 CALLABLE 36252HAC5					
77,695.780	16258703	75,423.10	74,248.42		1,174.68-	220.59
77,695.780	TOTAL GS MORTGAGE SECURITIES TRUST	75,423.10 97.0749	74,248.42 95.5630	6/28/24	1,174.68-	220.59
	GS MORTGAGE SECURITIES TRUST SER 2017-GS5 CL A4 *9 DAY DELAY* DTD 03/01/17 3.674 03/10/2050 36252HAD3					
125,000.000	16258702	124,389.65	117,558.75		6,830.90-	382.71

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EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2024

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
125,000.000	TOTAL GS MORTGAGE SECURITIES TRUST	124,389.65 99.5117	117,558.75 94.0470	6/28/24	6,830.90-	382.71
	GS MORTGAGE SECURITIES TRUST CMO SER 2017-GS6 CL A2 DTD 05/01/2017 3.164% 05/10/2050 CALLABLE 36253PAB8					
71,444.100	16258703	69,130.54	66,913.83		2,216.71-	188.37
71,444.100	TOTAL GS MORTGAGE SECURITIES TRUST	69,130.54 96.7617	66,913.83 93.6590	6/28/24	2,216.71-	188.37
	GS MORTGAGE SECURITIES TRUST SER 2017-GS7 CL A4 *9 DAY DELAY* DTD 08/01/17 3.430 08/10/2050 36254CAV2					
200,000.000	16258702	202,250.00	186,494.00		15,756.00-	571.68
200,000.000	TOTAL GS MORTGAGE SECURITIES TRUST	202,250.00 101.1250	186,494.00 93.2470	6/28/24	15,756.00-	571.68
	GS MORTGAGE SECURITIES TRUST CMO SER 2017-GS8 CL A3 DTD 11/01/2017 3.205% 11/10/2050 NON CALLABLE 36254KAK8					
215,000.000	16258702	206,341.22	199,541.50		6,799.72-	574.23
215,000.000	TOTAL GS MORTGAGE SECURITIES TRUST	206,341.22 95.9727	199,541.50 92.8100	6/28/24	6,799.72-	574.23
	HONDA AUTO RECEIVABLES OWNER ASSET BCKD SEC SER 2024-1 CL A3 DTD 02/21/2024 5.210% 08/15/2028 CALLABLE 437918AC9					
200,000.000	16258703	199,991.30	200,100.00		108.70	463.11
200,000.000	TOTAL HONDA AUTO RECEIVABLES OWNER	199,991.30 99.9956	200,100.00 100.0500	6/28/24	108.70	463.11

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	HONDA AUTO RECEIVABLES OWNER ASSET BCKD SEC SER 2024-2 CL A3 DTD 05/21/2024 5.270% 11/20/2028 CALLABLE 437930AC4					
130,000.000	16258702	129,984.21	130,351.00		366.79	247.40
80,000.000	16258703	79,990.28	80,216.00		225.72	152.24
210,000.000	TOTAL HONDA AUTO RECEIVABLES OWNER	209,974.49 99.9879	210,567.00 100.2700	6/28/24	592.51	399.64
	HONDA AUTO RECEIVABLES OWNER ASSET BCKD SEC SER 2023-4 CL A3 DTD 11/08/2023 5.670% 06/21/2028 NON CALLABLE 438123AC5					
95,000.000	16258703	94,983.27	95,837.90		854.63	149.63
95,000.000	TOTAL HONDA AUTO RECEIVABLES OWNER	94,983.27 99.9824	95,837.90 100.8820	6/28/24	854.63	149.63
	HONDA AUTO RECEIVABLES OWNER ASSET BCKD SEC SER 2023-4 CL A4 DTD 11/08/2023 5.660% 02/21/2030 CALLABLE 438123AD3					
10,000.000	16258703	9,997.64	10,132.90		135.26	15.72
10,000.000	TOTAL HONDA AUTO RECEIVABLES OWNER	9,997.64 99.9764	10,132.90 101.3290	6/28/24	135.26	15.72
	HONDA AUTO RECEIVABLES OWNER TRUST ASSET BCKD SEC SER 2023-3 CL A3 DTD 08/22/2023 5.410% 02/18/2028 CALLABLE 43815QAC1					
65,000.000	16258703	64,986.60	65,165.75		179.15	126.98
65,000.000	TOTAL HONDA AUTO RECEIVABLES OWNER TRUS	64,986.60 99.9794	65,165.75 100.2550	6/28/24	179.15	126.98

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	HYUNDAI AUTO RECEIVABLES TRUST ASSET BCKD SEC SER 2024-A CL A3 DTD 03/20/2024 4.990% 02/15/2029 CALLABLE 448973AD9					
145,000.000	16258703	144,968.03	144,466.40		501.63-	321.58
145,000.000	TOTAL HYUNDAI AUTO RECEIVABLES TRUST	144,968.03 99.9780	144,466.40 99.6320	6/28/24	501.63-	321.58
	HYUNDAI AUTO RECEIVABLES TRUST ASSET BCKD SEC SER 2023-C CL A3 DTD 11/13/2023 5.540% 10/16/2028 CALLABLE 44918CAD4					
130,000.000	16258703	129,982.91	130,782.60		799.69	320.09
130,000.000	TOTAL HYUNDAI AUTO RECEIVABLES TRUST	129,982.91 99.9869	130,782.60 100.6020	6/28/24	799.69	320.09
	HYUNDAI AUTO RECEIVABLES TRUST ASSET BCKD SEC SER 2023-B CL A3 DTD 07/19/2023 5.480% 04/17/2028 CALLABLE 44933XAD9					
60,000.000	16258703	59,997.40	60,171.60		174.20	146.13
60,000.000	TOTAL HYUNDAI AUTO RECEIVABLES TRUST	59,997.40 99.9957	60,171.60 100.2860	6/28/24	174.20	146.13
	JOHN DEERE OWNER TRUST ASSET BCKD SEC SER 2024-B CL A3 DTD 06/18/2024 5.200% 03/15/2029 CALLABLE 47786WAD2					
60,000.000	16258703	59,988.27	60,185.40		197.13	112.67
60,000.000	TOTAL JOHN DEERE OWNER TRUST	59,988.27 99.9804	60,185.40 100.3090	6/28/24	197.13	112.67

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	JOHN DEERE OWNER TRUST ASSET BCKD SEC SER 2023-B CL A3 DTD 06/28/2023 5.180% 03/15/2028 CALLABLE 477920AC6					
55,000.000	16258702	54,990.83	54,878.45		112.38-	126.62
55,000.000	TOTAL JOHN DEERE OWNER TRUST	54,990.83 99.9833	54,878.45 99.7790	6/28/24	112.38-	126.62
	JOHN DEERE OWNER TRUST ASSET BCKD SEC SER 2024-A CL A3 DTD 03/19/2024 4.960% 11/15/2028 CALLABLE 47800RAD5					
75,000.000	16258702	74,995.80	74,704.50		291.30-	165.33
175,000.000	16258703	174,990.20	174,310.50		679.70-	385.78
250,000.000	TOTAL JOHN DEERE OWNER TRUST	249,986.00 99.9944	249,015.00 99.6060	6/28/24	971.00-	551.11
	JP MORGAN CHASE COMMERCIAL CMO SER 2015-JP1 CL A4 DTD 12/01/2015 3.649% 01/15/2049 CALLABLE 46590KAD6					
58,557.560	16258703	57,816.43	56,927.32		889.11-	181.43
58,557.560	TOTAL JP MORGAN CHASE COMMERCIAL	57,816.43 98.7344	56,927.32 97.2160	6/28/24	889.11-	181.43
	JP MORGAN CHASE COMMERCIAL MOR SER 2017-JP5 CL A5 *14 DAY DELAY* DTD 03/01/17 3.723 03/15/2050 46647TAS7					
90,000.000	16258702	90,520.31	85,529.70		4,990.61-	279.24
90,000.000	TOTAL JP MORGAN CHASE COMMERCIAL MOR	90,520.31 100.5781	85,529.70 95.0330	6/28/24	4,990.61-	279.24

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100,000.000	JPMBB COMMERCIAL MORTGAGE SECU SER 2014-C26 CL A4 *14 DAY DELAY* DTD 12/01/14 3.494 01/15/2048 46643TBJ0 16258702	98,566.41	98,930.00		363.59	291.19
100,000.000	TOTAL JPMBB COMMERCIAL MORTGAGE SECU	98,566.41 98.5664	98,930.00 98.9300	6/28/24	363.59	291.19
65,000.000	JPMBB COMMERCIAL MORTGAGE SECU SER 2015-C30 CL A5 *14 DAY DELAY* DTD 07/01/15 3.822 07/15/2048 46644UBA5 16258703	67,095.70	62,928.45		4,167.25-	206.74
65,000.000	TOTAL JPMBB COMMERCIAL MORTGAGE SECU	67,095.70 103.2242	62,928.45 96.8130	6/28/24	4,167.25-	206.74
75,000.000	JPMBB COMMERCIAL MORTGAGE SECU SER 2016-C1 CL A5 *14 DAY DELAY* DTD 03/01/16 3.576 03/15/2049 46645LAY3 16258703	76,792.97	72,299.25		4,493.72-	223.51
75,000.000	TOTAL JPMBB COMMERCIAL MORTGAGE SECU	76,792.97 102.3906	72,299.25 96.3990	6/28/24	4,493.72-	223.51
120,000.000	JPMDB COMMERCIAL MORTGAGE CMO SER 2016-C4 CL A3 DTD 11/01/2016 3.141% 12/15/2049 CALLABLE 46646RAJ2 16258702	117,379.69	111,434.40		5,945.29-	314.13
120,000.000	TOTAL JPMDB COMMERCIAL MORTGAGE	117,379.69 97.8164	111,434.40 92.8620	6/28/24	5,945.29-	314.13
35,000.000	JPMDB COMMERCIAL MORTGAGE SECU SER 2016-C2 CL A4 *14 DAY DELAY* DTD 05/01/16 3.144 06/15/2049 46590LAT9 16258703	33,887.11	33,104.05		783.06-	91.70
35,000.000	TOTAL JPMDB COMMERCIAL MORTGAGE SECU	33,887.11 96.8203	33,104.05 94.5830	6/28/24	783.06-	91.70

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	JPMDB COMMERCIAL MORTGAGE SECU SER 2017-C7 CL A5 *14 DAY DELAY* DTD 10/01/17 3.409 10/15/2050 46648KAU0					
95,000.000	16258702	94,866.41	88,600.80		6,265.61-	269.90
95,000.000	TOTAL JPMDB COMMERCIAL MORTGAGE SECU	94,866.41 99.8594	88,600.80 93.2640	6/28/24	6,265.61-	269.90
	JPMDB COMMERCIAL MORTGAGE SECURITIES CMO SER 2016-C4 CL A2 DTD 11/01/2016 2.882% 12/15/2049 CALLABLE 46646RAH6					
56,561.250	16258703	54,190.53	53,765.43		425.10-	135.85
56,561.250	TOTAL JPMDB COMMERCIAL MORTGAGE SECURIT	54,190.53 95.8086	53,765.43 95.0570	6/28/24	425.10-	135.85
	MERCEDES-BENZ AUTO LEASE TRUST ASSET BCKD SEC SER 2023-A CL A3 DTD 05/24/2023 4.740% 01/15/2027 CALLABLE 58768RAC4					
60,000.000	16258703	59,997.91	59,563.80		434.11-	126.40
60,000.000	TOTAL MERCEDES-BENZ AUTO LEASE TRUST	59,997.91 99.9965	59,563.80 99.2730	6/28/24	434.11-	126.40
	MERCEDES-BENZ AUTO LEASE TRUST ASSET BCKD SEC SER 2024-A CL A3 DTD 05/23/2024 5.320% 01/18/2028 CALLABLE 58770JAD6					
125,000.000	16258702	124,985.38	125,357.50		372.12	295.56
80,000.000	16258703	79,990.64	80,228.80		238.16	189.16
205,000.000	TOTAL MERCEDES-BENZ AUTO LEASE TRUST	204,976.02 99.9883	205,586.30 100.2860	6/28/24	610.28	484.72

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	MERCEDES-BENZ AUTO RECEIVABLES ASSET BCKD SEC SER 2024-1 CL A3 DTD 01/24/2024 4.800% 04/16/2029 CALLABLE 587918AD5					
140,000.000	16258702	139,990.70	139,088.60		902.10-	298.67
220,000.000	16258703	219,985.39	218,567.80		1,417.59-	469.33
360,000.000	TOTAL MERCEDES-BENZ AUTO RECEIVABLES	359,976.09 99.9934	357,656.40 99.3490	6/28/24	2,319.69-	768.00
	MERCEDES-BENZ AUTO RECEIVABLES TRUST ASSET BCKD SEC SER 2023-2 CL A3 DTD 10/25/2023 5.950% 11/15/2028 CALLABLE 58769FAC9					
95,000.000	16258703	94,991.88	96,230.25		1,238.37	251.22
95,000.000	TOTAL MERCEDES-BENZ AUTO RECEIVABLES TR	94,991.88 99.9915	96,230.25 101.2950	6/28/24	1,238.37	251.22
	MISSISSIPPI HIGHER EDUCATION A SER 2014-1 CL A1 *0 DAY DELAY* DTD 07/29/14 10/25/2035 60535YAA1					
40,395.850	16258703	40,452.66	40,053.70		398.96-	62.60
40,395.850	TOTAL MISSISSIPPI HIGHER EDUCATION A	40,452.66 100.1406	40,053.70 99.1530	6/28/24	398.96-	62.60
	MORGAN STANLEY BAML TRUST SER 2016-C32 CL A4 *14 DAY DELAY* DTD 12/01/16 3.720 12/15/2049 61691GAS9					
40,000.000	16258703	39,587.50	38,262.40		1,325.10-	124.00
40,000.000	TOTAL MORGAN STANLEY BAML TRUST	39,587.50 98.9687	38,262.40 95.6560	6/28/24	1,325.10-	124.00
	MORGAN STANLEY BAML TRUST SER 2014-C18 CL A4 *14 DAY DELAY* DTD 09/01/14 3.923 10/15/2047 61763XAE6					
76,563.620	16258703	78,929.32	76,175.44		2,753.88-	250.30

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SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
76,563.620	TOTAL MORGAN STANLEY BAML TRUST	78,929.32 103.0898	76,175.44 99.4930	6/28/24	2,753.88-	250.30
	MORGAN STANLEY BAML TRUST SER 2014-C19 CL A4 *14 DAY DELAY* DTD 12/01/14 3.526 12/15/2047 61764PBU5					
130,000.000	16258702	128,476.56	128,836.50		359.94	381.98
130,000.000	TOTAL MORGAN STANLEY BAML TRUST	128,476.56 98.8281	128,836.50 99.1050	6/28/24	359.94	381.98
	MORGAN STANLEY BAML TRUST SER 2015-C25 CL A5 *14 DAY DELAY* DTD 10/01/15 3.635 10/15/2028 61765TAF0					
150,000.000	16258703	155,935.55	145,854.00		10,081.55-	454.39
150,000.000	TOTAL MORGAN STANLEY BAML TRUST	155,935.55 103.9570	145,854.00 97.2360	6/28/24	10,081.55-	454.39
	MORGAN STANLEY BAML TRUST CMO SER 2016-C29 CL A3 DTD 05/01/2016 3.058% 05/15/2049 NON CALLABLE 61766EBD6					
62,708.200	16258703	59,656.07	60,347.24		691.17	159.80
62,708.200	TOTAL MORGAN STANLEY BAML TRUST	59,656.07 95.1328	60,347.24 96.2350	6/28/24	691.17	159.80
	MORGAN STANLEY BAML TRUST SER 2016-C28 CL A3 *14 DAY DELAY* DTD 02/01/16 3.272 01/15/2049 61766LBR9					
13,549.140	16258703	12,675.33	13,143.75		468.42	36.94
13,549.140	TOTAL MORGAN STANLEY BAML TRUST	12,675.33 93.5508	13,143.75 97.0080	6/28/24	468.42	36.94

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	MORGAN STANLEY BAML TRUST SER 2016-C28 CL A4 *14 DAY DELAY* DTD 02/01/16 3.544 01/15/2026 61766LBS7					
70,000.000	16258703	71,547.66	67,515.00		4,032.66-	206.73
70,000.000	TOTAL MORGAN STANLEY BAML TRUST	71,547.66 102.2109	67,515.00 96.4500	6/28/24	4,032.66-	206.73
	MORGAN STANLEY BAML TRUST CMO SER 2016-C31 CL A4 DTD 11/01/2016 2.840% 11/15/2049 CALLABLE 61766RAY2					
68,289.780	16258703	64,768.58	64,690.23		78.35-	161.62
68,289.780	TOTAL MORGAN STANLEY BAML TRUST	64,768.58 94.8437	64,690.23 94.7290	6/28/24	78.35-	161.62
	MORGAN STANLEY BAML TRUST SER 2017-C34 CL A4 *14 DAY DELAY* DTD 10/01/17 3.536 10/15/2026 61767EAE4					
400,000.000	16258702	406,078.12	372,452.00		33,626.12-	1,178.67
400,000.000	TOTAL MORGAN STANLEY BAML TRUST	406,078.12 101.5195	372,452.00 93.1130	6/28/24	33,626.12-	1,178.67
	MORGAN STANLEY CAPITAL I TRUST CMO SER 17-H1 CL A5 DTD 06/01/2017 3.530% 06/15/2050 NON CALLABLE 61691JAV6					
120,000.000	16258702	116,971.87	112,975.20		3,996.67-	353.00
120,000.000	TOTAL MORGAN STANLEY CAPITAL I TRUST	116,971.87 97.4766	112,975.20 94.1460	6/28/24	3,996.67-	353.00
	NISSAN AUTO LEASE TRUST ASSET BCKD SEC SER 2023-B CL A3 DTD 06/28/2023 5.690% 07/15/2026 CALLABLE 65473FAD9					
45,000.000	16258703	44,996.36	45,004.95		8.59	113.80

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
45,000.000	TOTAL NISSAN AUTO LEASE TRUST	44,996.36 99.9919	45,004.95 100.0110	6/28/24	8.59	113.80
	NISSAN AUTO LEASE TRUST ASSET BCKD SEC SER 2024-A CL A3 DTD 01/24/2024 4.910% 04/15/2027 CALLABLE 65481CAD6					
230,000.000	16258703	229,979.48	228,314.10		1,665.38-	501.91
230,000.000	TOTAL NISSAN AUTO LEASE TRUST	229,979.48 99.9911	228,314.10 99.2670	6/28/24	1,665.38-	501.91
	NISSAN AUTO RECEIVABLES OWNER ASSET BCKD SEC SER 2024-A CL A3 DTD 05/22/2024 5.280% 12/15/2028 CALLABLE 65479UAD0					
80,000.000	16258703	79,992.53	80,266.40		273.87	187.73
80,000.000	TOTAL NISSAN AUTO RECEIVABLES OWNER	79,992.53 99.9907	80,266.40 100.3330	6/28/24	273.87	187.73
	NISSAN AUTO RECEIVABLES OWNER ASSET BCKD SEC SER 2023-B CL A4 DTD 10/25/2023 5.960% 10/15/2030 CALLABLE 65480MAE3					
170,000.000	16258702	169,972.46	173,357.50		3,385.04	450.31
70,000.000	16258703	69,988.66	71,382.50		1,393.84	185.42
240,000.000	TOTAL NISSAN AUTO RECEIVABLES OWNER	239,961.12 99.9838	244,740.00 101.9750	6/28/24	4,778.88	635.73
	NORTH TEXAS HIGHER EDUCATION A SER 2021-1 CL A1B *0 DAY DELAY* DTD 09/30/21 09/25/2061 66286VAB3					
64,525.830	16258702	64,525.83	63,605.05		920.78-	63.97
64,525.830	TOTAL NORTH TEXAS HIGHER EDUCATION A	64,525.83 100.0000	63,605.05 98.5730	6/28/24	920.78-	63.97

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	SANTANDER DRIVE AUTO ASSET BCKD SEC SER 2023-5 CL A3 DTD 10/18/2023 6.020% 09/15/2028 CALLABLE 80286PAC5					
60,000.000	16258703	59,990.82	60,431.40		440.58	160.53
60,000.000	TOTAL SANTANDER DRIVE AUTO	59,990.82 99.9847	60,431.40 100.7190	6/28/24	440.58	160.53
	SANTANDER DRIVE AUTO RECEIVABL ASSET BCKD SEC SER 2023-2 CL A3 DTD 05/17/2023 5.210% 07/15/2027 CALLABLE 80287JAC8					
60,000.000	16258703	59,998.03	59,824.80		173.23-	138.93
60,000.000	TOTAL SANTANDER DRIVE AUTO RECEIVABL	59,998.03 99.9967	59,824.80 99.7080	6/28/24	173.23-	138.93
	SMALL BUSINESS ADMIN POOL #SBA1331 DTD 09/22/21 1.304 09/10/2031 831641FS9					
178,842.210	16258702	178,842.21	151,545.52		27,296.69-	712.36
178,842.210	TOTAL SMALL BUSINESS ADMIN POOL #SBA133	178,842.21 100.0000	151,545.52 84.7370	6/28/24	27,296.69-	712.36
	SMALL BUSINESS ADMINISTRATION SER 2008-20I CL 1 *0 DAY DELAY* DTD 09/17/08 5.600 09/01/2028 83162CSA2					
5,804.400	16258702	5,804.40	5,689.94		114.46-	108.35
9,989.920	16258703	9,989.92	9,792.92		197.00-	186.48
15,794.320	TOTAL SMALL BUSINESS ADMINISTRATION	15,794.32 100.0000	15,482.86 98.0280	6/28/24	311.46-	294.83
	SMALL BUSINESS ADMINISTRATION SER 2008-20L CL 1 *0 DAY DELAY* DTD 12/17/08 6.220 12/01/2028 83162CSE4					
11,603.970	16258702	11,603.97	11,569.51		34.46-	60.15

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SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
11,603.970	TOTAL SMALL BUSINESS ADMINISTRATION	11,603.97 100.0000	11,569.51 99.7030	6/28/24	34.46-	60.15
	SMALL BUSINESS ADMINISTRATION ASSET BCKD SEC SER 2023-25F CL 1 DTD 06/14/2023 4.930% 06/01/2048 NON CALLABLE 83162CT60					
271,668.380	16258702	271,668.38	268,427.38		3,241.00-	1,075.55
271,668.380	TOTAL SMALL BUSINESS ADMINISTRATION	271,668.38 100.0000	268,427.38 98.8070	6/28/24	3,241.00-	1,075.55
	SMALL BUSINESS ADMINISTRATION ASSET BCKD SEC SER 2023-504 CL 1 DTD 07/12/2023 5.180% 07/01/2048 NON CALLABLE 83162CT94					
153,214.030	16258702	153,214.03	153,911.15		697.12	3,968.24
153,214.030	TOTAL SMALL BUSINESS ADMINISTRATION	153,214.03 100.0000	153,911.15 100.4550	6/28/24	697.12	3,968.24
	SMALL BUSINESS ADMINISTRATION ASSET BCKD SEC SER 2023-25H CL 1 DTD 08/16/2023 5.150% 08/01/2048 NON CALLABLE 83162CU35					
326,003.890	16258702	326,003.89	327,239.44		1,235.55	6,995.50
326,003.890	TOTAL SMALL BUSINESS ADMINISTRATION	326,003.89 100.0000	327,239.44 100.3790	6/28/24	1,235.55	6,995.50
	SMALL BUSINESS ADMINISTRATION SER 2013-20A CL 1 *0 DAY DELAY* DTD 01/16/13 2.130 01/01/2033 83162CVG5					
73,167.970	16258702	73,167.97	66,319.45		6,848.52-	779.24
73,167.970	TOTAL SMALL BUSINESS ADMINISTRATION	73,167.97 100.0000	66,319.45 90.6400	6/28/24	6,848.52-	779.24

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	SMALL BUSINESS ADMINISTRATION ASSET BCKD SEC SER 2023-25K CL 1 DTD 11/15/2023 5.710% 11/01/2048 NON CALLABLE 83162CV34					
345,242.380	16258702	345,242.38	354,332.61		9,090.23	3,241.56
345,242.380	TOTAL SMALL BUSINESS ADMINISTRATION	345,242.38 100.0000	354,332.61 102.6330	6/28/24	9,090.23	3,241.56
	SMALL BUSINESS ADMINISTRATION ASSET BCKD SEC SER 2023-25L CL 1 DTD 12/13/2023 5.280% 12/01/2048 NON CALLABLE 83162CV59					
176,534.850	16258702	176,534.85	178,448.49		1,913.64	737.14
176,534.850	TOTAL SMALL BUSINESS ADMINISTRATION	176,534.85 100.0000	178,448.49 101.0840	6/28/24	1,913.64	737.14
	SMALL BUSINESS ADMINISTRATION ASSET BCKD SEC SER 2024-25D CL 1 DTD 04/17/2024 5.380% 04/01/2049 NON CALLABLE 83162CW74					
190,000.000	16258702	190,000.00	193,102.70		3,102.70	2,101.19
190,000.000	TOTAL SMALL BUSINESS ADMINISTRATION	190,000.00 100.0000	193,102.70 101.6330	6/28/24	3,102.70	2,101.19
	SMALL BUSINESS ADMINISTRATION SER 2017-20F CL 1 *0 DAY DELAY* DTD 06/14/17 2.810 06/01/2037 83162CYR8					
60,678.720	16258702	60,678.72	54,511.94		6,166.78-	100.05
60,678.720	TOTAL SMALL BUSINESS ADMINISTRATION	60,678.72 100.0000	54,511.94 89.8370	6/28/24	6,166.78-	100.05
	SMALL BUSINESS ADMINISTRATION SER 2017-20G CL 1 *0 DAY DELAY* DTD 07/12/17 2.980 07/01/2037 83162CYT4					
48,011.850	16258702	48,011.85	43,656.21		4,355.64-	715.38

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
48,011.850	TOTAL SMALL BUSINESS ADMINISTRATION	48,011.85 100.0000	43,656.21 90.9280	6/28/24	4,355.64-	715.38
	SMALL BUSINESS ADMINISTRATION SER 2018-20G CL 1 *0 DAY DELAY* DTD 07/11/18 3.540 07/01/2038 83162CZP1					
85,260.990	16258702	85,260.99	78,560.33		6,700.66-	1,509.12
85,260.990	TOTAL SMALL BUSINESS ADMINISTRATION	85,260.99 100.0000	78,560.33 92.1410	6/28/24	6,700.66-	1,509.12
	SMALL BUSINESS ADMINISTRATION SER 2015-10B CL 1 *9 DAY DELAY* DTD 09/23/15 2.829 09/10/2025 831641FE0					
52,799.370	16258702	52,799.37	51,195.33		1,604.04-	499.26
52,799.370	TOTAL SMALL BUSINESS ADMINISTRATION	52,799.37 100.0000	51,195.33 96.9620	6/28/24	1,604.04-	499.26
	SMALL BUSINESS ADMINISTRATION SER 2016-10A CL 1 *10 DAY DELAY* DTD 03/23/16 2.507 03/10/2026 831641FF7					
33,329.870	16258702	33,329.87	31,859.02		1,470.85-	281.58
33,329.870	TOTAL SMALL BUSINESS ADMINISTRATION	33,329.87 100.0000	31,859.02 95.5870	6/28/24	1,470.85-	281.58
	SMALL BUSINESS ADMINISTRATION SER 2017-10A CL 1 *9 DAY DELAY* DTD 03/29/17 2.845 03/10/2027 831641FH3					
41,975.300	16258702	41,975.30	40,111.60		1,863.70-	399.16
41,975.300	TOTAL SMALL BUSINESS ADMINISTRATION	41,975.30 100.0000	40,111.60 95.5600	6/28/24	1,863.70-	399.16

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	SMALL BUSINESS ADMINISTRATION SER 2017-10B CL 1 *9 DAY DELAY* DTD 09/20/17 2.518 09/10/2027 831641FJ9					
63,310.140	16258702	63,310.14	59,243.10		4,067.04-	532.84
63,310.140	TOTAL SMALL BUSINESS ADMINISTRATION	63,310.14 100.0000	59,243.10 93.5760	6/28/24	4,067.04-	532.84
	SMALL BUSINESS ADMINISTRATION SER 2018-10B CL 1 *9 DAY DELAY* DTD 09/19/18 3.548 09/10/2028 831641FL4					
63,397.480	16258702	63,397.48	59,583.49		3,813.99-	751.84
63,397.480	TOTAL SMALL BUSINESS ADMINISTRATION	63,397.48 100.0000	59,583.49 93.9840	6/28/24	3,813.99-	751.84
	SMALL BUSINESS ADMINISTRATION SER 2019-10A CL 1 *9 DAY DELAY* DTD 03/20/19 3.113 03/10/2029 831641FM2					
99,074.210	16258702	99,074.21	92,091.46		6,982.75-	1,030.88
99,074.210	TOTAL SMALL BUSINESS ADMINISTRATION	99,074.21 100.0000	92,091.46 92.9520	6/28/24	6,982.75-	1,030.88
	SMALL BUSINESS ADMINISTRATION SER 2020-10A CL 1 *0 DAY DELAY* DTD 03/25/20 2.078 03/01/2030 831641FP5					
149,321.720	16258702	149,321.72	133,622.03		15,699.69-	939.92
149,321.720	TOTAL SMALL BUSINESS ADMINISTRATION	149,321.72 100.0000	133,622.03 89.4860	6/28/24	15,699.69-	939.92
	SMALL BUSINESS ADMINISTRATION ASSET BCKD SEC SER 2023-10B CL 1 DTD 09/20/2023 5.688% 09/10/2033 NON CALLABLE 831641FW0					
332,024.190	16258702	332,024.19	339,564.46		7,540.27	6,312.43
478,505.450	16258703	478,505.45	489,372.31		10,866.86	9,097.32

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810,529.640	TOTAL SMALL BUSINESS ADMINISTRATION	810,529.64 100.0000	828,936.77 102.2710	6/28/24	18,407.13	15,409.75
	SYNCHRONY CARD ISSUANCE ASSET BCKD SEC SER 2023-A2 CL A DTD 11/15/2023 5.740% 10/15/2029 NON CALLABLE 87166PAL5					
185,000.000	16258703	184,966.52	187,101.60		2,135.08	471.96
185,000.000	TOTAL SYNCHRONY CARD ISSUANCE	184,966.52 99.9819	187,101.60 101.1360	6/28/24	2,135.08	471.96
	SYNCHRONY CARD ISSUANCE TRUST ASSET BCKD SEC SER 2024-A1 CL A DTD 03/18/2024 5.040% 03/15/2030 NON CALLABLE 87166PAM3					
105,000.000	16258702	104,983.61	104,721.75		261.86-	235.20
200,000.000	16258703	199,968.78	199,470.00		498.78-	448.00
305,000.000	TOTAL SYNCHRONY CARD ISSUANCE TRUST	304,952.39 99.9844	304,191.75 99.7350	6/28/24	760.64-	683.20
	TOYOTA AUTO RECEIVABLES ASSET BCKD SEC SER 2024-A CL A3 DTD 01/30/2024 4.830% 10/16/2028 CALLABLE 89238DAD0					
150,000.000	16258703	149,969.99	149,034.00		935.99-	322.00
150,000.000	TOTAL TOYOTA AUTO RECEIVABLES	149,969.99 99.9800	149,034.00 99.3560	6/28/24	935.99-	322.00
	TOYOTA AUTO RECEIVABLES OWNER ASSET BCKD SEC SER 2023-C CL A3 DTD 08/15/2023 5.160% 04/17/2028 CALLABLE 89231FAD2					
80,000.000	16258703	79,981.90	79,778.40		203.50-	183.47
80,000.000	TOTAL TOYOTA AUTO RECEIVABLES OWNER	79,981.90 99.9774	79,778.40 99.7230	6/28/24	203.50-	183.47

The accompanying notes are an integral part of these schedules.

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	TOYOTA AUTO RECEIVABLES OWNER ASSET BCKD SEC SER 2024-B CL A3 DTD 04/30/2024 5.330% 01/16/2029 CALLABLE 89237NAD9					
90,000.000	16258703	89,987.17	90,356.40		369.23	213.21
90,000.000	TOTAL TOYOTA AUTO RECEIVABLES OWNER	89,987.17 99.9857	90,356.40 100.3960	6/28/24	369.23	213.21
	TOYOTA AUTO RECEIVABLES OWNER ASSET BCKD SEC SER 2023-D CL A3 DTD 11/14/2023 5.540% 08/15/2028 CALLABLE 89239FAD4					
73,000.000	16258703	73,510.43	73,521.22		10.79	179.74
73,000.000	TOTAL TOYOTA AUTO RECEIVABLES OWNER	73,510.43 100.6992	73,521.22 100.7140	6/28/24	10.79	179.74
	UBS COMMERCIAL MORTGAGE TRUST CMO SER 2018-C8 CL A4 DTD 02/01/2018 3.983% 02/15/2051 CALLABLE 90276VAE9					
105,000.000	16258702	109,585.55	99,172.50		10,413.05-	348.51
105,000.000	TOTAL UBS COMMERCIAL MORTGAGE TRUST	109,585.55 104.3672	99,172.50 94.4500	6/28/24	10,413.05-	348.51
	UBS COMMERCIAL MORTGAGE TRUST CMO SER 2017-C7 CL A4 DTD 12/01/2017 3.679% 12/15/2050 CALLABLE 90276WAS6					
95,000.000	16258702	91,968.16	88,994.10		2,974.06-	291.25
95,000.000	TOTAL UBS COMMERCIAL MORTGAGE TRUST	91,968.16 96.8086	88,994.10 93.6780	6/28/24	2,974.06-	291.25

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	USB COMMERCIAL MORTGAGE TRUST CMO 2017-C3 CL A3 DTD 08/01/2017 3.167% 08/15/2050 CALLABLE 90276GAR3					
70,000.000	16258702	63,106.64	66,033.10		2,926.46	185.07
65,000.000	16258703	61,232.03	61,316.45		84.42	171.86
135,000.000	TOTAL USB COMMERCIAL MORTGAGE TRUST	124,338.67 92.1027	127,349.55 94.3330	6/28/24	3,010.88	356.93
	VERIZON MASTER TRUST ASSET BCKD SEC SER 2023-4 CL A1A DTD 06/30/2023 5.160% 06/20/2029 CALLABLE 92348KBS1					
95,000.000	16258702	94,989.43	94,952.50		36.93-	149.78
35,000.000	16258703	34,996.10	34,982.50		13.60-	55.18
130,000.000	TOTAL VERIZON MASTER TRUST	129,985.53 99.9889	129,935.00 99.9500	6/28/24	50.53-	204.96
	VERIZON MASTER TRUST ASSET BCKD SEC SER 2023-7 CL A1A DTD 11/20/2023 5.670% 11/20/2029 NON CALLABLE 92348KCD3					
80,000.000	16258703	79,990.10	80,971.20		981.10	138.60
80,000.000	TOTAL VERIZON MASTER TRUST	79,990.10 99.9876	80,971.20 101.2140	6/28/24	981.10	138.60
	VERIZON MASTER TRUST ASSET BCKD SEC SER 2024-1 CL A1A DTD 01/18/2024 5.000% 12/20/2028 CALLABLE 92348KCL5					
75,000.000	16258703	74,997.77	74,683.50		314.27-	114.58
75,000.000	TOTAL VERIZON MASTER TRUST	74,997.77 99.9970	74,683.50 99.5780	6/28/24	314.27-	114.58

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	VERIZON MASTER TRUST ASSET BCKD SEC SER 2024-3 CL A1A DTD 04/23/2024 5.340% 04/22/2030 CALLABLE 92348KCQ4					
140,000.000	16258702	139,969.00	141,225.00		1,256.00	228.43
85,000.000	16258703	84,981.18	85,743.75		762.57	138.69
225,000.000	TOTAL VERIZON MASTER TRUST	224,950.18 99.9779	226,968.75 100.8750	6/28/24	2,018.57	367.12
	VOLKSWAGEN AUTO LEASE TRUST ASSET BCKD SEC SER 2024-A CL A3 DTD 03/27/2024 5.210% 06/21/2027 NON CALLABLE 92866EAD1					
240,000.000	16258702	239,979.89	239,736.00		243.89-	382.07
165,000.000	16258703	164,986.17	164,818.50		167.67-	262.67
405,000.000	TOTAL VOLKSWAGEN AUTO LEASE TRUST	404,966.06 99.9916	404,554.50 99.8900	6/28/24	411.56-	644.74
	VOLKSWAGEN AUTO LEASE TRUST ASSET BCKD SEC SER 2023-A CL A3 DTD 09/19/2023 5.810% 10/20/2026 CALLABLE 92867UAD4					
105,000.000	16258703	104,984.37	105,432.60		448.23	186.40
105,000.000	TOTAL VOLKSWAGEN AUTO LEASE TRUST	104,984.37 99.9851	105,432.60 100.4120	6/28/24	448.23	186.40
	VOLKSWAGEN AUTO LOAN ENHANCED ASSET BCKD SEC SER 2023-1 CL A3 DTD 06/13/2023 5.020% 06/20/2028 CALLABLE 92867WAD0					
135,000.000	16258702	134,966.71	134,462.70		504.01-	207.08
135,000.000	TOTAL VOLKSWAGEN AUTO LOAN ENHANCED	134,966.71 99.9753	134,462.70 99.6020	6/28/24	504.01-	207.08

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	VOLKSWAGEN AUTO LOAN ENHANCED ASSET BCKD SEC SER 2023-2 CL A3 DTD 11/21/2023 5.480% 12/20/2028 CALLABLE 92867YAD6					
140,000.000	16258703	139,985.92	141,047.20		1,061.28	234.42
140,000.000	TOTAL VOLKSWAGEN AUTO LOAN ENHANCED	139,985.92 99.9899	141,047.20 100.7480	6/28/24	1,061.28	234.42
	WELLS FARGO CARD ISSUANCE TRUST ASSET BCKD SEC SER 2024-A1 CL A DTD 03/01/2024 4.940% 02/15/2029 CALLABLE 92970QAA3					
355,000.000	16258703	354,903.65	354,435.55		468.10-	779.42
355,000.000	TOTAL WELLS FARGO CARD ISSUANCE TRUST	354,903.65 99.9729	354,435.55 99.8410	6/28/24	468.10-	779.42
	WELLS FARGO COML CMO SER 2016-LC25 CL A3 DTD 12/01/2016 3.374% 12/15/2059 CALLABLE 95000JAU2					
106,677.280	16258702	100,305.81	102,350.45		2,044.64	299.94
106,677.280	TOTAL WELLS FARGO COML	100,305.81 94.0273	102,350.45 95.9440	6/28/24	2,044.64	299.94
	WELLS FARGO COMMERCIAL MORTGAG SER 2014-LC18 CL A5 *14 DAY DELAY* DTD 12/01/14 3.405 12/15/2047 94989AAU9					
175,000.000	16258703	178,839.06	172,723.25		6,115.81-	496.56
175,000.000	TOTAL WELLS FARGO COMMERCIAL MORTGAG	178,839.06 102.1937	172,723.25 98.6990	6/28/24	6,115.81-	496.56
	WELLS FARGO COMMERCIAL MORTGAG SER 2015-P2 CL A4 *14 DAY DELAY* DTD 12/01/15 3.809 12/15/2048 95000AAU1					
70,000.000	16258703	70,727.34	68,112.80		2,614.54-	222.19

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
70,000.000	TOTAL WELLS FARGO COMMERCIAL MORTGAG	70,727.34 101.0391	68,112.80 97.3040	6/28/24	2,614.54-	222.19
	WELLS FARGO COMMERCIAL MORTGAG SER 2016-BNK1 CL A3 *14 DAY DELAY* DTD 08/01/16 2.652 08/15/2049 95000GAY0					
70,000.000	16258703	69,409.38	65,578.10		3,831.28-	154.70
70,000.000	TOTAL WELLS FARGO COMMERCIAL MORTGAG	69,409.38 99.1563	65,578.10 93.6830	6/28/24	3,831.28-	154.70
	WELLS FARGO COMMERCIAL MORTGAG SER 2018-C44 CL A5 *14 DAY DELAY* DTD 05/01/18 4.212 05/15/2051 95001JAX5					
140,000.000	16258702	140,475.78	132,987.40		7,488.38-	491.40
140,000.000	TOTAL WELLS FARGO COMMERCIAL MORTGAG	140,475.78 100.3398	132,987.40 94.9910	6/28/24	7,488.38-	491.40
	WELLS FARGO COMMERCIAL MORTGAG SER 2018-C43 CL A4 *14 DAY DELAY* DTD 03/01/18 4.012 03/15/2051 95001LAU6					
140,000.000	16258702	139,567.97	132,822.20		6,745.77-	468.07
140,000.000	TOTAL WELLS FARGO COMMERCIAL MORTGAG	139,567.97 99.6914	132,822.20 94.8730	6/28/24	6,745.77-	468.07
	WELLS FARGO COMMERCIAL MORTGAG SER 2017-C38 CL A4 *14 DAY DELAY* DTD 07/01/17 3.190 07/15/2050 95001MAE0					
44,539.050	16258703	42,698.35	42,019.92		678.43-	118.40
44,539.050	TOTAL WELLS FARGO COMMERCIAL MORTGAG	42,698.35 95.8672	42,019.92 94.3440	6/28/24	678.43-	118.40

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	WELLS FARGO COMMERCIAL MORTGAG SER 2017-C38 CL A5 *14 DAY DELAY* DTD 07/01/17 3.453 07/15/2050 95001MAF7					
105,000.000	16258702	103,199.41	98,753.55		4,445.86-	302.14
105,000.000	TOTAL WELLS FARGO COMMERCIAL MORTGAG	103,199.41 98.2852	98,753.55 94.0510	6/28/24	4,445.86-	302.14
	WELLS FARGO COMMERCIAL MORTGAGE TRUST SER 2015-LC22 CL A4 *14 DAY DELAY* DTD 09/01/15 3.839 09/15/2058 94989TAZ7					
65,000.000	16258703	64,614.06	63,310.65		1,303.41-	207.95
65,000.000	TOTAL WELLS FARGO COMMERCIAL MORTGAGE	64,614.06 99.4062	63,310.65 97.4010	6/28/24	1,303.41-	207.95
	WELLS FARGO COMMERCIAL MORTGAGE CMO SER 2015-C31 CL A4 DTD 11/01/2015 3.695% 11/15/2048 NON CALLABLE 94989WAS6					
170,000.000	16258703	177,052.34	165,335.20		11,717.14-	523.46
170,000.000	TOTAL WELLS FARGO COMMERCIAL MORTGAGE	177,052.34 104.1484	165,335.20 97.2560	6/28/24	11,717.14-	523.46
	WELLS FARGO COMMERCIAL MORTGAGE CMO SER 2016-C35 CL A3 DTD 07/01/2016 2.674% 07/15/2048 CALLABLE 95000FAS5					
101,687.140	16258703	97,029.65	96,851.92		177.73-	226.63
101,687.140	TOTAL WELLS FARGO COMMERCIAL MORTGAGE	97,029.65 95.4198	96,851.92 95.2450	6/28/24	177.73-	226.63
	WELLS FARGO COMMERCIAL MORTGAGE CMO SER 2016-LC24 CL A3 DTD 09/01/2016 2.684% 10/15/2049 CALLABLE 95000HBE1					
85,157.220	16258703	79,771.70	80,841.45		1,069.75	190.47

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
85,157.220	TOTAL WELLS FARGO COMMERCIAL MORTGAGE	79,771.70 93.6758	80,841.45 94.9320	6/28/24	1,069.75	190.47
	WELLS FARGO COMMERCIAL MORTGAGE CMO SER 2017-C39 CL A4 DTD 08/01/2017 3.157% 09/15/2050 CALLABLE 95000XAE7					
110,000.000	16258702	105,204.69	102,769.70		2,434.99-	289.39
90,000.000	16258703	86,306.64	84,084.30		2,222.34-	236.78
200,000.000	TOTAL WELLS FARGO COMMERCIAL MORTGAGE	191,511.33 95.7557	186,854.00 93.4270	6/28/24	4,657.33-	526.17
	WELLS FARGO COMMERCIAL MORTGAGE TRST CMO SER 2016-NXS6 CL A3 DTD 10/01/2016 2.642% 11/15/2049 NON CALLABLE 95000KBA2					
60,000.000	16258703	57,042.19	56,998.20		43.99-	132.10
60,000.000	TOTAL WELLS FARGO COMMERCIAL MORTGAGE T	57,042.19 95.0703	56,998.20 94.9970	6/28/24	43.99-	132.10
	WF-RBS COMMERCIAL MORTGAGE TRU SER 2014-C22 CL A5 *14 DAY DELAY* DTD 09/01/14 3.752 09/15/2057 92890KBA2					
50,000.000	16258703	50,425.78	49,335.00		1,090.78-	156.33
50,000.000	TOTAL WF-RBS COMMERCIAL MORTGAGE TRU	50,425.78 100.8516	49,335.00 98.6700	6/28/24	1,090.78-	156.33
	WF-RBS COMMERCIAL MORTGAGE TRU SER 2014-C24 CL A5 *14 DAY DELAY* DTD 11/01/14 3.607 11/15/2047 92939KAE8					
70,000.000	16258703	70,235.16	69,389.60		845.56-	210.41
70,000.000	TOTAL WF-RBS COMMERCIAL MORTGAGE TRU	70,235.16 100.3359	69,389.60 99.1280	6/28/24	845.56-	210.41

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	WORLD OMNI AUTO ASSET BCKD SEC SER 2024-B CL A3 DTD 05/22/2024 5.270% 09/17/2029 CALLABLE 98164HAD0					
60,000.000	16258703	59,991.67	60,175.20		183.53	140.53
60,000.000	TOTAL WORLD OMNI AUTO	59,991.67 99.9861	60,175.20 100.2920	6/28/24	183.53	140.53
	WORLD OMNI AUTO RECEIVABLES ASSET BCKD SEC SER 2023-D CL A3 DTD 11/08/2023 5.790% 02/15/2029 CALLABLE 98164DAD9					
100,000.000	16258703	99,983.44	101,230.00		1,246.56	257.33
100,000.000	TOTAL WORLD OMNI AUTO RECEIVABLES	99,983.44 99.9834	101,230.00 101.2300	6/28/24	1,246.56	257.33
	WORLD OMNI AUTO RECEIVABLES TR ASSET BCKD SEC SER 2023-C CL A3 DTD 08/16/2023 5.150% 11/15/2028 CALLABLE 98164FAD4					
125,000.000	16258703	124,978.73	124,576.25		402.48-	286.11
125,000.000	TOTAL WORLD OMNI AUTO RECEIVABLES TR	124,978.73 99.9830	124,576.25 99.6610	6/28/24	402.48-	286.11
	WORLD OMNI AUTOMOBILE LEASE ASSET BCKD SEC SER 2023-A CL A3 DTD 05/24/2023 5.070% 09/15/2026 NON CALLABLE 981944AD3					
55,000.000	16258703	54,997.92	54,748.65		249.27-	123.93
55,000.000	TOTAL WORLD OMNI AUTOMOBILE LEASE	54,997.92 99.9962	54,748.65 99.5430	6/28/24	249.27-	123.93

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	WORLD OMNI AUTOMOBILE LEASE SE ASSET BCKD SEC SER 2024-A CL A3 DTD 04/17/2024 5.260% 10/15/2027 CALLABLE 981946AD8					
135,000.000	16258703	134,988.61	135,172.80		184.19	315.60
135,000.000	TOTAL WORLD OMNI AUTOMOBILE LEASE SE	134,988.61 99.9916	135,172.80 100.1280	6/28/24	184.19	315.60
	TOTAL MORTGAGE BACKED OBLIGATION	22,634,558.69	22,176,658.94		457,899.75-	90,583.36
	TOTAL MORTGAGE/ASSET-BACKED SECURITIES	**52,376,800.24**	**50,840,296.68**		**1,536,503.56-**	**206,824.35**
	MUNICIPAL BONDS					
	EDUCATIONAL FACILITIES					
	UNIV OF MICHIGAN MI HIGHER EDUCATION DTD 04/12/2022 3.456% 04/01/2032 NON CALLABLE 914455VF4					
270,000.000	16258702	270,000.00	247,274.10		22,725.90-	2,332.80
270,000.000	TOTAL UNIV OF MICHIGAN MI	270,000.00 100.0000	247,274.10 91.5830	6/28/24	22,725.90-	2,332.80
	TOTAL EDUCATIONAL FACILITIES	270,000.00	247,274.10		22,725.90-	2,332.80
	GENERAL OBLIGATION					
	ATLANTA GA TXBL-REF-SER C DTD 12/23/21 2.288 12/01/2033 047772G85					
50,000.000	16258702	50,000.00	40,519.00		9,481.00-	95.33
50,000.000	TOTAL ATLANTA GA	50,000.00 100.0000	40,519.00 81.0380	6/28/24	9,481.00-	95.33

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	BEXAR CNTY TX TXBL-REF DTD 12/30/21 2.171 06/15/2032 0882812T6					
75,000.000	16258702	75,000.00	62,405.25		12,594.75-	72.37
75,000.000	TOTAL BEXAR CNTY TX	75,000.00 100.0000	62,405.25 83.2070	6/28/24	12,594.75-	72.37
	CALIFORNIA STATE GENERAL OBLIGATION DTD 10/11/2023 5.750% 10/01/2031 NON CALLABLE 13063D7E2					
150,000.000	16258702	157,908.00	158,011.50		103.50	2,156.25
150,000.000	TOTAL CALIFORNIA STATE	157,908.00 105.2720	158,011.50 105.3410	6/28/24	103.50	2,156.25
	CAMPBELL CA UNION HIGH SCH DIS TXBL-REF DTD 09/23/21 2.312 08/01/2035 134159B50					
50,000.000	16258702	50,000.00	38,473.50		11,526.50-	481.67
50,000.000	TOTAL CAMPBELL CA UNION HIGH SCH DIS	50,000.00 100.0000	38,473.50 76.9470	6/28/24	11,526.50-	481.67
	COAST CA CMNTY CLG DIST TXBL-REF DTD 12/17/19 2.788 08/01/2033 190335KR9					
145,000.000	16258702	145,000.00	122,690.30		22,309.70-	1,684.42
145,000.000	TOTAL COAST CA CMNTY CLG DIST	145,000.00 100.0000	122,690.30 84.6140	6/28/24	22,309.70-	1,684.42
	DENISON TX INDEP SCH DIST TXBL-REF DTD 02/27/20 2.018 08/01/2028 248415XT3					
155,000.000	16258702	155,000.00	138,735.85		16,264.15-	1,303.29
155,000.000	TOTAL DENISON TX INDEP SCH DIST	155,000.00 100.0000	138,735.85 89.5070	6/28/24	16,264.15-	1,303.29

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	GARFIELD PITKIN & EAGLE COLORADO GENERAL OBLIGATION DTD 08/10/2021 4.000% 12/15/2029 NON CALLABLE ST AID WITHHLDG 365892NH7					
170,000.000	16258702	178,496.60	164,379.80		14,116.80-	302.22
170,000.000	TOTAL GARFIELD PITKIN & EAGLE COLORADO	178,496.60 104.9980	164,379.80 96.6940	6/28/24	14,116.80-	302.22
	HAWAII ST TXBL-REF-SER GJ DTD 10/12/21 1.710 08/01/2028 419792G42					
60,000.000	16258702	60,000.00	53,441.40		6,558.60-	427.50
55,000.000	16258703	47,600.85	48,987.95		1,387.10	391.88
115,000.000	TOTAL HAWAII ST	107,600.85 93.5660	102,429.35 89.0690	6/28/24	5,171.50-	819.38
	HAWAII STATE GENERAL OBLIGATION DTD 10/12/2021 2.042% 10/01/2031 CALLABLE 419792B62					
90,000.000	16258702	70,074.90	75,175.20		5,100.30	459.45
90,000.000	TOTAL HAWAII STATE	70,074.90 77.8610	75,175.20 83.5280	6/28/24	5,100.30	459.45
	HONOLULU CITY & CNTY HI TXBL-REF-SER F-GREEN BOND DTD 09/05/18 3.753 09/01/2030 438687EJ0					
80,000.000	16258702	80,000.00	76,497.60		3,502.40-	1,000.80
80,000.000	TOTAL HONOLULU CITY & CNTY HI	80,000.00 100.0000	76,497.60 95.6220	6/28/24	3,502.40-	1,000.80

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	JOHNSON CNTY KANSAS GENERAL OBLIGATION DTD 11/10/2020 2.000% 09/01/2030 NON CALLABLE 47844PNZ4					
165,000.000	16258702	139,705.50	141,335.70		1,630.20	1,100.00
165,000.000	TOTAL JOHNSON CNTY KANSAS	139,705.50 84.6700	141,335.70 85.6580	6/28/24	1,630.20	1,100.00
	KING CNTY WA PUBLIC HOSP DIST TXBL-REF DTD 10/27/21 2.601 12/01/2034 494791SX5					
75,000.000	16258702	75,000.00	59,636.25		15,363.75-	162.56
75,000.000	TOTAL KING CNTY WA PUBLIC HOSP DIST	75,000.00 100.0000	59,636.25 79.5150	6/28/24	15,363.75-	162.56
	LARIMER CNTY COLORADO SCH DIST GENERAL OBLIGATION DTD 10/22/2020 1.090% 12/15/2026 NON CALLABLE ST AID WITHHLDG 517138YY3					
75,000.000	16258703	65,602.50	68,556.75		2,954.25	36.33
75,000.000	TOTAL LARIMER CNTY COLORADO SCH DIST	65,602.50 87.4700	68,556.75 91.4090	6/28/24	2,954.25	36.33
	MASSACHUSETTS ST BUILD AMERICA BONDS -SER D DTD 08/26/10 4.500 08/01/2031 57582PWH9					
100,000.000	16258702	103,589.83	96,456.00		7,133.83-	1,875.00
100,000.000	TOTAL MASSACHUSETTS ST	103,589.83 103.5898	96,456.00 96.4560	6/28/24	7,133.83-	1,875.00
	MASSACHUSETTS ST TXBL-REF-SER E DTD 12/03/20 0.695 11/01/2025 57582RK88					
100,000.000	16258703	88,614.00	94,333.00		5,719.00	115.83

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
100,000.000	TOTAL MASSACHUSETTS ST	88,614.00 88.6140	94,333.00 94.3330	6/28/24	5,719.00	115.83
	MISSISSIPPI ST TXBL-REF-SER E DTD 12/09/21 2.387 10/01/2034 605581QU4					
160,000.000	16258702	160,000.00	128,302.40		31,697.60-	954.80
160,000.000	TOTAL MISSISSIPPI ST	160,000.00 100.0000	128,302.40 80.1890	6/28/24	31,697.60-	954.80
	NEW YORK ST TXBL-REF-SER B-GROUP 2 DTD 10/30/19 2.360 02/15/2027 649791PS3					
100,000.000	16258703	91,088.00	94,032.00		2,944.00	891.56
100,000.000	TOTAL NEW YORK ST	91,088.00 91.0880	94,032.00 94.0320	6/28/24	2,944.00	891.56
	OHIO STATE GENERAL OBLIGATION DTD 06/26/2020 1.880% 09/15/2034 NON CALLABLE 6775224S0					
75,000.000	16258702	63,515.25	57,934.50		5,580.75-	415.17
75,000.000	TOTAL OHIO STATE	63,515.25 84.6870	57,934.50 77.2460	6/28/24	5,580.75-	415.17
	OREGON ST TAXABLE-PENSION DTD 10/31/03 5.892 06/01/2027 68607LXQ5					
78,795.410	16258703	88,559.94	79,844.18		8,715.76-	386.89
78,795.410	TOTAL OREGON ST TAXABLE-PENSION	88,559.94 112.3923	79,844.18 101.3310	6/28/24	8,715.76-	386.89

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	PALOMAR CALIFORNIA CMNTY CLG DIST GENERAL OBLIGATION DTD 11/03/2020 1.419% 08/01/2027 NON CALLABLE 697511FE8					
55,000.000	16258703	46,229.15	49,852.55		3,623.40	325.19
55,000.000	TOTAL PALOMAR CALIFORNIA CMNTY CLG DIST	46,229.15 84.0530	49,852.55 90.6410	6/28/24	3,623.40	325.19
	SAN DIEGO CA CMNTY CLG DIST TXBL-REF DTD 12/28/21 2.383 08/01/2033 797272RV5					
50,000.000	16258702	50,000.00	40,999.50		9,000.50-	496.46
50,000.000	TOTAL SAN DIEGO CA CMNTY CLG DIST	50,000.00 100.0000	40,999.50 81.9990	6/28/24	9,000.50-	496.46
	SANTA MONICA CA CMNTY CLG DIST TXBL-REF-ELECTION 2008-SER A DTD 04/18/18 3.592 08/01/2029 802385RD8					
80,000.000	16258702	80,000.00	76,278.40		3,721.60-	1,197.33
80,000.000	TOTAL SANTA MONICA CA CMNTY CLG DIST	80,000.00 100.0000	76,278.40 95.3480	6/28/24	3,721.60-	1,197.33
	TEXAS STATE GENERAL OBLIGATION DTD 11/18/2021 4.000% 10/01/2029 NON CALLABLE 882724WW3					
100,000.000	16258702	99,750.00	96,911.00		2,839.00-	1,000.00
100,000.000	TOTAL TEXAS STATE	99,750.00 99.7500	96,911.00 96.9110	6/28/24	2,839.00-	1,000.00
	UTAH ST BUILD AMERICA BONDS-SER B DTD 09/30/10 3.539 07/01/2025 917542QV7					
69,868.380	16258702	70,309.25	69,351.35		957.90-	1,236.32
41,921.030	16258703	45,504.44	41,610.81		3,893.63-	741.79

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
111,789.410	TOTAL UTAH ST	115,813.69 103.5999	110,962.16 99.2600	6/28/24	4,851.53-	1,978.11
	WISCONSIN STATE GENERAL OBLIGATION DTD 03/16/2022 2.614% 05/01/2032 NON CALLABLE 97705MXF7					
50,000.000	16258702	50,000.00	43,495.50		6,504.50-	217.83
50,000.000	TOTAL WISCONSIN STATE	50,000.00 100.0000	43,495.50 86.9910	6/28/24	6,504.50-	217.83
	TOTAL GENERAL OBLIGATION	2,386,548.21	2,218,247.24		168,300.97-	19,528.24
	HOUSING FINANCE REVENUE					
	INDIANA STATE HSG & CMNTY DEV AUTH SINGLE FAMILY HOUSING REVENUE DTD 05/11/2023 5.750% 07/01/2054 CALLABLE GNMA/FNMA/FHLMC COLL 45505TD99					
115,000.000	16258702	118,588.00	115,253.00		3,335.00-	3,306.25
115,000.000	TOTAL INDIANA STATE HSG & CMNTY DEV AUT	118,588.00 103.1200	115,253.00 100.2200	6/28/24	3,335.00-	3,306.25
	MARYLAND STATE CMNTY SINGLE FAMILY HOUSING REVENUE DTD 08/15/2023 6.000% 09/01/2053 CALLABLE GNMA/FNMA/FHLMC COLL 57419T3R0					
190,000.000	16258702	194,465.00	192,623.90		1,841.10-	3,800.00
190,000.000	TOTAL MARYLAND STATE CMNTY	194,465.00 102.3500	192,623.90 101.3810	6/28/24	1,841.10-	3,800.00

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	MINNESOTA STATE HSG FIN SINGLE FAMILY HOUSING REVENUE DTD 07/26/2023 6.000% 07/01/2053 CALLABLE 60416TV96					
100,000.000	16258702	101,498.00	101,666.00		168.00	3,000.00
100,000.000	TOTAL MINNESOTA STATE HSG FIN	101,498.00 101.4980	101,666.00 101.6660	6/28/24	168.00	3,000.00
	NEVADA STATE HSG DIV SINGLE FAMILY SINGLE FAMILY HOUSING REVENUE DTD 06/08/2023 5.750% 10/01/2053 CALLABLE GNMA/FNMA/FHLMC COLL 641279VA9					
100,000.000	16258702	102,148.00	100,679.00		1,469.00-	1,437.50
100,000.000	TOTAL NEVADA STATE HSG DIV SINGLE FAMIL	102,148.00 102.1480	100,679.00 100.6790	6/28/24	1,469.00-	1,437.50
	TENNESSEE HSG DEV SINGLE FAMILY HOUSING REVENUE DTD 07/25/2023 6.000% 01/01/2054 CALLABLE 88046KFS0					
110,000.000	16258702	112,072.40	111,824.90		247.50-	3,300.00
110,000.000	TOTAL TENNESSEE HSG DEV	112,072.40 101.8840	111,824.90 101.6590	6/28/24	247.50-	3,300.00
	TEXAS STATE DEPT HSG SINGLE FAMILY HOUSING REVNUE DTD 12/20/2023 6.250% 09/01/2053 CALLABLE GNMA COLL 88275FZU6					
145,000.000	16258702	148,983.15	148,771.45		211.70-	4,808.16
145,000.000	TOTAL TEXAS STATE DEPT HSG	148,983.15 102.7470	148,771.45 102.6010	6/28/24	211.70-	4,808.16
	TOTAL HOUSING FINANCE REVENUE	777,754.55	770,818.25		6,936.30-	19,651.91
	UTILITY REVENUE					

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	LOUISIANA STATE LOCAL GOVT ENVRNM POWER REVENUE DTD 05/19/2022 3.615% 02/01/2029 NON CALLABLE 54627RAL4					
61,281.120	16258703	61,281.12	59,787.09		1,494.03-	923.05
61,281.120	TOTAL LOUISIANA STATE LOCAL GOVT ENVRNM	61,281.12 100.0000	59,787.09 97.5620	6/28/24	1,494.03-	923.05
	LOUISIANA STATE LOCAL GOVT ENVRNMNTL POWER REVENUE DTD 05/19/2022 4.475% 08/01/2039 NON CALLABLE 54627RAP5					
105,000.000	16258702	96,159.00	99,055.95		2,896.95	1,957.81
105,000.000	TOTAL LOUISIANA STATE LOCAL GOVT ENVRNM	96,159.00 91.5800	99,055.95 94.3390	6/28/24	2,896.95	1,957.81
	OKLAHOMA DEV FIN AUTH UTILITIES REVENUE DTD 08/25/2022 3.877% 05/01/2037 NON CALLABLE 6789084C5					
117,246.390	16258702	115,893.87	111,823.74		4,070.13-	757.60
117,246.390	TOTAL OKLAHOMA DEV FIN AUTH	115,893.87 98.8464	111,823.74 95.3750	6/28/24	4,070.13-	757.60
	OKLAHOMA DEV FIN AUTH REV POWER REVENUE DTD 07/20/2022 4.285% 02/01/2034 NON CALLABLE 6789083Z5					
17,457.710	16258702	17,457.71	16,923.68		534.03-	311.69
17,457.710	TOTAL OKLAHOMA DEV FIN AUTH REV	17,457.71 100.0000	16,923.68 96.9410	6/28/24	534.03-	311.69

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	OKLAHOMA STATE DEV FIN AUTH POWER REVENUE DTD 09/07/2022 4.135% 12/01/2033 NON CALLABLE 6789084F8					
48,507.190	16258702	48,507.19	46,758.51		1,748.68-	167.15
48,507.190	TOTAL OKLAHOMA STATE DEV FIN AUTH	48,507.19 100.0000	46,758.51 96.3950	6/28/24	1,748.68-	167.15
	TEXAS NATURAL GAS SECURITIZATION UTILITIES REVENUE DTD 03/23/2023 5.102% 04/01/2035 NON CALLABLE 88258MAA3					
194,008.030	16258702	195,128.57	193,777.16		1,351.41-	2,449.10
194,008.030	TOTAL TEXAS NATURAL GAS SECURITIZATION	195,128.57 100.5776	193,777.16 99.8810	6/28/24	1,351.41-	2,449.10
	TOTAL UTILITY REVENUE	534,427.46	528,126.13		6,301.33-	6,566.40
	OTHER REVENUE					
	ALABAMA FEDERAL AID HIGHWAY FI TXBL-SER B DTD 10/14/21 2.056 09/01/2031 010268CT5					
75,000.000	16258702	62,948.25	62,646.00		302.25-	514.00
75,000.000	TOTAL ALABAMA FEDERAL AID HIGHWAY FI	62,948.25 83.9310	62,646.00 83.5280	6/28/24	302.25-	514.00
	ALABAMA FEDERAL AID HIGHWAY FI TXBL-SER B DTD 10/14/21 2.256 09/01/2033 010268CV0					
60,000.000	16258702	60,000.00	48,325.80		11,674.20-	451.20
60,000.000	TOTAL ALABAMA FEDERAL AID HIGHWAY FI	60,000.00 100.0000	48,325.80 80.5430	6/28/24	11,674.20-	451.20

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	CHANDLER AZ EXCISE TAX REVENUE TXBL-REF DTD 12/01/21 2.007 07/01/2030 158855FA9					
70,000.000	16258702	70,000.00	60,188.10		9,811.90-	702.45
70,000.000	TOTAL CHANDLER AZ EXCISE TAX REVENUE	70,000.00 100.0000	60,188.10 85.9830	6/28/24	9,811.90-	702.45
	KENTUCKY ST HGR EDU STUDENT LO TXBL-STUDENT LOAN ASSET-BACKED DTD 11/25/20 11/25/2050 49130NEZ8					
165,411.350	16258702	163,563.40	166,213.60		2,650.20	178.89
165,411.350	TOTAL KENTUCKY ST HGR EDU STUDENT LO	163,563.40 98.8828	166,213.60 100.4850	6/28/24	2,650.20	178.89
	LOUISIANA LOC GOVT ENVIRONMENTAL REVENUE BONDS DTD 03/29/2023 5.081% 06/01/2031 NON CALLABLE 54627RAR1					
60,143.620	16258703	60,143.62	59,705.77		437.85-	254.66
60,143.620	TOTAL LOUISIANA LOC GOVT ENVIRONMENTAL	60,143.62 100.0000	59,705.77 99.2720	6/28/24	437.85-	254.66
	LOUISIANA LOCAL GOVT ENVIRONMENTAL REVENUE BONDS DTD 05/19/2022 4.145% 02/01/2033 NON CALLABLE 54627RAM2					
120,000.000	16258702	112,054.80	114,920.40		2,865.60	2,072.50
120,000.000	TOTAL LOUISIANA LOCAL GOVT ENVIRONMENTA	112,054.80 93.3790	114,920.40 95.7670	6/28/24	2,865.60	2,072.50
	MARYLAND ST CMNTY DEV ADMIN DE TXBL-REF-RESIDENTIAL-SER A DTD 04/27/17 3.242 09/01/2048 57419RL86					
20,000.000	16258702	20,000.00	19,497.80		502.20-	216.13

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
20,000.000	TOTAL MARYLAND ST CMNTY DEV ADMIN DE	20,000.00 100.0000	19,497.80 97.4890	6/28/24	502.20-	216.13
65,000.000	MASSACHUSETTS ST WTR RESOURCES TXBL-REF-GREEN BONDS-SER C DTD 12/22/21 2.390 08/01/2033 576051ZR0 16258702	65,000.00	52,958.75		12,041.25-	647.29
65,000.000	TOTAL MASSACHUSETTS ST WTR RESOURCES	65,000.00 100.0000	52,958.75 81.4750	6/28/24	12,041.25-	647.29
90,000.000	MASSACHUSETTS STATE SPL OBLIG REVENUE BONDS DTD 08/30/2022 3.769% 07/15/2029 NON CALLABLE 576004HE8 16258702	90,000.00	86,575.50		3,424.50-	1,564.14
90,000.000	TOTAL MASSACHUSETTS STATE SPL OBLIG	90,000.00 100.0000	86,575.50 96.1950	6/28/24	3,424.50-	1,564.14
65,942.740	MASSACHUSETTS STATE SPL OBLIG REVENUE BONDS DTD 08/30/2022 4.110% 07/15/2031 NON CALLABLE 576004HG3 16258703	65,862.13	64,757.09		1,105.04-	1,249.72
65,942.740	TOTAL MASSACHUSETTS STATE SPL OBLIG	65,862.13 99.8778	64,757.09 98.2020	6/28/24	1,105.04-	1,249.72
24,122.870	MICHIGAN ST FIN AUTH REVENUE TXBL-VARIABLE-SER A-1B DTD 07/27/21 07/25/2061 59447TV91 16258703	24,122.87	23,819.89		302.98-	32.58
24,122.870	TOTAL MICHIGAN ST FIN AUTH REVENUE	24,122.87 100.0000	23,819.89 98.7440	6/28/24	302.98-	32.58

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	MICHIGAN ST FIN AUTH REVENUE TXBL-REF-SER T DTD 12/18/19 3.084 12/01/2034 59447TXW8					
90,000.000	16258702	90,000.00	78,289.20		11,710.80-	231.30
90,000.000	TOTAL MICHIGAN ST FIN AUTH REVENUE	90,000.00 100.0000	78,289.20 86.9880	6/28/24	11,710.80-	231.30
	MISSOURI ST HGR EDU LOAN AUTH TXBL-VAR-ASSET BACKED NTS-SER DTD 09/21/21 08/25/2061 606072LK0					
49,429.180	16258702	49,429.18	48,732.23		696.95-	69.41
49,429.180	TOTAL MISSOURI ST HGR EDU LOAN AUTH	49,429.18 100.0000	48,732.23 98.5900	6/28/24	696.95-	69.41
	N TEXAS ST HGR EDU AUTH TXBL-VARIABLE-REF-SENIOR-SER A DTD 10/28/21 10/25/2061 662826FP6					
78,405.810	16258702	78,405.81	77,951.84		453.97-	93.45
78,405.810	TOTAL N TEXAS ST HGR EDU AUTH	78,405.81 100.0000	77,951.84 99.4210	6/28/24	453.97-	93.45
	NEW HAMPSHIRE ST HSG FIN AUTHS TXBL-REF-ACQ-SER B DTD 07/13/17 3.163 07/01/2040 64469DB91					
30,000.000	16258702	30,000.00	29,151.30		848.70-	421.73
30,000.000	TOTAL NEW HAMPSHIRE ST HSG FIN AUTHS	30,000.00 100.0000	29,151.30 97.1710	6/28/24	848.70-	421.73
	NEW YORK CITY NEW YORK TRANSITIONAL REVENUE BONDS DTD 08/17/2017 2.860% 08/01/2025 ESCROWED TO MATURITY 64971X5L8					
85,000.000	16258703	79,215.75	82,805.30		3,589.55	1,012.92
85,000.000	TOTAL NEW YORK CITY NEW YORK TRANSITION	79,215.75 93.1950	82,805.30 97.4180	6/30/24	3,589.55	1,012.92

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	NEW YORK CITY NEW YORK TRANSITIONAL REVENUE BONDS DTD 08/17/2017 2.860% 08/01/2025 NON CALLABLE 64971X5P9					
10,000.000	16258703	9,319.50	9,744.80		425.30	119.17
10,000.000	TOTAL NEW YORK CITY NEW YORK TRANSITION	9,319.50 93.1950	9,744.80 97.4480	6/30/24	425.30	119.17
	NEW YORK ST DORM AUTH ST PERSO TXBL-STATE PERSONAL IT REV BON DTD 06/23/21 1.538 03/15/2027 64990FD68					
180,000.000	16258703	164,608.20	164,853.00		244.80	815.14
180,000.000	TOTAL NEW YORK ST DORM AUTH ST PERSO	164,608.20 91.4490	164,853.00 91.5850	6/28/24	244.80	815.14
	NEW YORK STATE DORM AUTH REVENUE BONDS DTD 03/25/2022 2.738% 03/15/2026 NON CALLABLE 64990FY32					
55,000.000	16258703	55,000.00	52,861.05		2,138.95-	443.40
55,000.000	TOTAL NEW YORK STATE DORM AUTH	55,000.00 100.0000	52,861.05 96.1110	6/28/24	2,138.95-	443.40
	NORTH DAKOTA PUB FIN AUTH REVENUE BONDS DTD 07/19/2022 4.050% 12/01/2030 NON CALLABLE 65887PXY6					
100,000.000	16258702	100,000.00	96,436.00		3,564.00-	337.50
100,000.000	TOTAL NORTH DAKOTA PUB FIN AUTH	100,000.00 100.0000	96,436.00 96.4360	6/28/24	3,564.00-	337.50
	NORTH DAKOTA ST PUBLIC FIN AUT TXBL-LEGACY INFRASTRUCTURE PRO DTD 12/22/21 2.580 12/01/2034 65887PWM3					
75,000.000	16258702	75,000.00	60,780.75		14,219.25-	161.25

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
75,000.000	TOTAL NORTH DAKOTA ST PUBLIC FIN AUT	75,000.00 100.0000	60,780.75 81.0410	6/28/24	14,219.25-	161.25
	OHIO ST HOSP FAC REVENUE TXBL-REF-CLEVELAND CLINIC HLTH DTD 11/05/19 2.785 01/01/2031 677561LJ9					
200,000.000	16258702	175,938.00	176,450.00		512.00	2,785.00
200,000.000	TOTAL OHIO ST HOSP FAC REVENUE	175,938.00 87.9690	176,450.00 88.2250	6/28/24	512.00	2,785.00
	RHODE ISLAND ST STUDENT LOAN A TXBL-LIBOR FLOATING-FFELP LOAN DTD 11/19/12 09/01/2036 762315MH9					
44,267.230	16258702	43,935.21	43,845.36		89.85-	226.91
44,267.230	TOTAL RHODE ISLAND ST STUDENT LOAN A	43,935.21 99.2500	43,845.36 99.0470	6/28/24	89.85-	226.91
	SAINT PAUL MN HSG & REDEV AUTH TXBL-REF-HEALTHPARTNERS OBLIG DTD 06/11/15 4.189 07/01/2027 792905DW8					
30,000.000	16258702	30,000.00	29,214.30		785.70-	628.35
30,000.000	TOTAL SAINT PAUL MN HSG & REDEV AUTH	30,000.00 100.0000	29,214.30 97.3810	6/28/24	785.70-	628.35
	SEATTLE WASHINGTON DRAIN & WSTWTR REVENUE BONDS DTD 12/17/2009 5.550% 11/01/2039 NON CALLABLE 812631HS1					
150,000.000	16258702	149,277.00	151,746.00		2,469.00	1,387.50
150,000.000	TOTAL SEATTLE WASHINGTON DRAIN & WSTWTR	149,277.00 99.5180	151,746.00 101.1640	6/28/24	2,469.00	1,387.50

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	TEXAS ST BUILD AMERICA BONDS-SER A DTD 09/29/10 4.631 04/01/2033 882722VP3					
50,000.000	16258702	54,528.00	48,467.00		6,061.00-	578.88
50,000.000	TOTAL TEXAS ST	54,528.00 109.0560	48,467.00 96.9340	6/28/24	6,061.00-	578.88
	UNIV OF CALIFORNIA CA REVENUES TXBL-REF-GEN-SER BD DTD 03/19/19 3.349 07/01/2029 91412HFG3					
75,000.000	16258703	69,648.00	70,738.50		1,090.50	1,255.88
75,000.000	TOTAL UNIV OF CALIFORNIA CA REVENUES	69,648.00 92.8640	70,738.50 94.3180	6/28/24	1,090.50	1,255.88
	VERMONT ST STUDENT ASSISTANCECORP STUDENT LOAN REVEN TXBL-FLOATING- STUDENT LOAN ASSET BACKED NTS-SER 1- CLASS A DTD 11/28/12 07/28/2034 924279AC6					
3,259.670	16258702	3,259.67	3,249.24		10.43-	1.24
11,784.940	16258703	11,784.94	11,747.23		37.71-	4.47
15,044.610	TOTAL VERMONT ST STUDENT ASSISTANCECORP	15,044.61 100.0000	14,996.47 99.6800	6/28/24	48.14-	5.71
	VIRGINIA ST HSG DEV AUTH CMWLT TXBL-PASS-THRU-SER A DTD 06/01/16 3.100 06/25/2041 92812UQ68					
37,199.320	16258702	37,199.32	32,944.46		4,254.86-	19.22
37,199.320	TOTAL VIRGINIA ST HSG DEV AUTH CMWLT	37,199.32 100.0000	32,944.46 88.5620	6/28/24	4,254.86-	19.22
	TOTAL OTHER REVENUE	2,100,243.65	2,029,616.26		70,627.39-	18,476.28
	TOTAL MUNICIPAL BONDS	**6,068,973.87**	**5,794,081.98**		**274,891.89-**	**66,555.63**
	TOTAL BONDS & NOTES	**110,933,525.11**	**107,929,892.23**		**3,003,632.88-**	**781,436.64**

The accompanying notes are an integral part of these schedules.

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2024

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	MUTUAL FUNDS					
	MUTUAL FUNDS - CORPORATE BONDS					
	BLACKROCK STRATEGIC INCOME OPPORTUNITIES PORTFOLIO CLASS K #1944 09260B374					
3,761,182.546	16258700	36,935,732.41	35,242,280.46		1,693,451.95-	145,894.96
3,761,182.546	TOTAL BLACKROCK STRATEGIC INCOME	36,935,732.41 9.8202	35,242,280.46 9.3700	6/28/24	1,693,451.95-	145,894.96
	TOTAL MUTUAL FUNDS - CORPORATE BONDS	36,935,732.41	35,242,280.46		1,693,451.95-	145,894.96
	CLOSED END FUNDS EQUITY					
	WELLINGTON INTERNATIONAL FUND CTF OPP INVESTEMENT 949997068					
2,143,900.879	16258700	27,191,241.97	36,789,339.08		9,598,097.11	0.00
2,143,900.879	TOTAL WELLINGTON INTERNATIONAL	27,191,241.97 12.6831	36,789,339.08 17.1600	6/30/24	9,598,097.11	0.00
	TOTAL CLOSED END FUNDS EQUITY	27,191,241.97	36,789,339.08		9,598,097.11	0.00
	TOTAL MUTUAL FUNDS	**64,126,974.38**	**72,031,619.54**		**7,904,645.16**	**145,894.96**
	TOTAL ASSETS AND LIABILITIES	267,715,007.37	403,867,931.26		136,152,923.89	938,867.20
	PENDING TRADES	694,702.44-	694,702.44-			
	ACCRUED INCOME	938,867.20	938,867.20			
	TOTAL ACCOUNT	**267,959,172.13**	**404,112,096.02**		**136,152,923.89**	

The accompanying notes are an integral part of these schedules.

SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		CASH EQUIVALENTS				
		PRINCIPAL DEPOSIT SWEEP PROGRAM CUSIP VP7000251				
9/30/23	20,109,394.330-	CASH SWEEP SALES 7/01/23 TO 9/30/23	0.00	20,109,394.33	20,109,394.33-	0.00
	20,109,394.330-	ASSET TOTAL	0.00	20,109,394.33	20,109,394.33-	0.00
		TOTAL CASH EQUIVALENTS	**0.00**	**20,109,394.33**	**20,109,394.33-**	**0.00**
		POOLED, COMMON AND COLLECTIVE FUNDS				
		SSGA RUSSELL 3000 R INDX NL CTF CMU3 CUSIP 857999643				
7/31/23	14,337.616-	SOLD 14,337.616 SHARES/UNITS AT 42.7198 ON TRADE DATE 7/31/23 TO SETTLE 7/31/23 COMMISSION $0.00 MISCELLANEOUS PER 07/31/23 SSGA STATEMENT 16258700	0.00	612,500.00	205,269.64-	407,230.36
9/11/23	253.835-	SOLD 253.835 SHARES/UNITS AT 41.6989 ON TRADE DATE 9/11/23 TO SETTLE 9/11/23 COMMISSION $0.00 MISCELLANEOUS PER 9/11 SSGA CONFIRM 16258700	0.00	10,584.65	3,634.12-	6,950.53
	14,591.451-	ASSET TOTAL	0.00	623,084.65	208,903.76-	414,180.89
		WELLINGTON INTERNATIONAL FUND CUSIP 949997506				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
7/31/23	9,296.536-	SOLD 9,296.536 SHARES/UNITS AT 11.64 ON TRADE DATE 7/31/23 TO SETTLE 7/31/23 COMMISSION $0.00 MISCELLANEOUS PER 07/31/23 WELLINGTON INTERNATIONAL FUND STMNT 16258700	0.00	108,211.68	79,176.72-	29,034.96
7/31/23	22,551.546-	SOLD 22,551.546 SHARES/UNITS AT 11.64 ON TRADE DATE 7/31/23 TO SETTLE 7/31/23 COMMISSION $0.00 MISCELLANEOUS PER 07/31/23 WELLINGTON INTERNATIONAL FUND STMNT 16258700	0.00	262,500.00	192,066.97-	70,433.03
	31,848.082-	ASSET TOTAL	0.00	370,711.68	271,243.69-	99,467.99
		TOTAL POOLED, COMMON AND COLLECTIVE FUND	**0.00**	**993,796.33**	**480,147.45-**	**513,648.88**
		BONDS & NOTES				
		AMERICAN EXPRESS CO 3.950% 8/01/25 CUSIP 025816CY3				
7/24/23	40,000.000-	SOLD 40,000 SHARES/UNITS AT 97.221 ON TRADE DATE 7/24/23 TO SETTLE 7/26/23 COMMISSION $0.00 CANTOR FITZGERALD & CO 40,000 PAR VALUE AT 97.221 % 16258703	0.00	38,888.40	39,960.00-	1,071.60-
	40,000.000-	ASSET TOTAL	0.00	38,888.40	39,960.00-	1,071.60-
		AMERICAN EXPRESS CO 5.000% 2/13/26 CUSIP 025816DC0				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
7/12/23	20,000.000-	SOLD 20,000 SHARES/UNITS AT 99.74 ON TRADE DATE 7/12/23 TO SETTLE 7/14/23 COMMISSION $0.00 PERSHING 20,000 PAR VALUE AT 99.74 % 16258703	0.00	19,948.00	19,984.20-	36.20-
	20,000.000-	ASSET TOTAL	0.00	19,948.00	19,984.20-	36.20-
		AMERICREDIT AUTOMOBI 0.340% 12/18/26 CUSIP 03066RAC9				
7/18/23	2,748.060-	PAID DOWN 2,748.06 SHARES/UNITS AT 100 ON TRADE DATE 7/18/23 TO SETTLE 7/18/23 COMMISSION $0.00 16258703	0.00	2,748.06	2,696.53-	51.53
8/18/23	2,536.150-	PAID DOWN 2,536.15 SHARES/UNITS AT 100 ON TRADE DATE 8/18/23 TO SETTLE 8/18/23 COMMISSION $0.00 16258703	0.00	2,536.15	2,488.60-	47.55
9/18/23	2,460.930-	PAID DOWN 2,460.93 SHARES/UNITS AT 47,451.1148 ON TRADE DATE 9/18/23 TO SETTLE 9/18/23 COMMISSION $0.00 16258703	0.00	2,460.93	2,414.79-	46.14
	7,745.140-	ASSET TOTAL	0.00	7,745.14	7,599.92-	145.22
		AMERICREDIT AUTOMOBI 0.370% 8/18/25 CUSIP 03063FAC8				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
7/18/23	2,981.820-	PAID DOWN 2,981.82 SHARES/UNITS AT 100 ON TRADE DATE 7/18/23 TO SETTLE 7/18/23 COMMISSION $0.00 16258703	0.00	2,981.82	2,981.78-	0.04
8/18/23	2,556.630-	PAID DOWN 2,556.63 SHARES/UNITS AT 100 ON TRADE DATE 8/18/23 TO SETTLE 8/18/23 COMMISSION $0.00 16258703	0.00	2,556.63	2,556.59-	0.04
9/18/23	2,672.240-	PAID DOWN 2,672.24 SHARES/UNITS AT 2,205.4494 ON TRADE DATE 9/18/23 TO SETTLE 9/18/23 COMMISSION $0.00 16258703	0.00	2,672.24	2,672.20-	0.04
	8,210.690-	ASSET TOTAL	0.00	8,210.69	8,210.57-	0.12
		AMERICREDIT AUTOMOBI 0.530% 6/18/25 CUSIP 03066PAC3				
7/18/23	4,193.730-	PAID DOWN 4,193.73 SHARES/UNITS AT 100 ON TRADE DATE 7/18/23 TO SETTLE 7/18/23 COMMISSION $0.00 16258703	0.00	4,193.73	4,193.16-	0.57
8/18/23	3,091.670-	PAID DOWN 3,091.67 SHARES/UNITS AT 3,309.8578 ON TRADE DATE 8/18/23 TO SETTLE 8/18/23 COMMISSION $0.00 16258703	0.00	3,091.67	3,091.25-	0.42
	7,285.400-	ASSET TOTAL	0.00	7,285.40	7,284.41-	0.99
		AMERICREDIT AUTOMOBI 0.760% 8/18/26 CUSIP 03066JAC7				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
7/18/23	2,570.290-	PAID DOWN 2,570.29 SHARES/UNITS AT 100 ON TRADE DATE 7/18/23 TO SETTLE 7/18/23 COMMISSION $0.00 16258703	0.00	2,570.29	2,569.98-	0.31
8/18/23	2,231.780-	PAID DOWN 2,231.78 SHARES/UNITS AT 100 ON TRADE DATE 8/18/23 TO SETTLE 8/18/23 COMMISSION $0.00 16258703	0.00	2,231.78	2,231.51-	0.27
9/11/23	31,996.130-	SOLD 31,996.13 SHARES/UNITS AT 97 ON TRADE DATE 9/11/23 TO SETTLE 9/13/23 COMMISSION $0.00 BANC OF AMERICA SECURITIES LLC 31,996.13 PAR VALUE AT 97 % 16258703	0.00	31,036.25	31,992.20-	955.95-
	36,798.200-	ASSET TOTAL	0.00	35,838.32	36,793.69-	955.37-
		ANHEUSER-BUSCH INBEV 3.500% 6/01/30 CUSIP 035240AV2				
7/10/23	140,000.000-	SOLD 140,000 SHARES/UNITS AT 92.112 ON TRADE DATE 7/10/23 TO SETTLE 7/12/23 COMMISSION $0.00 CITIGROUP GBL MKTS/SALOMON BRO 140,000 PAR VALUE AT 92.112 % 16258702	0.00	128,956.80	141,656.20-	12,699.40-
	140,000.000-	ASSET TOTAL	0.00	128,956.80	141,656.20-	12,699.40-
		BALTIMORE CNTY MD 2.988% 7/01/34 CUSIP 05914FE48				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
9/06/23	200,000.000-	SOLD 200,000 SHARES/UNITS AT 83.204 ON TRADE DATE 9/06/23 TO SETTLE 9/08/23 COMMISSION $0.00 MERRILL LYNCH, PIERCE, FENNER 200,000 PAR VALUE AT 83.204 % 16258702	0.00	166,408.00	200,000.00-	33,592.00-
	200,000.000-	ASSET TOTAL	0.00	166,408.00	200,000.00-	33,592.00-
		BANK OF NY MTN V-D 3.430% 6/13/25 CUSIP 06406RBF3				
9/18/23	30,000.000-	SOLD 30,000 SHARES/UNITS AT 98.396 ON TRADE DATE 9/18/23 TO SETTLE 9/18/23 COMMISSION $0.00 16258703	0.00	29,518.80	30,000.00-	481.20-
	30,000.000-	ASSET TOTAL	0.00	29,518.80	30,000.00-	481.20-
		BECTON DICKINSON AND 3.734% 12/15/24 CUSIP 075887BF5				
9/13/23	18,000.000-	SOLD 18,000 SHARES/UNITS AT 97.621 ON TRADE DATE 9/13/23 TO SETTLE 9/15/23 COMMISSION $0.00 GOLDMAN SACHS 18,000 PAR VALUE AT 97.621 % 16258702	0.00	17,571.78	18,000.00-	428.22-
	18,000.000-	ASSET TOTAL	0.00	17,571.78	18,000.00-	428.22-
		BHP BILLITON FIN 4.875% 2/27/26 CUSIP 055451AY4				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
7/31/23	30,000.000-	SOLD 30,000 SHARES/UNITS AT 99.575 ON TRADE DATE 7/31/23 TO SETTLE 8/02/23 COMMISSION $0.00 CANTOR FITZGERALD & CO. 30,000 PAR VALUE AT 99.575 % 10768171 16258703	0.00	29,872.50	29,938.20-	65.70-
	30,000.000-	ASSET TOTAL	0.00	29,872.50	29,938.20-	65.70-
		BK NY MELLON MTN V-D 4.414% 7/24/26 CUSIP 06406RBJ5				
7/13/23	10,000.000-	SOLD 10,000 SHARES/UNITS AT 98.582 ON TRADE DATE 7/13/23 TO SETTLE 7/17/23 COMMISSION $0.00 GOLDMAN SACHS 10,000 PAR VALUE AT 98.582 % 16258703	0.00	9,858.20	10,000.00-	141.80-
7/13/23	10,000.000-	SOLD 10,000 SHARES/UNITS AT 98.587 ON TRADE DATE 7/13/23 TO SETTLE 7/17/23 COMMISSION $0.00 PERSHING 10,000 PAR VALUE AT 98.587 % 16258703	0.00	9,858.70	10,000.00-	141.30-
	20,000.000-	ASSET TOTAL	0.00	19,716.90	20,000.00-	283.10-
		BMW VEHICLE LEASE TR 1.100% 3/25/25 CUSIP 05601XAC3				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
7/25/23	12,915.590-	PAID DOWN 12,915.59 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 16258703	0.00	12,915.59	12,913.66-	1.93
8/25/23	11,438.090-	PAID DOWN 11,438.09 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 16258703	0.00	11,438.09	11,436.38-	1.71
9/25/23	13,160.200-	PAID DOWN 13,160.2 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 16258703	0.00	13,160.20	13,158.23-	1.97
	37,513.880-	ASSET TOTAL	0.00	37,513.88	37,508.27-	5.61
		BRAZOS EDUC ABS V- 6.014% 11/25/71 CUSIP 10620WAF5				
7/25/23	1,234.470-	PAID DOWN 1,234.47 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 16258702	0.00	1,234.47	1,234.47-	0.00
8/25/23	2,226.850-	PAID DOWN 2,226.85 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 16258702	0.00	2,226.85	2,226.85-	0.00
9/25/23	1,412.590-	PAID DOWN 1,412.59 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 16258702	0.00	1,412.59	1,412.59-	0.00

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	4,873.910-	ASSET TOTAL	0.00	4,873.91	4,873.91-	0.00
		BRAZOS EDUC ABS V- 6.134% 1/25/72 CUSIP 10620WAJ7				
7/25/23	759.140-	PAID DOWN 759.14 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 16258702	0.00	759.14	759.14-	0.00
8/25/23	905.310-	PAID DOWN 905.31 SHARES/UNITS AT 3,002.7383 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 16258702	0.00	905.31	905.31-	0.00
9/25/23	746.230-	PAID DOWN 746.23 SHARES/UNITS AT 3,146.1185 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 16258702	0.00	746.23	746.23-	0.00
	2,410.680-	ASSET TOTAL	0.00	2,410.68	2,410.68-	0.00
		CAPITAL ONE PRIME AU 0.860% 9/15/26 CUSIP 14044CAC6				
7/17/23	1,893.060-	PAID DOWN 1,893.06 SHARES/UNITS AT 100 ON TRADE DATE 7/17/23 TO SETTLE 7/17/23 COMMISSION $0.00 16258703	0.00	1,893.06	1,893.02-	0.04

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/15/23	6,007.850-	PAID DOWN 6,007.85 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 16258703	0.00	6,007.85	6,007.74-	0.11
9/15/23	6,147.060-	PAID DOWN 6,147.06 SHARES/UNITS AT 1,023.2908 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 16258703	0.00	6,147.06	6,146.94-	0.12
	14,047.970-	ASSET TOTAL	0.00	14,047.97	14,047.70-	0.27
		CARMAX AUTO OWNER TR 0.340% 12/15/25 CUSIP 14316NAC3				
7/17/23	2,932.520-	PAID DOWN 2,932.52 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 16258703	0.00	2,932.52	2,931.94-	0.58
8/15/23	2,733.660-	PAID DOWN 2,733.66 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 16258703	0.00	2,733.66	2,733.12-	0.54
9/15/23	3,067.850-	PAID DOWN 3,067.85 SHARES/UNITS AT 116,607.7918 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 16258703	0.00	3,067.85	3,067.24-	0.61
	8,734.030-	ASSET TOTAL	0.00	8,734.03	8,732.30-	1.73
		CARMAX AUTO OWNER TR 0.520% 2/17/26 CUSIP 14314QAC8				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
7/17/23	3,491.840-	PAID DOWN 3,491.84 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 16258703	0.00	3,491.84	3,491.09-	0.75
8/15/23	3,299.730-	PAID DOWN 3,299.73 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 16258703	0.00	3,299.73	3,299.02-	0.71
9/15/23	3,514.170-	PAID DOWN 3,514.17 SHARES/UNITS AT 100 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 16258703	0.00	3,514.17	3,513.41-	0.76
	10,305.740-	ASSET TOTAL	0.00	10,305.74	10,303.52-	2.22
		CARMAX AUTO OWNER TR 0.550% 6/15/26 CUSIP 14317DAC4				
7/17/23	16,038.330-	PAID DOWN 16,038.33 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 16258703	0.00	16,038.33	16,035.69-	2.64
8/15/23	14,724.020-	PAID DOWN 14,724.02 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 16258703	0.00	14,724.02	14,721.60-	2.42
9/15/23	16,226.930-	PAID DOWN 16,226.93 SHARES/UNITS AT 22,045.7729 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 16258703	0.00	16,226.93	16,224.26-	2.67

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	46,989.280-	ASSET TOTAL	0.00	46,989.28	46,981.55-	7.73
		CARMAX AUTO OWNER TR 0.720% 9/15/26 CUSIP 14317JAD9				
7/17/23	11,047.090-	PAID DOWN 11,047.09 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 16258703	0.00	11,047.09	11,045.83-	1.26
8/15/23	10,170.930-	PAID DOWN 10,170.93 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 16258703	0.00	10,170.93	10,169.77-	1.16
9/15/23	11,081.830-	PAID DOWN 11,081.83 SHARES/UNITS AT 32,281.24 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 16258703	0.00	11,081.83	11,080.56-	1.27
	32,299.850-	ASSET TOTAL	0.00	32,299.85	32,296.16-	3.69
		CARMAX AUTO OWNER TR 1.470% 12/15/26 CUSIP 14317CAC6				
9/15/23	2,326.240-	PAID DOWN 2,326.24 SHARES/UNITS AT 153,782.5908 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 16258703	0.00	2,326.24	2,325.86-	0.38
	2,326.240-	ASSET TOTAL	0.00	2,326.24	2,325.86-	0.38

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		CARMAX AUTO OWNER TR 1.890% 12/16/24 CUSIP 14315XAC2				
7/17/23	2,652.410-	PAID DOWN 2,652.41 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 16258703	0.00	2,652.41	2,651.89-	0.52
8/15/23	2,454.170-	PAID DOWN 2,454.17 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 16258703	0.00	2,454.17	2,453.69-	0.48
9/15/23	2,626.610-	PAID DOWN 2,626.61 SHARES/UNITS AT 136,196.5477 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 16258703	0.00	2,626.61	2,626.10-	0.51
	7,733.190-	ASSET TOTAL	0.00	7,733.19	7,731.68-	1.51
		CES MU2 LLC 1.994% 5/13/27 CUSIP 12517LAB0				
8/14/23	3,516.560-	PAID DOWN 3,516.56 SHARES/UNITS AT 100 ON TRADE DATE 8/14/23 TO SETTLE 8/14/23 COMMISSION $0.00 16258703	0.00	3,516.56	3,687.47-	170.91-
	3,516.560-	ASSET TOTAL	0.00	3,516.56	3,687.47-	170.91-
		CITIGROUP COML CMO 3.197% 8/15/50 CUSIP 17326CAY0				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
7/17/23	1,147.970-	PAID DOWN 1,147.97 SHARES/UNITS AT 100 ON TRADE DATE 7/17/23 TO SETTLE 7/17/23 COMMISSION $0.00 16258702	0.00	1,147.97	1,101.15-	46.82
8/17/23	2.130-	PAID DOWN 2.13 SHARES/UNITS AT 100 ON TRADE DATE 8/17/23 TO SETTLE 8/17/23 COMMISSION $0.00 16258702	0.00	2.13	2.04-	0.09
9/15/23	2.140-	PAID DOWN 2.14 SHARES/UNITS AT 167,165,987.8505 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 16258702	0.00	2.14	2.05-	0.09
	1,152.240-	ASSET TOTAL	0.00	1,152.24	1,105.24-	47.00
		CITIGROUP COMM CMO 3.442% 4/14/50 CUSIP 17325HBN3				
9/15/23	1,680.470-	PAID DOWN 1,680.47 SHARES/UNITS AT 212,878.0722 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 16258702	0.00	1,680.47	1,601.83-	78.64
	1,680.470-	ASSET TOTAL	0.00	1,680.47	1,601.83-	78.64
		CNH EQUIPMENT TRUST 0.810% 12/15/26 CUSIP 12598LAC0				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/15/23	3,886.090-	PAID DOWN 3,886.09 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 16258703	0.00	3,886.09	3,885.64-	0.45
9/15/23	9,687.560-	PAID DOWN 9,687.56 SHARES/UNITS AT 649.3101 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 16258703	0.00	9,687.56	9,686.43-	1.13
	13,573.650-	ASSET TOTAL	0.00	13,573.65	13,572.07-	1.58
		CNH INDUSTRIAL NV 4.500% 8/15/23 CUSIP 12594KAA0				
8/15/23	60,000.000-	MATURED 60,000 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 60,000 PAR VALUE AT 100 % 16258703	0.00	60,000.00	60,870.00-	870.00-
	60,000.000-	ASSET TOTAL	0.00	60,000.00	60,870.00-	870.00-
		COMCAST CORP 3.375% 8/15/25 CUSIP 20030NBN0				
7/20/23	80,000.000-	SOLD 80,000 SHARES/UNITS AT 96.554 ON TRADE DATE 7/20/23 TO SETTLE 7/24/23 COMMISSION $0.00 MARKETAXESS CORPORATION 80,000 PAR VALUE AT 96.554 % 16258702	0.00	77,243.20	79,900.00-	2,656.80-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	80,000.000-	ASSET TOTAL	0.00	77,243.20	79,900.00-	2,656.80-
		COMERICA INC 3.700% 7/31/23 CUSIP 200340AS6				
7/31/23	45,000.000-	MATURED 45,000 SHARES/UNITS AT 100 ON TRADE DATE 7/31/23 TO SETTLE 7/31/23 COMMISSION $0.00 45,000 PAR VALUE AT 100 % 16258702	0.00	45,000.00	44,995.95-	4.05
	45,000.000-	ASSET TOTAL	0.00	45,000.00	44,995.95-	4.05
		COMM MTG TR CMO 3.078% 2/10/48 CUSIP 12629NAE5				
9/12/23	1,568.120-	PAID DOWN 1,568.12 SHARES/UNITS AT 100 ON TRADE DATE 9/12/23 TO SETTLE 9/12/23 COMMISSION $0.00 16258703	0.00	1,568.12	1,497.92-	70.20
	1,568.120-	ASSET TOTAL	0.00	1,568.12	1,497.92-	70.20
		DEUTSCHE BANK CMO 2.632% 8/10/49 CUSIP 23312VAE6				
7/12/23	3,040.580-	PAID DOWN 3,040.58 SHARES/UNITS AT 100 ON TRADE DATE 7/12/23 TO SETTLE 7/12/23 COMMISSION $0.00 16258703	0.00	3,040.58	2,862.54-	178.04

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
9/12/23	2,130.460-	PAID DOWN 2,130.46 SHARES/UNITS AT 37,658.44 ON TRADE DATE 9/12/23 TO SETTLE 9/12/23 COMMISSION $0.00 16258703	0.00	2,130.46	2,005.71-	124.75
	5,171.040-	ASSET TOTAL	0.00	5,171.04	4,868.25-	302.79
		DRAGON 2012 LLC 1.972% 3/12/24 CUSIP 26144YAA5				
9/12/23	12,996.990-	PAID DOWN 12,996.99 SHARES/UNITS AT 100 ON TRADE DATE 9/12/23 TO SETTLE 9/12/23 COMMISSION $0.00 16258703	0.00	12,996.99	13,107.46-	110.47-
	12,996.990-	ASSET TOTAL	0.00	12,996.99	13,107.46-	110.47-
		DUKE ENERGY CAROLINA 2.850% 3/15/32 CUSIP 26442CBG8				
9/21/23	30,000.000-	SOLD 30,000 SHARES/UNITS AT 82.423 ON TRADE DATE 9/21/23 TO SETTLE 9/25/23 COMMISSION $0.00 WELLS FARGO SECURITIES, LLC 30,000 PAR VALUE AT 82.423 % 16258702	0.00	24,726.90	29,981.70-	5,254.80-
	30,000.000-	ASSET TOTAL	0.00	24,726.90	29,981.70-	5,254.80-
		EMERSON ELECTRIC CO 2.000% 12/21/28 CUSIP 291011BQ6				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
9/12/23	80,000.000-	SOLD 80,000 SHARES/UNITS AT 86.269 ON TRADE DATE 9/12/23 TO SETTLE 9/14/23 COMMISSION $0.00 PERSHING 80,000 PAR VALUE AT 86.269 % 16258702	0.00	69,015.20	79,823.20-	10,808.00-
	80,000.000-	ASSET TOTAL	0.00	69,015.20	79,823.20-	10,808.00-
		ERP OPERATING LP 2.850% 11/01/26 CUSIP 26884ABF9				
8/30/23	70,000.000-	SOLD 70,000 SHARES/UNITS AT 93.171 ON TRADE DATE 8/30/23 TO SETTLE 9/01/23 COMMISSION $0.00 BNY/SUNTRUST CAPITAL MARKETS 70,000 PAR VALUE AT 93.171 % 16258702	0.00	65,219.70	68,271.00-	3,051.30-
	70,000.000-	ASSET TOTAL	0.00	65,219.70	68,271.00-	3,051.30-
		ERP OPERATING LP 3.375% 6/01/25 CUSIP 26884ABD4				
7/13/23	30,000.000-	SOLD 30,000 SHARES/UNITS AT 96.775 ON TRADE DATE 7/13/23 TO SETTLE 7/17/23 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 30,000 PAR VALUE AT 96.775 % 16258703	0.00	29,032.50	32,468.10-	3,435.60-
	30,000.000-	ASSET TOTAL	0.00	29,032.50	32,468.10-	3,435.60-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		ETHIOPIAN LEASING 20 2.566% 8/14/26 CUSIP 29766DAG9				
8/14/23	2,700.040-	PAID DOWN 2,700.04 SHARES/UNITS AT 100 ON TRADE DATE 8/14/23 TO SETTLE 8/14/23 COMMISSION $0.00 16258703	0.00	2,700.04	2,852.86-	152.82-
	2,700.040-	ASSET TOTAL	0.00	2,700.04	2,852.86-	152.82-
		EXP-IMP IMB 1.732% 9/18/24 CUSIP 302155AW6				
9/21/23	7,961.890-	PAID DOWN 7,961.89 SHARES/UNITS AT 100 ON TRADE DATE 9/20/23 TO SETTLE 9/21/23 COMMISSION $0.00 16258702	0.00	7,961.89	7,961.89-	0.00
	7,961.890-	ASSET TOTAL	0.00	7,961.89	7,961.89-	0.00
		EXP-IMP IMB 1.900% 7/12/24 CUSIP 302155AV8				
7/12/23	5,358.240-	PAID DOWN 5,358.24 SHARES/UNITS AT 100 ON TRADE DATE 7/12/23 TO SETTLE 7/12/23 COMMISSION $0.00 16258703	0.00	5,358.24	5,476.12-	117.88-
	5,358.240-	ASSET TOTAL	0.00	5,358.24	5,476.12-	117.88-
		FED HOME LN MTG CORP 2.500% 9/25/60 CUSIP 35563PWF2				

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
7/25/23	751.400-	PAID DOWN 751.4 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 16258703	0.00	751.40	782.80-	31.40-
8/25/23	846.920-	PAID DOWN 846.92 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 16258703	0.00	846.92	882.31-	35.39-
9/25/23	779.600-	PAID DOWN 779.6 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 16258703	0.00	779.60	812.18-	32.58-
	2,377.920-	ASSET TOTAL	0.00	2,377.92	2,477.29-	99.37-
		FED NATL MTG ASSN 5.500% 4/25/35 CUSIP 31394DJE1				
7/25/23	189.610-	PAID DOWN 189.61 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 16258703	0.00	189.61	192.44-	2.83-
8/25/23	64.630-	PAID DOWN 64.63 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 16258703	0.00	64.63	65.59-	0.96-
9/25/23	104.860-	PAID DOWN 104.86 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 16258703	0.00	104.86	106.42-	1.56-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	359.100-	ASSET TOTAL	0.00	359.10	364.45-	5.35-
		FHLMC #1G2603 V-M 5.592% 10/01/36 CUSIP 3128QS3L8				
7/17/23	26.260-	PAID DOWN 26.26 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 JUNE FHLMC DUE 7/15/23 16258703	0.00	26.26	26.44-	0.18-
8/15/23	33.420-	PAID DOWN 33.42 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 JULY FHLMC DUE 8/15/23 16258703	0.00	33.42	33.64-	0.22-
9/15/23	24.610-	PAID DOWN 24.61 SHARES/UNITS AT 100 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/15/23 16258703	0.00	24.61	24.78-	0.17-
	84.290-	ASSET TOTAL	0.00	84.29	84.86-	0.57-
		FHLMC #2B2518 V-M 4.921% 5/01/44 CUSIP 31326GYP5				
7/17/23	36.200-	PAID DOWN 36.2 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 JUNE FHLMC DUE 7/15/23 16258703	0.00	36.20	37.12-	0.92-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/15/23	178.200-	PAID DOWN 178.2 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 JULY FHLMC DUE 8/15/23 16258703	0.00	178.20	182.71-	4.51-
9/15/23	555.560-	PAID DOWN 555.56 SHARES/UNITS AT 100 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/15/23 16258703	0.00	555.56	569.62-	14.06-
	769.960-	ASSET TOTAL	0.00	769.96	789.45-	19.49-
		FHLMC #2B2972 V-M 3.84918% 8/01/44 CUSIP 31326HJR6				
7/17/23	16.120-	PAID DOWN 16.12 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 JUNE FHLMC DUE 7/15/23 16258703	0.00	16.12	16.50-	0.38-
8/15/23	14.010-	PAID DOWN 14.01 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 JULY FHLMC DUE 8/15/23 16258703	0.00	14.01	14.34-	0.33-
9/15/23	16.820-	PAID DOWN 16.82 SHARES/UNITS AT 100 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/15/23 16258703	0.00	16.82	17.22-	0.40-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
\FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	46.950-	ASSET TOTAL	0.00	46.95	48.06-	1.11-
		FHLMC #2B4151 V-M 4.948% 5/01/45 CUSIP 31326JTG5				
7/17/23	25.410-	PAID DOWN 25.41 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 JUNE FHLMC DUE 7/15/23 16258703	0.00	25.41	26.01-	0.60-
8/15/23	27.900-	PAID DOWN 27.9 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 JULY FHLMC DUE 8/15/23 16258703	0.00	27.90	28.55-	0.65-
9/15/23	31.710-	PAID DOWN 31.71 SHARES/UNITS AT 100 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/15/23 16258703	0.00	31.71	32.45-	0.74-
	85.020-	ASSET TOTAL	0.00	85.02	87.01-	1.99-
		FHLMC #2B4644 V-M 5.870% 9/01/45 CUSIP 31326KER4				
7/17/23	118.030-	PAID DOWN 118.03 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 JUNE FHLMC DUE 7/15/23 16258703	0.00	118.03	120.64-	2.61-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/15/23	63.680-	PAID DOWN 63.68 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 JULY FHLMC DUE 8/15/23 16258703	0.00	63.68	65.09-	1.41-
9/15/23	157.990-	PAID DOWN 157.99 SHARES/UNITS AT 100 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/15/23 16258703	0.00	157.99	161.49-	3.50-
	339.700-	ASSET TOTAL	0.00	339.70	347.22-	7.52-
		FHLMC #2B5726 V-M 2.944% 11/01/46 CUSIP 31326LLF0				
7/17/23	1,847.110-	PAID DOWN 1,847.11 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 JUNE FHLMC DUE 7/15/23 16258703	0.00	1,847.11	1,895.59-	48.48-
8/15/23	151.260-	PAID DOWN 151.26 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 JULY FHLMC DUE 8/15/23 16258703	0.00	151.26	155.23-	3.97-
9/15/23	1,139.220-	PAID DOWN 1,139.22 SHARES/UNITS AT 100 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/15/23 16258703	0.00	1,139.22	1,169.12-	29.90-

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FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	3,137.590-	ASSET TOTAL	0.00	3,137.59	3,219.94-	82.35-
		FHLMC #2B5812 V-M 2.225% 1/01/47 CUSIP 31326LN50				
7/17/23	117.450-	PAID DOWN 117.45 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 JUNE FHLMC DUE 7/15/23 16258703	0.00	117.45	119.48-	2.03-
8/15/23	98.000-	PAID DOWN 98 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 JULY FHLMC DUE 8/15/23 16258703	0.00	98.00	99.69-	1.69-
9/15/23	1,430.450-	PAID DOWN 1,430.45 SHARES/UNITS AT 100 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/15/23 16258703	0.00	1,430.45	1,455.15-	24.70-
	1,645.900-	ASSET TOTAL	0.00	1,645.90	1,674.32-	28.42-
		FHLMC #2B6612 V-M 2.818% 11/01/47 CUSIP 31326MKZ5				
7/17/23	26.360-	PAID DOWN 26.36 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 JUNE FHLMC DUE 7/15/23 16258703	0.00	26.36	26.37-	0.01-

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FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/15/23	34.090-	PAID DOWN 34.09 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 JULY FHLMC DUE 8/15/23 16258703	0.00	34.09	34.11-	0.02-
9/15/23	309.740-	PAID DOWN 309.74 SHARES/UNITS AT 100 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/15/23 16258703	0.00	309.74	309.89-	0.15-
	370.190-	ASSET TOTAL	0.00	370.19	370.37-	0.18-
		FHLMC #2B6916 V-M 3.431% 5/01/48 CUSIP 31326MVH3				
7/17/23	2,178.510-	PAID DOWN 2,178.51 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 JUNE FHLMC DUE 7/15/23 16258703	0.00	2,178.51	2,219.95-	41.44-
8/15/23	19.420-	PAID DOWN 19.42 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 JULY FHLMC DUE 8/15/23 16258703	0.00	19.42	19.79-	0.37-
9/15/23	15.210-	PAID DOWN 15.21 SHARES/UNITS AT 100 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/15/23 16258703	0.00	15.21	15.50-	0.29-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	2,213.140-	ASSET TOTAL	0.00	2,213.14	2,255.24-	42.10-
		FHLMC #2B7736 V-M 2.829% 2/01/50 CUSIP 31326NSZ5				
7/17/23	91.390-	PAID DOWN 91.39 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 JUNE FHLMC DUE 7/15/23 16258703	0.00	91.39	93.46-	2.07-
8/15/23	127.450-	PAID DOWN 127.45 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 JULY FHLMC DUE 8/15/23 16258703	0.00	127.45	130.34-	2.89-
9/15/23	395.370-	PAID DOWN 395.37 SHARES/UNITS AT 100 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/15/23 16258703	0.00	395.37	404.33-	8.96-
	614.210-	ASSET TOTAL	0.00	614.21	628.13-	13.92-
		FHLMC #840623 V-M 2.771% 5/01/47 CUSIP 31347AVQ4				
7/17/23	178.200-	PAID DOWN 178.2 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 JUNE FHLMC DUE 7/15/23 16258703	0.00	178.20	177.62-	0.58

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/15/23	102.780-	PAID DOWN 102.78 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 JULY FHLMC DUE 8/15/23 16258703	0.00	102.78	102.44-	0.34
9/15/23	102.150-	PAID DOWN 102.15 SHARES/UNITS AT 100 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/15/23 16258703	0.00	102.15	101.81-	0.34
	383.130-	ASSET TOTAL	0.00	383.13	381.87-	1.26
		FHLMC PL #QE8086 4.000% 8/01/52 CUSIP 3133BH6X9				
7/25/23	387.570-	PAID DOWN 387.57 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FHLMC DUE 7/25/23 16258702	0.00	387.57	389.24-	1.67-
8/25/23	642.790-	PAID DOWN 642.79 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FHLMC DUE 8/25/23 16258702	0.00	642.79	645.55-	2.76-
9/25/23	2,971.220-	PAID DOWN 2,971.22 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/25/23 16258702	0.00	2,971.22	2,983.99-	12.77-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	4,001.580-	ASSET TOTAL	0.00	4,001.58	4,018.78-	17.20-
		FHLMC PL #QE8113 4.000% 8/01/52 CUSIP 3133BJAN2				
7/25/23	5,679.070-	PAID DOWN 5,679.07 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FHLMC DUE 7/25/23 16258702	0.00	5,679.07	5,692.82-	13.75-
8/25/23	2,967.170-	PAID DOWN 2,967.17 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FHLMC DUE 8/25/23 16258702	0.00	2,967.17	2,974.36-	7.19-
9/25/23	332.590-	PAID DOWN 332.59 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/25/23 16258702	0.00	332.59	333.40-	0.81-
	8,978.830-	ASSET TOTAL	0.00	8,978.83	9,000.58-	21.75-
		FHLMC PL #QE9162 4.500% 9/01/52 CUSIP 3133BKFB0				
7/25/23	221.750-	PAID DOWN 221.75 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FHLMC DUE 7/25/23 16258702	0.00	221.75	222.32-	0.57-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/25/23	196.490-	PAID DOWN 196.49 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FHLMC DUE 8/25/23 16258702	0.00	196.49	197.00-	0.51-
9/25/23	196.600-	PAID DOWN 196.6 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/25/23 16258702	0.00	196.60	197.11-	0.51-
	614.840-	ASSET TOTAL	0.00	614.84	616.43-	1.59-
		FHLMC PL #RA6388 2.500% 12/01/51 CUSIP 3133KNCZ4				
7/25/23	3,000.960-	PAID DOWN 3,000.96 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FHLMC DUE 7/25/23 16258702	0.00	3,000.96	2,954.54-	46.42
8/25/23	2,155.170-	PAID DOWN 2,155.17 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FHLMC DUE 8/25/23 16258702	0.00	2,155.17	2,121.83-	33.34
9/25/23	2,111.120-	PAID DOWN 2,111.12 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/25/23 16258702	0.00	2,111.12	2,078.46-	32.66

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	7,267.250-	ASSET TOTAL	0.00	7,267.25	7,154.83-	112.42
		FHLMC PL #SD1165 4.500% 6/01/52 CUSIP 3132DNJJ3				
7/25/23	935.190-	PAID DOWN 935.19 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FHLMC DUE 7/25/23 16258702	0.00	935.19	925.98-	9.21
8/25/23	1,318.720-	PAID DOWN 1,318.72 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FHLMC DUE 8/25/23 16258702	0.00	1,318.72	1,305.74-	12.98
9/25/23	1,590.320-	PAID DOWN 1,590.32 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/25/23 16258702	0.00	1,590.32	1,574.67-	15.65
	3,844.230-	ASSET TOTAL	0.00	3,844.23	3,806.39-	37.84
		FHLMC PL #2B1056 6.80125% 12/01/42 CUSIP 31326FE53				
7/17/23	24.590-	PAID DOWN 24.59 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 JUNE FHLMC DUE 7/15/23 16258703	0.00	24.59	25.19-	0.60-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/15/23	56.710-	PAID DOWN 56.71 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 JULY FHLMC DUE 8/15/23 16258703	0.00	56.71	58.09-	1.38-
9/15/23	42.430-	PAID DOWN 42.43 SHARES/UNITS AT 100 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/15/23 16258703	0.00	42.43	43.46-	1.03-
	123.730-	ASSET TOTAL	0.00	123.73	126.74-	3.01-
		FHLMC PL #2B2116 3.925% 1/01/44 CUSIP 31326GK54				
7/17/23	532.150-	PAID DOWN 532.15 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 JUNE FHLMC DUE 7/15/23 16258702	0.00	532.15	543.21-	11.06-
8/15/23	744.240-	PAID DOWN 744.24 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 JULY FHLMC DUE 8/15/23 16258702	0.00	744.24	759.71-	15.47-
9/15/23	968.620-	PAID DOWN 968.62 SHARES/UNITS AT 100 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/15/23 16258702	0.00	968.62	988.75-	20.13-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	2,245.010-	ASSET TOTAL	0.00	2,245.01	2,291.67-	46.66-
		FHLMC PL #2B2701 5.696% 6/01/44 CUSIP 31326HAA2				
7/17/23	22.610-	PAID DOWN 22.61 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 JUNE FHLMC DUE 7/15/23 16258703	0.00	22.61	23.18-	0.57-
8/15/23	37.960-	PAID DOWN 37.96 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 JULY FHLMC DUE 8/15/23 16258703	0.00	37.96	38.92-	0.96-
9/15/23	16.490-	PAID DOWN 16.49 SHARES/UNITS AT 100 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/15/23 16258703	0.00	16.49	16.91-	0.42-
	77.060-	ASSET TOTAL	0.00	77.06	79.01-	1.95-
		FHLMC PL #2B2915 5.850% 8/01/44 CUSIP 31326HGY4				
7/17/23	30.340-	PAID DOWN 30.34 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 JUNE FHLMC DUE 7/15/23 16258703	0.00	30.34	31.06-	0.72-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/15/23	32.650-	PAID DOWN 32.65 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 JULY FHLMC DUE 8/15/23 16258703	0.00	32.65	33.42-	0.77-
9/15/23	28.290-	PAID DOWN 28.29 SHARES/UNITS AT 100 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/15/23 16258703	0.00	28.29	28.96-	0.67-
	91.280-	ASSET TOTAL	0.00	91.28	93.44-	2.16-
		FHLMC PL #2B2916 5.850% 8/01/44 CUSIP 31326HGZ1				
7/17/23	29.050-	PAID DOWN 29.05 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 JUNE FHLMC DUE 7/15/23 16258703	0.00	29.05	29.72-	0.67-
8/15/23	963.950-	PAID DOWN 963.95 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 JULY FHLMC DUE 8/15/23 16258703	0.00	963.95	986.32-	22.37-
9/15/23	16.040-	PAID DOWN 16.04 SHARES/UNITS AT 100 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/15/23 16258703	0.00	16.04	16.41-	0.37-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	1,009.040-	ASSET TOTAL	0.00	1,009.04	1,032.45-	23.41-
		FHLMC PL #2B3003 5.870% 8/01/44 CUSIP 31326HKQ6				
7/17/23	20.470-	PAID DOWN 20.47 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 JUNE FHLMC DUE 7/15/23 16258703	0.00	20.47	20.97-	0.50-
8/15/23	15.730-	PAID DOWN 15.73 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 JULY FHLMC DUE 8/15/23 16258703	0.00	15.73	16.12-	0.39-
9/15/23	220.870-	PAID DOWN 220.87 SHARES/UNITS AT 100 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/15/23 16258703	0.00	220.87	226.31-	5.44-
	257.070-	ASSET TOTAL	0.00	257.07	263.40-	6.33-
		FHLMC PL #2B3360 3.185% 11/01/44 CUSIP 31326HWV2				
7/17/23	30.930-	PAID DOWN 30.93 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 JUNE FHLMC DUE 7/15/23 16258703	0.00	30.93	31.27-	0.34-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/15/23	932.920-	PAID DOWN 932.92 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 JULY FHLMC DUE 8/15/23 16258703	0.00	932.92	943.05-	10.13-
9/15/23	49.820-	PAID DOWN 49.82 SHARES/UNITS AT 100 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/15/23 16258703	0.00	49.82	50.36-	0.54-
	1,013.670-	ASSET TOTAL	0.00	1,013.67	1,024.68-	11.01-
		FHLMC PL #2B5033 2.758% 1/01/46 CUSIP 31326KSW8				
7/17/23	29.600-	PAID DOWN 29.6 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 JUNE FHLMC DUE 7/15/23 16258703	0.00	29.60	29.64-	0.04-
8/15/23	26.640-	PAID DOWN 26.64 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 JULY FHLMC DUE 8/15/23 16258703	0.00	26.64	26.67-	0.03-
9/15/23	21.180-	PAID DOWN 21.18 SHARES/UNITS AT 100 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/15/23 16258703	0.00	21.18	21.21-	0.03-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	77.420-	ASSET TOTAL	0.00	77.42	77.52-	0.10-
		FHLMC PL #2B5130 7.11996% 2/01/46 CUSIP 31326KVX2				
7/17/23	1,774.320-	PAID DOWN 1,774.32 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 JUNE FHLMC DUE 7/15/23 16258703	0.00	1,774.32	1,787.90-	13.58-
8/15/23	23.270-	PAID DOWN 23.27 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 JULY FHLMC DUE 8/15/23 16258703	0.00	23.27	23.45-	0.18-
9/15/23	10.640-	PAID DOWN 10.64 SHARES/UNITS AT 100 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/15/23 16258703	0.00	10.64	10.72-	0.08-
	1,808.230-	ASSET TOTAL	0.00	1,808.23	1,822.07-	13.84-
		FHLMC PL #2B5188 2.86995% 3/01/46 CUSIP 31326KXR3				
7/17/23	33.680-	PAID DOWN 33.68 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 JUNE FHLMC DUE 7/15/23 16258703	0.00	33.68	33.83-	0.15-

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FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/15/23	616.620-	PAID DOWN 616.62 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 JULY FHLMC DUE 8/15/23 16258703	0.00	616.62	619.34-	2.72-
9/15/23	26.530-	PAID DOWN 26.53 SHARES/UNITS AT 100 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/15/23 16258703	0.00	26.53	26.65-	0.12-
	676.830-	ASSET TOTAL	0.00	676.83	679.82-	2.99-
		FHLMC PL #2B6384 2.924% 8/01/47 CUSIP 31326MCV3				
7/17/23	28.790-	PAID DOWN 28.79 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 JUNE FHLMC DUE 7/15/23 16258703	0.00	28.79	29.55-	0.76-
8/15/23	36.610-	PAID DOWN 36.61 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 JULY FHLMC DUE 8/15/23 16258703	0.00	36.61	37.58-	0.97-
9/15/23	28.310-	PAID DOWN 28.31 SHARES/UNITS AT 100 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/15/23 16258703	0.00	28.31	29.06-	0.75-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	93.710-	ASSET TOTAL	0.00	93.71	96.19-	2.48-
		FHLMC PL #2B6628 2.669% 11/01/47 CUSIP 31326MLH4				
7/17/23	72.450-	PAID DOWN 72.45 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 JUNE FHLMC DUE 7/15/23 16258703	0.00	72.45	73.54-	1.09-
8/15/23	84.030-	PAID DOWN 84.03 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 JULY FHLMC DUE 8/15/23 16258703	0.00	84.03	85.30-	1.27-
9/15/23	424.750-	PAID DOWN 424.75 SHARES/UNITS AT 100 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/15/23 16258703	0.00	424.75	431.15-	6.40-
	581.230-	ASSET TOTAL	0.00	581.23	589.99-	8.76-
		FHLMC PL #2B7077 3.571% 8/01/48 CUSIP 31326M2J1				
7/17/23	37.380-	PAID DOWN 37.38 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 JUNE FHLMC DUE 7/15/23 16258703	0.00	37.38	37.52-	0.14-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/15/23	44.180-	PAID DOWN 44.18 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 JULY FHLMC DUE 8/15/23 16258703	0.00	44.18	44.34-	0.16-
9/15/23	28.530-	PAID DOWN 28.53 SHARES/UNITS AT 100 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/15/23 16258703	0.00	28.53	28.64-	0.11-
	110.090-	ASSET TOTAL	0.00	110.09	110.50-	0.41-
		FHLMC PL #2B7514 3.304% 6/01/49 CUSIP 31326NK34				
7/17/23	57.430-	PAID DOWN 57.43 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 JUNE FHLMC DUE 7/15/23 16258703	0.00	57.43	58.61-	1.18-
8/15/23	1,067.650-	PAID DOWN 1,067.65 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 JULY FHLMC DUE 8/15/23 16258703	0.00	1,067.65	1,089.67-	22.02-
9/15/23	39.790-	PAID DOWN 39.79 SHARES/UNITS AT 100 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/15/23 16258703	0.00	39.79	40.61-	0.82-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	1,164.870-	ASSET TOTAL	0.00	1,164.87	1,188.89-	24.02-
		FHLMC PL #8C0269 2.497% 5/01/52 CUSIP 3142BAJN3				
7/17/23	4,726.320-	PAID DOWN 4,726.32 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 JUNE FHLMC DUE 7/15/23 16258702	0.00	4,726.32	4,510.68-	215.64
8/15/23	2,794.540-	PAID DOWN 2,794.54 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 JULY FHLMC DUE 8/15/23 16258702	0.00	2,794.54	2,667.04-	127.50
9/15/23	3,354.810-	PAID DOWN 3,354.81 SHARES/UNITS AT 100 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/15/23 16258702	0.00	3,354.81	3,201.75-	153.06
	10,875.670-	ASSET TOTAL	0.00	10,875.67	10,379.47-	496.20
		FHLMC PL #8C0303 3.471% 7/01/52 CUSIP 3142BAKQ4				
7/17/23	675.330-	PAID DOWN 675.33 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 JUNE FHLMC DUE 7/15/23 16258703	0.00	675.33	656.81-	18.52

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/15/23	193.720-	PAID DOWN 193.72 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 JULY FHLMC DUE 8/15/23 16258703	0.00	193.72	188.41-	5.31
9/15/23	141.170-	PAID DOWN 141.17 SHARES/UNITS AT 100 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/15/23 16258703	0.00	141.17	137.30-	3.87
	1,010.220-	ASSET TOTAL	0.00	1,010.22	982.52-	27.70
		FHLMC PL #8C0329 V-M 4.010% 8/01/52 CUSIP 3142BALJ9				
7/17/23	492.010-	PAID DOWN 492.01 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 JUNE FHLMC DUE 7/15/23 16258703	0.00	492.01	490.32-	1.69
8/15/23	276.880-	PAID DOWN 276.88 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 JULY FHLMC DUE 8/15/23 16258703	0.00	276.88	275.93-	0.95
9/15/23	509.910-	PAID DOWN 509.91 SHARES/UNITS AT 100 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/15/23 16258703	0.00	509.91	508.16-	1.75

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FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	1,278.800-	ASSET TOTAL	0.00	1,278.80	1,274.41-	4.39
		FHLMC PL #8C0338 V-M 4.242% 7/01/52 CUSIP 3142BALT7				
7/17/23	169.690-	PAID DOWN 169.69 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 JUNE FHLMC DUE 7/15/23 16258703	0.00	169.69	170.01-	0.32-
8/15/23	297.560-	PAID DOWN 297.56 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 JULY FHLMC DUE 8/15/23 16258703	0.00	297.56	298.13-	0.57-
9/15/23	209.780-	PAID DOWN 209.78 SHARES/UNITS AT 100 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/15/23 16258703	0.00	209.78	210.18-	0.40-
	677.030-	ASSET TOTAL	0.00	677.03	678.32-	1.29-
		FHLMC PL #8C0366 4.057% 9/01/52 CUSIP 3142BAMP4				
7/17/23	2,371.540-	PAID DOWN 2,371.54 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 JUNE FHLMC DUE 7/15/23 16258703	0.00	2,371.54	2,372.47-	0.93-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/15/23	282.310-	PAID DOWN 282.31 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 JULY FHLMC DUE 8/15/23 16258703	0.00	282.31	282.42-	0.11-
9/15/23	299.240-	PAID DOWN 299.24 SHARES/UNITS AT 100 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/15/23 16258703	0.00	299.24	299.36-	0.12-
	2,953.090-	ASSET TOTAL	0.00	2,953.09	2,954.25-	1.16-
		FHLMC PL #8C0399 V-M 4.300% 10/01/52 CUSIP 3142BANQ1				
7/17/23	552.470-	PAID DOWN 552.47 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 JUNE FHLMC DUE 7/15/23 16258703	0.00	552.47	542.28-	10.19
8/15/23	230.600-	PAID DOWN 230.6 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 JULY FHLMC DUE 8/15/23 16258703	0.00	230.60	226.35-	4.25
9/15/23	187.670-	PAID DOWN 187.67 SHARES/UNITS AT 100 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/15/23 16258703	0.00	187.67	184.21-	3.46

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FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	970.740-	ASSET TOTAL	0.00	970.74	952.84-	17.90
		FHLMC PL #8C0430 4.562% 11/01/52 CUSIP 3142BAPP1				
7/17/23	529.960-	PAID DOWN 529.96 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 JUNE FHLMC DUE 7/15/23 16258703	0.00	529.96	516.13-	13.83
8/15/23	610.770-	PAID DOWN 610.77 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 JULY FHLMC DUE 8/15/23 16258703	0.00	610.77	594.83-	15.94
9/15/23	267.810-	PAID DOWN 267.81 SHARES/UNITS AT 100 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/15/23 16258703	0.00	267.81	260.82-	6.99
	1,408.540-	ASSET TOTAL	0.00	1,408.54	1,371.78-	36.76
		FHLMC PL #8C0464 V-M 4.861% 12/01/52 CUSIP 3142BAQR6				
7/17/23	781.980-	PAID DOWN 781.98 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 JUNE FHLMC DUE 7/15/23 16258703	0.00	781.98	776.82-	5.16

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/15/23	1,466.810-	PAID DOWN 1,466.81 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 JULY FHLMC DUE 8/15/23 16258703	0.00	1,466.81	1,457.13-	9.68
9/15/23	697.280-	PAID DOWN 697.28 SHARES/UNITS AT 100 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/15/23 16258703	0.00	697.28	692.68-	4.60
	2,946.070-	ASSET TOTAL	0.00	2,946.07	2,926.63-	19.44
		FHLMC PL #840637 4.209% 3/01/47 CUSIP 31347AV68				
7/17/23	19.980-	PAID DOWN 19.98 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 JUNE FHLMC DUE 7/15/23 16258703	0.00	19.98	19.92-	0.06
8/15/23	55.970-	PAID DOWN 55.97 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 JULY FHLMC DUE 8/15/23 16258703	0.00	55.97	55.81-	0.16
9/15/23	13.540-	PAID DOWN 13.54 SHARES/UNITS AT 100 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/15/23 16258703	0.00	13.54	13.50-	0.04

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	89.490-	ASSET TOTAL	0.00	89.49	89.23-	0.26
		FHLMC PL 8C0283 V-M 3.955% 6/01/52 CUSIP 3142BAJ45				
7/17/23	4,767.110-	PAID DOWN 4,767.11 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 JUNE FHLMC DUE 7/15/23 16258703	0.00	4,767.11	4,815.53-	48.42-
8/15/23	3,261.510-	PAID DOWN 3,261.51 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 JULY FHLMC DUE 8/15/23 16258703	0.00	3,261.51	3,294.63-	33.12-
9/15/23	202.530-	PAID DOWN 202.53 SHARES/UNITS AT 100 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/15/23 16258703	0.00	202.53	204.59-	2.06-
	8,231.150-	ASSET TOTAL	0.00	8,231.15	8,314.75-	83.60-
		FHLMC POOL #J13882 3.500% 12/01/25 CUSIP 3128PTJ30				
7/17/23	317.020-	PAID DOWN 317.02 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 JUNE FHLMC DUE 7/15/23 16258703	0.00	317.02	319.94-	2.92-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/15/23	338.360-	PAID DOWN 338.36 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 JULY FHLMC DUE 8/15/23 16258703	0.00	338.36	341.47-	3.11-
9/15/23	344.230-	PAID DOWN 344.23 SHARES/UNITS AT 100 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/15/23 16258703	0.00	344.23	347.40-	3.17-
	999.610-	ASSET TOTAL	0.00	999.61	1,008.81-	9.20-
		FHLMC POOL #J14492 4.000% 2/01/26 CUSIP 3128PT7D1				
7/17/23	336.180-	PAID DOWN 336.18 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 JUNE FHLMC DUE 7/15/23 16258703	0.00	336.18	345.69-	9.51-
8/15/23	299.540-	PAID DOWN 299.54 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 JULY FHLMC DUE 8/15/23 16258703	0.00	299.54	308.01-	8.47-
9/15/23	262.010-	PAID DOWN 262.01 SHARES/UNITS AT 100 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/15/23 16258703	0.00	262.01	269.42-	7.41-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	897.730-	ASSET TOTAL	0.00	897.73	923.12-	25.39-
		FHLMC POOL #J16932 3.000% 10/01/26 CUSIP 3128PWVZ8				
7/17/23	1,935.990-	PAID DOWN 1,935.99 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 JUNE FHLMC DUE 7/15/23 16258703	0.00	1,935.99	2,009.50-	73.51-
8/15/23	1,591.630-	PAID DOWN 1,591.63 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 JULY FHLMC DUE 8/15/23 16258703	0.00	1,591.63	1,652.06-	60.43-
9/15/23	1,212.810-	PAID DOWN 1,212.81 SHARES/UNITS AT 100 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/15/23 16258703	0.00	1,212.81	1,258.86-	46.05-
	4,740.430-	ASSET TOTAL	0.00	4,740.43	4,920.42-	179.99-
		FHLMC POOL #J17545 3.000% 12/01/26 CUSIP 3128PXL20				
7/17/23	516.300-	PAID DOWN 516.3 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 JUNE FHLMC DUE 7/15/23 16258702	0.00	516.30	534.41-	18.11-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/15/23	741.560-	PAID DOWN 741.56 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 JULY FHLMC DUE 8/15/23 16258702	0.00	741.56	767.57-	26.01-
9/15/23	603.420-	PAID DOWN 603.42 SHARES/UNITS AT 100 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/15/23 16258702	0.00	603.42	624.59-	21.17-
	1,861.280-	ASSET TOTAL	0.00	1,861.28	1,926.57-	65.29-
		FHLMC POOL #K92180 3.500% 11/01/34 CUSIP 3132LNJZ8				
7/17/23	479.970-	PAID DOWN 479.97 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 JUNE FHLMC DUE 7/15/23 16258702	0.00	479.97	502.39-	22.42-
8/15/23	478.590-	PAID DOWN 478.59 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 JULY FHLMC DUE 8/15/23 16258702	0.00	478.59	500.95-	22.36-
9/15/23	480.290-	PAID DOWN 480.29 SHARES/UNITS AT 100 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/15/23 16258702	0.00	480.29	502.73-	22.44-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	1,438.850-	ASSET TOTAL	0.00	1,438.85	1,506.07-	67.22-
		FHLMC POOL #QA5182 3.000% 12/01/49 CUSIP 31346YXK4				
7/25/23	1,125.650-	PAID DOWN 1,125.65 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FHLMC DUE 7/25/23 16258702	0.00	1,125.65	1,146.45-	20.80-
8/25/23	651.730-	PAID DOWN 651.73 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FHLMC DUE 8/25/23 16258702	0.00	651.73	663.77-	12.04-
9/25/23	1,489.750-	PAID DOWN 1,489.75 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/25/23 16258702	0.00	1,489.75	1,517.28-	27.53-
	3,267.130-	ASSET TOTAL	0.00	3,267.13	3,327.50-	60.37-
		FHLMC POOL #QA6370 3.000% 1/01/50 CUSIP 3133A1CF7				
7/25/23	1,308.390-	PAID DOWN 1,308.39 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FHLMC DUE 7/25/23 16258702	0.00	1,308.39	1,340.23-	31.84-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/25/23	1,123.550-	PAID DOWN 1,123.55 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FHLMC DUE 8/25/23 16258702	0.00	1,123.55	1,150.89-	27.34-
9/25/23	663.230-	PAID DOWN 663.23 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/25/23 16258702	0.00	663.23	679.37-	16.14-
	3,095.170-	ASSET TOTAL	0.00	3,095.17	3,170.49-	75.32-
		FHLMC POOL #QB4931 2.000% 11/01/50 CUSIP 3133ABPQ7				
7/25/23	414.630-	PAID DOWN 414.63 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FHLMC DUE 7/25/23 16258702	0.00	414.63	430.21-	15.58-
8/25/23	1,018.680-	PAID DOWN 1,018.68 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FHLMC DUE 8/25/23 16258702	0.00	1,018.68	1,056.96-	38.28-
9/25/23	1,162.770-	PAID DOWN 1,162.77 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/25/23 16258702	0.00	1,162.77	1,206.46-	43.69-

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FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	2,596.080-	ASSET TOTAL	0.00	2,596.08	2,693.63-	97.55-
		FHLMC POOL #QN1110 2.500% 12/01/34 CUSIP 3133G7GT4				
7/25/23	1,964.790-	PAID DOWN 1,964.79 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FHLMC DUE 7/25/23 16258702	0.00	1,964.79	1,984.59-	19.80-
8/25/23	2,862.050-	PAID DOWN 2,862.05 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FHLMC DUE 8/25/23 16258702	0.00	2,862.05	2,890.89-	28.84-
9/25/23	1,923.700-	PAID DOWN 1,923.7 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/25/23 16258702	0.00	1,923.70	1,943.09-	19.39-
	6,750.540-	ASSET TOTAL	0.00	6,750.54	6,818.57-	68.03-
		FHLMC POOL #QN1200 2.500% 12/01/34 CUSIP 3133G7KM4				
7/25/23	1,782.280-	PAID DOWN 1,782.28 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FHLMC DUE 7/25/23 16258702	0.00	1,782.28	1,818.76-	36.48-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/25/23	1,696.500-	PAID DOWN 1,696.5 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FHLMC DUE 8/25/23 16258702	0.00	1,696.50	1,731.22-	34.72-
9/25/23	430.360-	PAID DOWN 430.36 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/25/23 16258702	0.00	430.36	439.17-	8.81-
	3,909.140-	ASSET TOTAL	0.00	3,909.14	3,989.15-	80.01-
		FHLMC POOL #QN1350 2.500% 1/01/35 CUSIP 3133G7QB2				
7/25/23	989.400-	PAID DOWN 989.4 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FHLMC DUE 7/25/23 16258702	0.00	989.40	1,004.20-	14.80-
8/25/23	423.040-	PAID DOWN 423.04 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FHLMC DUE 8/25/23 16258702	0.00	423.04	429.37-	6.33-
9/25/23	397.840-	PAID DOWN 397.84 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/25/23 16258702	0.00	397.84	403.79-	5.95-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	1,810.280-	ASSET TOTAL	0.00	1,810.28	1,837.36-	27.08-
		FHLMC POOL #QN1355 2.500% 1/01/35 CUSIP 3133G7QG1				
7/25/23	2,620.610-	PAID DOWN 2,620.61 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FHLMC DUE 7/25/23 16258702	0.00	2,620.61	2,658.18-	37.57-
8/25/23	2,612.000-	PAID DOWN 2,612 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FHLMC DUE 8/25/23 16258702	0.00	2,612.00	2,649.45-	37.45-
9/25/23	1,329.260-	PAID DOWN 1,329.26 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/25/23 16258702	0.00	1,329.26	1,348.32-	19.06-
	6,561.870-	ASSET TOTAL	0.00	6,561.87	6,655.95-	94.08-
		FHLMC POOL #QN1370 3.000% 1/01/35 CUSIP 3133G7QX4				
7/25/23	113.590-	PAID DOWN 113.59 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FHLMC DUE 7/25/23 16258702	0.00	113.59	117.05-	3.46-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/25/23	99.800-	PAID DOWN 99.8 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FHLMC DUE 8/25/23 16258702	0.00	99.80	102.84-	3.04-
9/25/23	1,703.020-	PAID DOWN 1,703.02 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/25/23 16258702	0.00	1,703.02	1,754.91-	51.89-
	1,916.410-	ASSET TOTAL	0.00	1,916.41	1,974.80-	58.39-
		FHLMC POOL #QN1374 3.000% 1/01/35 CUSIP 3133G7Q30				
7/25/23	104.480-	PAID DOWN 104.48 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FHLMC DUE 7/25/23 16258702	0.00	104.48	107.78-	3.30-
8/25/23	100.060-	PAID DOWN 100.06 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FHLMC DUE 8/25/23 16258702	0.00	100.06	103.22-	3.16-
9/25/23	97.540-	PAID DOWN 97.54 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/25/23 16258702	0.00	97.54	100.62-	3.08-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	302.080-	ASSET TOTAL	0.00	302.08	311.62-	9.54-
		FHLMC POOL #QN1377 3.000% 1/01/35 CUSIP 3133G7Q63				
7/25/23	156.630-	PAID DOWN 156.63 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FHLMC DUE 7/25/23 16258702	0.00	156.63	161.83-	5.20-
8/25/23	148.190-	PAID DOWN 148.19 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FHLMC DUE 8/25/23 16258702	0.00	148.19	153.11-	4.92-
9/25/23	477.630-	PAID DOWN 477.63 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/25/23 16258702	0.00	477.63	493.49-	15.86-
	782.450-	ASSET TOTAL	0.00	782.45	808.43-	25.98-
		FHLMC POOL #Q34907 4.000% 7/01/45 CUSIP 3132QRNZ9				
7/17/23	280.830-	PAID DOWN 280.83 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 JUNE FHLMC DUE 7/15/23 16258702	0.00	280.83	299.17-	18.34-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/15/23	280.700-	PAID DOWN 280.7 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 JULY FHLMC DUE 8/15/23 16258702	0.00	280.70	299.03-	18.33-
9/15/23	282.400-	PAID DOWN 282.4 SHARES/UNITS AT 100 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/15/23 16258702	0.00	282.40	300.84-	18.44-
	843.930-	ASSET TOTAL	0.00	843.93	899.04-	55.11-
		FHLMC POOL #Q40083 3.500% 4/01/46 CUSIP 3132WDCV4				
7/17/23	489.410-	PAID DOWN 489.41 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 JUNE FHLMC DUE 7/15/23 16258702	0.00	489.41	516.79-	27.38-
8/15/23	856.140-	PAID DOWN 856.14 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 JULY FHLMC DUE 8/15/23 16258702	0.00	856.14	904.03-	47.89-
9/15/23	871.940-	PAID DOWN 871.94 SHARES/UNITS AT 100 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/15/23 16258702	0.00	871.94	920.71-	48.77-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	2,217.490-	ASSET TOTAL	0.00	2,217.49	2,341.53-	124.04-
		FHLMC POOL #Q40496 3.500% 5/01/46 CUSIP 3132WDRS5				
7/17/23	3,339.170-	PAID DOWN 3,339.17 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 JUNE FHLMC DUE 7/15/23 16258702	0.00	3,339.17	3,521.52-	182.35-
8/15/23	246.930-	PAID DOWN 246.93 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 JULY FHLMC DUE 8/15/23 16258702	0.00	246.93	260.41-	13.48-
9/15/23	247.420-	PAID DOWN 247.42 SHARES/UNITS AT 100 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/15/23 16258702	0.00	247.42	260.93-	13.51-
	3,833.520-	ASSET TOTAL	0.00	3,833.52	4,042.86-	209.34-
		FHLMC POOL #U40194 3.000% 3/01/27 CUSIP 3132GCCE2				
7/17/23	1,206.620-	PAID DOWN 1,206.62 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 JUNE FHLMC DUE 7/15/23 16258702	0.00	1,206.62	1,257.90-	51.28-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/15/23	1,991.760-	PAID DOWN 1,991.76 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 JULY FHLMC DUE 8/15/23 16258702	0.00	1,991.76	2,076.41-	84.65-
9/15/23	1,320.110-	PAID DOWN 1,320.11 SHARES/UNITS AT 100 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/15/23 16258702	0.00	1,320.11	1,376.22-	56.11-
	4,518.490-	ASSET TOTAL	0.00	4,518.49	4,710.53-	192.04-
		FHLMC POOL #U70048 3.000% 8/01/27 CUSIP 3132G0BR0				
7/17/23	1,354.120-	PAID DOWN 1,354.12 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 JUNE FHLMC DUE 7/15/23 16258702	0.00	1,354.12	1,445.95-	91.83-
8/15/23	1,052.600-	PAID DOWN 1,052.6 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 JULY FHLMC DUE 8/15/23 16258702	0.00	1,052.60	1,123.98-	71.38-
9/15/23	1,064.850-	PAID DOWN 1,064.85 SHARES/UNITS AT 100 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/15/23 16258702	0.00	1,064.85	1,137.06-	72.21-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	3,471.570-	ASSET TOTAL	0.00	3,471.57	3,706.99-	235.42-
		FHLMC Q004 CMO V-M 4.649% 1/25/46 CUSIP 3137FARK6				
7/25/23	10.390-	PAID DOWN 10.39 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 16258703	0.00	10.39	10.54-	0.15-
9/01/23	10.230-	PAID DOWN 10.23 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 9/01/23 COMMISSION $0.00 16258703	0.00	10.23	10.38-	0.15-
9/25/23	10.170-	PAID DOWN 10.17 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 16258703	0.00	10.17	10.32-	0.15-
	30.790-	ASSET TOTAL	0.00	30.79	31.24-	0.45-
		FNMA PL #AP7557 V-A 7.345% 9/01/42 CUSIP 3138MBMF0				
7/25/23	15.970-	PAID DOWN 15.97 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258703	0.00	15.97	15.93-	0.04

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/25/23	16.770-	PAID DOWN 16.77 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258703	0.00	16.77	16.72-	0.05
9/25/23	19.460-	PAID DOWN 19.46 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258703	0.00	19.46	19.41-	0.05
	52.200-	ASSET TOTAL	0.00	52.20	52.06-	0.14
		FNMA PL #AV5077 V- 4.109% 3/01/44 CUSIP 3138XGUB7				
7/25/23	59.670-	PAID DOWN 59.67 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258702	0.00	59.67	60.65-	0.98-
8/25/23	66.660-	PAID DOWN 66.66 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258702	0.00	66.66	67.76-	1.10-
9/25/23	65.040-	PAID DOWN 65.04 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258702	0.00	65.04	66.11-	1.07-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	191.370-	ASSET TOTAL	0.00	191.37	194.52-	3.15-
		FNMA PL #AW1181 V- 4.077% 3/01/44 CUSIP 3138XQJ36				
7/25/23	146.880-	PAID DOWN 146.88 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258702	0.00	146.88	149.17-	2.29-
8/25/23	148.800-	PAID DOWN 148.8 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258702	0.00	148.80	151.12-	2.32-
9/25/23	139.220-	PAID DOWN 139.22 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258702	0.00	139.22	141.39-	2.17-
	434.900-	ASSET TOTAL	0.00	434.90	441.68-	6.78-
		FNMA PL #AZ0505 V-A 5.790% 6/01/45 CUSIP 3138YRR34				
7/25/23	831.490-	PAID DOWN 831.49 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258703	0.00	831.49	850.33-	18.84-

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FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/25/23	1,029.910-	PAID DOWN 1,029.91 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258703	0.00	1,029.91	1,053.24-	23.33-
9/25/23	44.450-	PAID DOWN 44.45 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258703	0.00	44.45	45.46-	1.01-
	1,905.850-	ASSET TOTAL	0.00	1,905.85	1,949.03-	43.18-
		FNMA PL #BC1205 V-M 6.825% 7/01/46 CUSIP 3140EVKT3				
7/25/23	358.930-	PAID DOWN 358.93 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258703	0.00	358.93	359.90-	0.97-
8/25/23	1,512.100-	PAID DOWN 1,512.1 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258703	0.00	1,512.10	1,516.17-	4.07-
9/25/23	1,625.100-	PAID DOWN 1,625.1 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258703	0.00	1,625.10	1,629.48-	4.38-

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FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	3,496.130-	ASSET TOTAL	0.00	3,496.13	3,505.55-	9.42-
		FNMA PL #BC9053 V-M 2.571% 12/01/46 CUSIP 3140F5BX0				
7/25/23	36.360-	PAID DOWN 36.36 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258703	0.00	36.36	36.29-	0.07
8/25/23	825.820-	PAID DOWN 825.82 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258703	0.00	825.82	824.27-	1.55
9/25/23	34.580-	PAID DOWN 34.58 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258703	0.00	34.58	34.52-	0.06
	896.760-	ASSET TOTAL	0.00	896.76	895.08-	1.68
		FNMA PL #BD7204 V-M 2.467% 1/01/47 CUSIP 3140FFAE1				
7/25/23	79.570-	PAID DOWN 79.57 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258703	0.00	79.57	81.64-	2.07-

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FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/25/23	2,222.900-	PAID DOWN 2,222.9 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258703	0.00	2,222.90	2,280.64-	57.74-
9/25/23	1,103.630-	PAID DOWN 1,103.63 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258703	0.00	1,103.63	1,132.30-	28.67-
	3,406.100-	ASSET TOTAL	0.00	3,406.10	3,494.58-	88.48-
		FNMA PL #BH5135 V-M 2.862% 9/01/47 CUSIP 3140GTV56				
7/25/23	4.830-	PAID DOWN 4.83 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258703	0.00	4.83	4.93-	0.10-
8/25/23	4.850-	PAID DOWN 4.85 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258703	0.00	4.85	4.95-	0.10-
9/25/23	4.860-	PAID DOWN 4.86 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258703	0.00	4.86	4.96-	0.10-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	14.540-	ASSET TOTAL	0.00	14.54	14.84-	0.30-
		FNMA PL #BH5786 V-M 2.964% 11/01/47 CUSIP 3140GUNC7				
7/25/23	447.730-	PAID DOWN 447.73 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258703	0.00	447.73	449.62-	1.89-
8/25/23	396.880-	PAID DOWN 396.88 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258703	0.00	396.88	398.55-	1.67-
9/25/23	24.280-	PAID DOWN 24.28 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258703	0.00	24.28	24.38-	0.10-
	868.890-	ASSET TOTAL	0.00	868.89	872.55-	3.66-
		FNMA PL #BJ0705 V-Q 2.846% 10/01/47 CUSIP 3140H1YB0				
7/25/23	9.350-	PAID DOWN 9.35 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258703	0.00	9.35	9.50-	0.15-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/25/23	6.670-	PAID DOWN 6.67 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258703	0.00	6.67	6.78-	0.11-
9/25/23	8.040-	PAID DOWN 8.04 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258703	0.00	8.04	8.17-	0.13-
	24.060-	ASSET TOTAL	0.00	24.06	24.45-	0.39-
		FNMA PL #BJ2463 V-M 2.696% 11/01/47 CUSIP 3140H3WZ5				
7/25/23	494.460-	PAID DOWN 494.46 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258703	0.00	494.46	502.26-	7.80-
8/25/23	388.250-	PAID DOWN 388.25 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258703	0.00	388.25	394.38-	6.13-
9/25/23	100.970-	PAID DOWN 100.97 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258703	0.00	100.97	102.56-	1.59-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	983.680-	ASSET TOTAL	0.00	983.68	999.20-	15.52-
		FNMA PL #BJ2464 V-M 2.680% 11/01/47 CUSIP 3140H3W28				
7/25/23	692.570-	PAID DOWN 692.57 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258703	0.00	692.57	702.53-	9.96-
8/25/23	384.190-	PAID DOWN 384.19 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258703	0.00	384.19	389.71-	5.52-
9/25/23	658.740-	PAID DOWN 658.74 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258703	0.00	658.74	668.21-	9.47-
	1,735.500-	ASSET TOTAL	0.00	1,735.50	1,760.45-	24.95-
		FNMA PL #BJ2721 V- 3.367% 4/01/48 CUSIP 3140H4AX2				
7/25/23	190.610-	PAID DOWN 190.61 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258703	0.00	190.61	191.53-	0.92-

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FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/25/23	28.020-	PAID DOWN 28.02 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258703	0.00	28.02	28.15-	0.13-
9/25/23	27.210-	PAID DOWN 27.21 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258703	0.00	27.21	27.34-	0.13-
	245.840-	ASSET TOTAL	0.00	245.84	247.02-	1.18-
		FNMA PL #BJ3765 V-M 2.725% 12/01/47 CUSIP 3140H5FF3				
7/25/23	53.410-	PAID DOWN 53.41 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258703	0.00	53.41	54.07-	0.66-
8/25/23	56.400-	PAID DOWN 56.4 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258703	0.00	56.40	57.10-	0.70-
9/25/23	53.650-	PAID DOWN 53.65 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258703	0.00	53.65	54.32-	0.67-

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FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	163.460-	ASSET TOTAL	0.00	163.46	165.49-	2.03-
		FNMA PL #BM3465 V-M 2.956% 1/01/48 CUSIP 3140J7Z73				
7/25/23	33.550-	PAID DOWN 33.55 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258703	0.00	33.55	33.67-	0.12-
8/25/23	38.320-	PAID DOWN 38.32 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258703	0.00	38.32	38.46-	0.14-
9/25/23	32.950-	PAID DOWN 32.95 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258703	0.00	32.95	33.07-	0.12-
	104.820-	ASSET TOTAL	0.00	104.82	105.20-	0.38-
		FNMA PL #BM6009 3.096% 6/01/24 CUSIP 3140JAVB1				
7/25/23	12,950.800-	PAID DOWN 12,950.8 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258703	0.00	12,950.80	13,217.28-	266.48-

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FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/25/23	27.080-	PAID DOWN 27.08 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258703	0.00	27.08	27.64-	0.56-
9/25/23	27.210-	PAID DOWN 27.21 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258703	0.00	27.21	27.77-	0.56-
	13,005.090-	ASSET TOTAL	0.00	13,005.09	13,272.69-	267.60-
		FNMA PL #BM7030 V-M 2.474% 6/01/52 CUSIP 3140JBY42				
7/25/23	985.210-	PAID DOWN 985.21 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258703	0.00	985.21	935.56-	49.65
8/25/23	2,087.820-	PAID DOWN 2,087.82 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258703	0.00	2,087.82	1,982.61-	105.21
9/25/23	489.390-	PAID DOWN 489.39 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258703	0.00	489.39	464.73-	24.66

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	3,562.420-	ASSET TOTAL	0.00	3,562.42	3,382.90-	179.52
		FNMA PL #BM7055 V-M 3.482% 9/01/52 CUSIP 3140JBZV1				
7/25/23	748.210-	PAID DOWN 748.21 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258703	0.00	748.21	732.72-	15.49
8/25/23	987.760-	PAID DOWN 987.76 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258703	0.00	987.76	967.31-	20.45
9/25/23	294.360-	PAID DOWN 294.36 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258703	0.00	294.36	288.27-	6.09
	2,030.330-	ASSET TOTAL	0.00	2,030.33	1,988.30-	42.03
		FNMA PL #BO1843 V-M 3.017% 8/01/49 CUSIP 3140JWBM1				
7/25/23	44.430-	PAID DOWN 44.43 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258703	0.00	44.43	45.43-	1.00-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/25/23	43.960-	PAID DOWN 43.96 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258703	0.00	43.96	44.95-	0.99-
9/25/23	696.060-	PAID DOWN 696.06 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258703	0.00	696.06	711.72-	15.66-
	784.450-	ASSET TOTAL	0.00	784.45	802.10-	17.65-
		FNMA PL #BO4955 V-M 2.826% 11/01/49 CUSIP 3140K0QH4				
7/25/23	25.600-	PAID DOWN 25.6 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258703	0.00	25.60	26.07-	0.47-
8/25/23	55.080-	PAID DOWN 55.08 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258703	0.00	55.08	56.08-	1.00-
9/25/23	520.900-	PAID DOWN 520.9 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258703	0.00	520.90	530.38-	9.48-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	601.580-	ASSET TOTAL	0.00	601.58	612.53-	10.95-
		FNMA PL #BO6257 V-M 2.630% 12/01/49 CUSIP 3140K15T9				
7/25/23	455.960-	PAID DOWN 455.96 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258703	0.00	455.96	460.64-	4.68-
8/25/23	457.410-	PAID DOWN 457.41 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258703	0.00	457.41	462.11-	4.70-
9/25/23	33.710-	PAID DOWN 33.71 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258703	0.00	33.71	34.06-	0.35-
	947.080-	ASSET TOTAL	0.00	947.08	956.81-	9.73-
		FNMA PL #BO7270 V- 2.716% 1/01/50 CUSIP 3140K3CG5				
7/25/23	2,051.790-	PAID DOWN 2,051.79 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258703	0.00	2,051.79	2,068.70-	16.91-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/25/23	119.950-	PAID DOWN 119.95 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258703	0.00	119.95	120.94-	0.99-
9/25/23	1,298.020-	PAID DOWN 1,298.02 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258703	0.00	1,298.02	1,308.72-	10.70-
	3,469.760-	ASSET TOTAL	0.00	3,469.76	3,498.36-	28.60-
		FNMA PL #BP0633 V-M 2.736% 1/01/50 CUSIP 3140K7V34				
7/25/23	1,062.420-	PAID DOWN 1,062.42 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258703	0.00	1,062.42	1,074.00-	11.58-
8/25/23	1,051.690-	PAID DOWN 1,051.69 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258703	0.00	1,051.69	1,063.15-	11.46-
9/25/23	91.930-	PAID DOWN 91.93 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258703	0.00	91.93	92.93-	1.00-

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FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	2,206.040-	ASSET TOTAL	0.00	2,206.04	2,230.08-	24.04-
		FNMA PL #BS5431 3.130% 1/01/29 CUSIP 3140LGA93				
7/25/23	364.430-	PAID DOWN 364.43 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258702	0.00	364.43	367.39-	2.96-
8/25/23	307.720-	PAID DOWN 307.72 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258702	0.00	307.72	310.22-	2.50-
9/25/23	309.340-	PAID DOWN 309.34 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258702	0.00	309.34	311.85-	2.51-
	981.490-	ASSET TOTAL	0.00	981.49	989.46-	7.97-
		FNMA PL #BT7869 4.500% 9/01/52 CUSIP 3140LWW78				
7/25/23	3,089.140-	PAID DOWN 3,089.14 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258702	0.00	3,089.14	3,101.93-	12.79-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/25/23	139.700-	PAID DOWN 139.7 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258702	0.00	139.70	140.28-	0.58-
9/25/23	150.460-	PAID DOWN 150.46 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258702	0.00	150.46	151.08-	0.62-
	3,379.300-	ASSET TOTAL	0.00	3,379.30	3,393.29-	13.99-
		FNMA PL #BT8141 V- 2.601% 6/01/52 CUSIP 3140LXBK0				
7/25/23	157.030-	PAID DOWN 157.03 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258703	0.00	157.03	150.49-	6.54
8/25/23	159.180-	PAID DOWN 159.18 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258703	0.00	159.18	152.55-	6.63
9/25/23	159.830-	PAID DOWN 159.83 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258703	0.00	159.83	153.17-	6.66

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	476.040-	ASSET TOTAL	0.00	476.04	456.21-	19.83
		FNMA PL #BT8249 V- 3.614% 7/01/52 CUSIP 3140LXEX9				
7/25/23	600.980-	PAID DOWN 600.98 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258703	0.00	600.98	589.01-	11.97
8/25/23	112.370-	PAID DOWN 112.37 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258703	0.00	112.37	110.13-	2.24
9/25/23	721.390-	PAID DOWN 721.39 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258703	0.00	721.39	707.02-	14.37
	1,434.740-	ASSET TOTAL	0.00	1,434.74	1,406.16-	28.58
		FNMA PL #BT8268 V- 4.102% 8/01/52 CUSIP 3140LXFJ9				
7/25/23	193.580-	PAID DOWN 193.58 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258703	0.00	193.58	193.60-	0.02-

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SCHEDULE II

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/25/23	321.750-	PAID DOWN 321.75 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258703	0.00	321.75	321.78-	0.03-
9/25/23	379.740-	PAID DOWN 379.74 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258703	0.00	379.74	379.77-	0.03-
	895.070-	ASSET TOTAL	0.00	895.07	895.15-	0.08-
		FNMA PL #BT8375 V-M 3.979% 9/01/52 CUSIP 3140LXJV8				
7/25/23	442.920-	PAID DOWN 442.92 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258703	0.00	442.92	443.61-	0.69-
8/25/23	249.820-	PAID DOWN 249.82 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258703	0.00	249.82	250.21-	0.39-
9/25/23	1,192.650-	PAID DOWN 1,192.65 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258703	0.00	1,192.65	1,194.51-	1.86-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	1,885.390-	ASSET TOTAL	0.00	1,885.39	1,888.33-	2.94-
		FNMA PL #BU8809 V-M 3.072% 5/01/52 CUSIP 3140MAYF5				
7/25/23	296.330-	PAID DOWN 296.33 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258703	0.00	296.33	291.93-	4.40
8/25/23	881.660-	PAID DOWN 881.66 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258703	0.00	881.66	868.57-	13.09
9/25/23	306.760-	PAID DOWN 306.76 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258703	0.00	306.76	302.21-	4.55
	1,484.750-	ASSET TOTAL	0.00	1,484.75	1,462.71-	22.04
		FNMA PL #BV2500 V- 3.803% 6/01/52 CUSIP 3140MFX65				
7/25/23	807.100-	PAID DOWN 807.1 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258703	0.00	807.10	807.79-	0.69-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/25/23	153.760-	PAID DOWN 153.76 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258703	0.00	153.76	153.89-	0.13-
9/25/23	240.910-	PAID DOWN 240.91 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258703	0.00	240.91	241.12-	0.21-
	1,201.770-	ASSET TOTAL	0.00	1,201.77	1,202.80-	1.03-
		FNMA PL #BV7893 V-M 4.236% 7/01/52 CUSIP 3140MMXX1				
7/25/23	2,106.020-	PAID DOWN 2,106.02 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258703	0.00	2,106.02	2,113.92-	7.90-
8/25/23	1,985.790-	PAID DOWN 1,985.79 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258703	0.00	1,985.79	1,993.24-	7.45-
9/25/23	193.540-	PAID DOWN 193.54 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258703	0.00	193.54	194.27-	0.73-

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FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	4,285.350-	ASSET TOTAL	0.00	4,285.35	4,301.43-	16.08-
		FNMA PL #BV7994 V-M 4.534% 8/01/52 CUSIP 3140MM3C0				
7/25/23	1,525.280-	PAID DOWN 1,525.28 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258703	0.00	1,525.28	1,512.77-	12.51
8/25/23	321.830-	PAID DOWN 321.83 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258703	0.00	321.83	319.19-	2.64
9/25/23	457.800-	PAID DOWN 457.8 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258703	0.00	457.80	454.04-	3.76
	2,304.910-	ASSET TOTAL	0.00	2,304.91	2,286.00-	18.91
		FNMA PL #BW1384 V-M 5.324% 12/01/52 CUSIP 3140MSRE7				
7/25/23	1,588.940-	PAID DOWN 1,588.94 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258703	0.00	1,588.94	1,581.00-	7.94

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SCHEDULE OF SECURITY DISPOSITIONS
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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/25/23	482.680-	PAID DOWN 482.68 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258703	0.00	482.68	480.27-	2.41
9/25/23	1,013.430-	PAID DOWN 1,013.43 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258703	0.00	1,013.43	1,008.36-	5.07
	3,085.050-	ASSET TOTAL	0.00	3,085.05	3,069.63-	15.42
		FNMA PL #BW5040 V-M 3.868% 7/01/52 CUSIP 3140MWS64				
7/25/23	203.950-	PAID DOWN 203.95 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258703	0.00	203.95	205.90-	1.95-
8/25/23	219.540-	PAID DOWN 219.54 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258703	0.00	219.54	221.64-	2.10-
9/25/23	240.150-	PAID DOWN 240.15 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258703	0.00	240.15	242.45-	2.30-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	663.640-	ASSET TOTAL	0.00	663.64	669.99-	6.35-
		FNMA PL #BW9708 V-M 5.117% 11/01/52 CUSIP 3140N2YE5				
7/25/23	1,795.440-	PAID DOWN 1,795.44 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258703	0.00	1,795.44	1,776.99-	18.45
8/25/23	459.150-	PAID DOWN 459.15 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258703	0.00	459.15	454.43-	4.72
9/25/23	737.350-	PAID DOWN 737.35 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258703	0.00	737.35	729.77-	7.58
	2,991.940-	ASSET TOTAL	0.00	2,991.94	2,961.19-	30.75
		FNMA PL #CB3854 4.000% 6/01/52 CUSIP 3140QPH83				
7/25/23	5,136.640-	PAID DOWN 5,136.64 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258702	0.00	5,136.64	4,978.13-	158.51

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/25/23	5,931.880-	PAID DOWN 5,931.88 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258702	0.00	5,931.88	5,748.83-	183.05
9/25/23	4,409.440-	PAID DOWN 4,409.44 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258702	0.00	4,409.44	4,273.37-	136.07
	15,477.960-	ASSET TOTAL	0.00	15,477.96	15,000.33-	477.63
		FNMA PL #CB4894 5.000% 10/01/52 CUSIP 3140QQNL5				
7/25/23	1,907.550-	PAID DOWN 1,907.55 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258702	0.00	1,907.55	1,894.29-	13.26
8/25/23	1,829.320-	PAID DOWN 1,829.32 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258702	0.00	1,829.32	1,816.60-	12.72
9/25/23	641.220-	PAID DOWN 641.22 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258702	0.00	641.22	636.76-	4.46

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	4,378.090-	ASSET TOTAL	0.00	4,378.09	4,347.65-	30.44
		FNMA PL #CB4900 5.000% 10/01/52 CUSIP 3140QQNS0				
7/25/23	496.510-	PAID DOWN 496.51 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258702	0.00	496.51	485.77-	10.74
8/25/23	446.930-	PAID DOWN 446.93 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258702	0.00	446.93	437.26-	9.67
9/25/23	406.700-	PAID DOWN 406.7 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258702	0.00	406.70	397.90-	8.80
	1,350.140-	ASSET TOTAL	0.00	1,350.14	1,320.93-	29.21
		FNMA PL #CB4905 5.500% 10/01/52 CUSIP 3140QQNX9				
7/25/23	1,440.740-	PAID DOWN 1,440.74 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258702	0.00	1,440.74	1,439.39-	1.35

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/25/23	2,915.690-	PAID DOWN 2,915.69 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258702	0.00	2,915.69	2,912.96-	2.73
9/25/23	1,886.910-	PAID DOWN 1,886.91 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258702	0.00	1,886.91	1,885.14-	1.77
	6,243.340-	ASSET TOTAL	0.00	6,243.34	6,237.49-	5.85
		FNMA PL #CB4943 4.500% 10/01/52 CUSIP 3140QQP58				
7/25/23	3,363.980-	PAID DOWN 3,363.98 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258702	0.00	3,363.98	3,266.48-	97.50
8/25/23	6,890.290-	PAID DOWN 6,890.29 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258702	0.00	6,890.29	6,690.58-	199.71
9/25/23	4,834.700-	PAID DOWN 4,834.7 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258702	0.00	4,834.70	4,694.57-	140.13

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	15,088.970-	ASSET TOTAL	0.00	15,088.97	14,651.63-	437.34
		FNMA PL #708593 V-M 5.776% 5/01/33 CUSIP 31401HGA4				
7/25/23	12.700-	PAID DOWN 12.7 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258703	0.00	12.70	12.45-	0.25
8/25/23	11.690-	PAID DOWN 11.69 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258703	0.00	11.69	11.46-	0.23
9/25/23	11.750-	PAID DOWN 11.75 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258703	0.00	11.75	11.52-	0.23
	36.140-	ASSET TOTAL	0.00	36.14	35.43-	0.71
		FNMA PL #734329 V-M 6.930% 6/01/33 CUSIP 31402NY28				
7/25/23	459.890-	PAID DOWN 459.89 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258703	0.00	459.89	451.99-	7.90

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FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/25/23	74.310-	PAID DOWN 74.31 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258703	0.00	74.31	73.03-	1.28
9/25/23	55.680-	PAID DOWN 55.68 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258703	0.00	55.68	54.72-	0.96
	589.880-	ASSET TOTAL	0.00	589.88	579.74-	10.14
		FNMA PL #745606 V-M 5.859% 5/01/36 CUSIP 31403DKT5				
7/25/23	13.450-	PAID DOWN 13.45 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258703	0.00	13.45	13.18-	0.27
8/25/23	11.890-	PAID DOWN 11.89 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258703	0.00	11.89	11.65-	0.24
9/25/23	12.950-	PAID DOWN 12.95 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258703	0.00	12.95	12.69-	0.26

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FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	38.290-	ASSET TOTAL	0.00	38.29	37.52-	0.77
		FNMA PL #796989 V-M 7.224% 8/01/34 CUSIP 31405RNE2				
7/25/23	25.670-	PAID DOWN 25.67 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258703	0.00	25.67	25.42-	0.25
8/25/23	19.470-	PAID DOWN 19.47 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258703	0.00	19.47	19.28-	0.19
9/25/23	23.130-	PAID DOWN 23.13 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258703	0.00	23.13	22.91-	0.22
	68.270-	ASSET TOTAL	0.00	68.27	67.61-	0.66
		FNMA POOL #AH9016 3.99998% 3/01/26 CUSIP 3138ABAS8				
7/25/23	194.900-	PAID DOWN 194.9 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258703	0.00	194.90	200.66-	5.76-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/25/23	195.600-	PAID DOWN 195.6 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258703	0.00	195.60	201.38-	5.78-
9/25/23	196.740-	PAID DOWN 196.74 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258703	0.00	196.74	202.55-	5.81-
	587.240-	ASSET TOTAL	0.00	587.24	604.59-	17.35-
		FNMA POOL #AL9502 4.000% 11/01/45 CUSIP 3138ERRY8				
7/25/23	514.990-	PAID DOWN 514.99 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258702	0.00	514.99	537.76-	22.77-
8/25/23	439.730-	PAID DOWN 439.73 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258702	0.00	439.73	459.17-	19.44-
9/25/23	500.390-	PAID DOWN 500.39 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258702	0.00	500.39	522.52-	22.13-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	1,455.110-	ASSET TOTAL	0.00	1,455.11	1,519.45-	64.34-
		FNMA POOL #AM8683 2.480% 3/01/25 CUSIP 3138L9UH3				
7/25/23	262.290-	PAID DOWN 262.29 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258703	0.00	262.29	267.88-	5.59-
8/25/23	251.390-	PAID DOWN 251.39 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258703	0.00	251.39	256.75-	5.36-
9/25/23	252.100-	PAID DOWN 252.1 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258703	0.00	252.10	257.48-	5.38-
	765.780-	ASSET TOTAL	0.00	765.78	782.11-	16.33-
		FNMA POOL #AN0502 3.350% 1/01/28 CUSIP 3138LCRY3				
7/25/23	257.480-	PAID DOWN 257.48 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258702	0.00	257.48	258.45-	0.97-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/25/23	237.200-	PAID DOWN 237.2 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258702	0.00	237.20	238.09-	0.89-
9/25/23	238.190-	PAID DOWN 238.19 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258702	0.00	238.19	239.08-	0.89-
	732.870-	ASSET TOTAL	0.00	732.87	735.62-	2.75-
		FNMA POOL #AN0665 3.070% 2/01/26 CUSIP 3138LCW35				
7/25/23	304.340-	PAID DOWN 304.34 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258702	0.00	304.34	304.53-	0.19-
8/25/23	278.060-	PAID DOWN 278.06 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258702	0.00	278.06	278.23-	0.17-
9/25/23	279.210-	PAID DOWN 279.21 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258702	0.00	279.21	279.38-	0.17-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	861.610-	ASSET TOTAL	0.00	861.61	862.14-	0.53-
		FNMA POOL #AQ4651 3.500% 11/01/42 CUSIP 3138MLEZ3				
7/25/23	65.950-	PAID DOWN 65.95 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258702	0.00	65.95	70.95-	5.00-
8/25/23	56.200-	PAID DOWN 56.2 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258702	0.00	56.20	60.46-	4.26-
9/25/23	53.210-	PAID DOWN 53.21 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258702	0.00	53.21	57.24-	4.03-
	175.360-	ASSET TOTAL	0.00	175.36	188.65-	13.29-
		FNMA POOL #AQ4697 3.500% 11/01/42 CUSIP 3138MLGF5				
7/25/23	72.660-	PAID DOWN 72.66 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258702	0.00	72.66	77.71-	5.05-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/25/23	77.990-	PAID DOWN 77.99 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258702	0.00	77.99	83.41-	5.42-
9/25/23	65.280-	PAID DOWN 65.28 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258702	0.00	65.28	69.82-	4.54-
	215.930-	ASSET TOTAL	0.00	215.93	230.94-	15.01-
		FNMA POOL #AS3662 2.500% 10/01/24 CUSIP 3138WDB83				
7/25/23	334.240-	PAID DOWN 334.24 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258703	0.00	334.24	342.23-	7.99-
8/25/23	395.890-	PAID DOWN 395.89 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258703	0.00	395.89	405.36-	9.47-
9/25/23	394.660-	PAID DOWN 394.66 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258703	0.00	394.66	404.10-	9.44-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	1,124.790-	ASSET TOTAL	0.00	1,124.79	1,151.69-	26.90-
		FNMA POOL #AS3886 2.49969% 11/01/24 CUSIP 3138WDJ85				
7/25/23	902.520-	PAID DOWN 902.52 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258703	0.00	902.52	923.04-	20.52-
8/25/23	1,413.100-	PAID DOWN 1,413.1 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258703	0.00	1,413.10	1,445.23-	32.13-
9/25/23	649.970-	PAID DOWN 649.97 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258703	0.00	649.97	664.75-	14.78-
	2,965.590-	ASSET TOTAL	0.00	2,965.59	3,033.02-	67.43-
		FNMA POOL #AX6834 3.500% 11/01/34 CUSIP 3138Y8SY7				
7/25/23	429.460-	PAID DOWN 429.46 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258702	0.00	429.46	449.05-	19.59-

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FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/25/23	431.070-	PAID DOWN 431.07 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258702	0.00	431.07	450.74-	19.67-
9/25/23	432.680-	PAID DOWN 432.68 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258702	0.00	432.68	452.42-	19.74-
	1,293.210-	ASSET TOTAL	0.00	1,293.21	1,352.21-	59.00-
		FNMA POOL #BF0105 4.000% 6/01/56 CUSIP 3140FXDK5				
7/25/23	1,617.810-	PAID DOWN 1,617.81 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258702	0.00	1,617.81	1,715.45-	97.64-
8/25/23	536.500-	PAID DOWN 536.5 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258702	0.00	536.50	568.88-	32.38-
9/25/23	632.950-	PAID DOWN 632.95 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258702	0.00	632.95	671.15-	38.20-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	2,787.260-	ASSET TOTAL	0.00	2,787.26	2,955.48-	168.22-
		FNMA POOL #BF0107 4.500% 6/01/56 CUSIP 3140FXDM1				
7/25/23	2,596.880-	PAID DOWN 2,596.88 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258702	0.00	2,596.88	2,796.38-	199.50-
8/25/23	590.940-	PAID DOWN 590.94 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258702	0.00	590.94	636.34-	45.40-
9/25/23	1,340.760-	PAID DOWN 1,340.76 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258702	0.00	1,340.76	1,443.77-	103.01-
	4,528.580-	ASSET TOTAL	0.00	4,528.58	4,876.49-	347.91-
		FNMA POOL #BF0118 4.500% 6/01/56 CUSIP 3140FXDY5				
7/25/23	473.260-	PAID DOWN 473.26 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258702	0.00	473.26	509.46-	36.20-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/25/23	483.010-	PAID DOWN 483.01 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258702	0.00	483.01	519.95-	36.94-
9/25/23	408.300-	PAID DOWN 408.3 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258702	0.00	408.30	439.53-	31.23-
	1,364.570-	ASSET TOTAL	0.00	1,364.57	1,468.94-	104.37-
		FNMA POOL #BF0125 4.000% 7/01/56 CUSIP 3140FXD74				
7/25/23	643.000-	PAID DOWN 643 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258702	0.00	643.00	679.94-	36.94-
8/25/23	676.860-	PAID DOWN 676.86 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258702	0.00	676.86	715.74-	38.88-
9/25/23	430.360-	PAID DOWN 430.36 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258702	0.00	430.36	455.08-	24.72-

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SCHEDULE OF SECURITY DISPOSITIONS
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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	1,750.220-	ASSET TOTAL	0.00	1,750.22	1,850.76-	100.54-
		FNMA POOL #BF0132 4.000% 7/01/56 CUSIP 3140FXEE8				
7/25/23	424.260-	PAID DOWN 424.26 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258702	0.00	424.26	449.91-	25.65-
8/25/23	434.100-	PAID DOWN 434.1 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258702	0.00	434.10	460.35-	26.25-
9/25/23	392.840-	PAID DOWN 392.84 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258702	0.00	392.84	416.59-	23.75-
	1,251.200-	ASSET TOTAL	0.00	1,251.20	1,326.85-	75.65-
		FNMA POOL #BF0154 3.500% 11/01/46 CUSIP 3140FXE40				
7/25/23	1,133.980-	PAID DOWN 1,133.98 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258702	0.00	1,133.98	1,178.45-	44.47-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/25/23	1,077.530-	PAID DOWN 1,077.53 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258702	0.00	1,077.53	1,119.79-	42.26-
9/25/23	696.820-	PAID DOWN 696.82 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258702	0.00	696.82	724.15-	27.33-
	2,908.330-	ASSET TOTAL	0.00	2,908.33	3,022.39-	114.06-
		FNMA POOL #BF0172 4.000% 1/01/41 CUSIP 3140FXFN7				
7/25/23	131.010-	PAID DOWN 131.01 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258702	0.00	131.01	135.21-	4.20-
8/25/23	110.000-	PAID DOWN 110 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258702	0.00	110.00	113.52-	3.52-
9/25/23	145.710-	PAID DOWN 145.71 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258702	0.00	145.71	150.38-	4.67-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	386.720-	ASSET TOTAL	0.00	386.72	399.11-	12.39-
		FNMA POOL #BF0193 4.000% 4/01/41 CUSIP 3140FXGB2				
7/25/23	1,687.800-	PAID DOWN 1,687.8 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258702	0.00	1,687.80	1,744.30-	56.50-
8/25/23	1,035.920-	PAID DOWN 1,035.92 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258702	0.00	1,035.92	1,070.60-	34.68-
9/25/23	826.600-	PAID DOWN 826.6 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258702	0.00	826.60	854.27-	27.67-
	3,550.320-	ASSET TOTAL	0.00	3,550.32	3,669.17-	118.85-
		FNMA POOL #BF0198 4.000% 11/01/40 CUSIP 3140FXGG1				
7/25/23	779.310-	PAID DOWN 779.31 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258702	0.00	779.31	801.74-	22.43-

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FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/25/23	680.850-	PAID DOWN 680.85 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258702	0.00	680.85	700.45-	19.60-
9/25/23	1,020.220-	PAID DOWN 1,020.22 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258702	0.00	1,020.22	1,049.58-	29.36-
	2,480.380-	ASSET TOTAL	0.00	2,480.38	2,551.77-	71.39-
		FNMA POOL #BF0201 4.000% 8/01/51 CUSIP 3140FXGK2				
7/25/23	1,545.480-	PAID DOWN 1,545.48 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258702	0.00	1,545.48	1,570.37-	24.89-
8/25/23	913.780-	PAID DOWN 913.78 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258702	0.00	913.78	928.49-	14.71-
9/25/23	995.720-	PAID DOWN 995.72 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258702	0.00	995.72	1,011.76-	16.04-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	3,454.980-	ASSET TOTAL	0.00	3,454.98	3,510.62-	55.64-
		FNMA POOL #BF0202 4.500% 1/01/51 CUSIP 3140FXGL0				
7/25/23	1,035.110-	PAID DOWN 1,035.11 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258702	0.00	1,035.11	1,076.75-	41.64-
8/25/23	788.550-	PAID DOWN 788.55 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258702	0.00	788.55	820.27-	31.72-
9/25/23	1,021.110-	PAID DOWN 1,021.11 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258702	0.00	1,021.11	1,062.18-	41.07-
	2,844.770-	ASSET TOTAL	0.00	2,844.77	2,959.20-	114.43-
		FNMA POOL #BK7939 4.500% 11/01/48 CUSIP 3140HMZD9				
7/25/23	133.970-	PAID DOWN 133.97 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258702	0.00	133.97	137.63-	3.66-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/25/23	314.850-	PAID DOWN 314.85 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258702	0.00	314.85	323.45-	8.60-
9/25/23	472.110-	PAID DOWN 472.11 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258702	0.00	472.11	485.00-	12.89-
	920.930-	ASSET TOTAL	0.00	920.93	946.08-	25.15-
		FNMA POOL #BL3134 2.91999% 10/01/26 CUSIP 3140HUPU4				
7/25/23	239,622.630-	PAID DOWN 239,622.63 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258702	0.00	239,622.63	244,564.79-	4,942.16-
	239,622.630-	ASSET TOTAL	0.00	239,622.63	244,564.79-	4,942.16-
		FNMA POOL #BO5023 3.000% 12/01/49 CUSIP 3140K0SM1				
7/25/23	388.480-	PAID DOWN 388.48 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258702	0.00	388.48	395.44-	6.96-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/25/23	300.360-	PAID DOWN 300.36 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258702	0.00	300.36	305.73-	5.37-
9/25/23	309.290-	PAID DOWN 309.29 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258702	0.00	309.29	314.83-	5.54-
	998.130-	ASSET TOTAL	0.00	998.13	1,016.00-	17.87-
		FNMA POOL #BO6246 2.500% 12/01/34 CUSIP 3140K15G7				
7/25/23	507.480-	PAID DOWN 507.48 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258702	0.00	507.48	517.87-	10.39-
8/25/23	2,912.860-	PAID DOWN 2,912.86 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258702	0.00	2,912.86	2,972.48-	59.62-
9/25/23	457.290-	PAID DOWN 457.29 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258702	0.00	457.29	466.65-	9.36-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	3,877.630-	ASSET TOTAL	0.00	3,877.63	3,957.00-	79.37-
		FNMA POOL #BO7258 3.000% 1/01/35 CUSIP 3140K3B43				
7/25/23	266.760-	PAID DOWN 266.76 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258702	0.00	266.76	275.62-	8.86-
8/25/23	271.180-	PAID DOWN 271.18 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258702	0.00	271.18	280.18-	9.00-
9/25/23	289.190-	PAID DOWN 289.19 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258702	0.00	289.19	298.79-	9.60-
	827.130-	ASSET TOTAL	0.00	827.13	854.59-	27.46-
		FNMA POOL #BO7259 3.000% 1/01/35 CUSIP 3140K3B50				
7/25/23	720.940-	PAID DOWN 720.94 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258702	0.00	720.94	743.98-	23.04-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/25/23	292.410-	PAID DOWN 292.41 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258702	0.00	292.41	301.75-	9.34-
9/25/23	249.490-	PAID DOWN 249.49 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258702	0.00	249.49	257.46-	7.97-
	1,262.840-	ASSET TOTAL	0.00	1,262.84	1,303.19-	40.35-
		FNMA POOL #BO7262 3.000% 1/01/35 CUSIP 3140K3B84				
7/25/23	129.420-	PAID DOWN 129.42 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258702	0.00	129.42	133.40-	3.98-
8/25/23	121.220-	PAID DOWN 121.22 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258702	0.00	121.22	124.95-	3.73-
9/25/23	114.640-	PAID DOWN 114.64 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258702	0.00	114.64	118.17-	3.53-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	365.280-	ASSET TOTAL	0.00	365.28	376.52-	11.24-
		FNMA POOL #BS4261 1.700% 9/01/28 CUSIP 3140LEWX1				
7/25/23	341.280-	PAID DOWN 341.28 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258702	0.00	341.28	341.71-	0.43-
8/25/23	305.290-	PAID DOWN 305.29 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258702	0.00	305.29	305.67-	0.38-
9/25/23	306.630-	PAID DOWN 306.63 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258702	0.00	306.63	307.01-	0.38-
	953.200-	ASSET TOTAL	0.00	953.20	954.39-	1.19-
		FNMA POOL #BS4490 1.960% 2/01/29 CUSIP 3140LE7C5				
7/25/23	358.180-	PAID DOWN 358.18 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258702	0.00	358.18	364.67-	6.49-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/25/23	321.680-	PAID DOWN 321.68 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258702	0.00	321.68	327.51-	5.83-
9/25/23	323.070-	PAID DOWN 323.07 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258702	0.00	323.07	328.93-	5.86-
	1,002.930-	ASSET TOTAL	0.00	1,002.93	1,021.11-	18.18-
		FNMA POOL #CA3155 4.000% 2/01/34 CUSIP 3140QAQH6				
7/25/23	172.510-	PAID DOWN 172.51 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258703	0.00	172.51	178.59-	6.08-
8/25/23	169.080-	PAID DOWN 169.08 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258703	0.00	169.08	175.04-	5.96-
9/25/23	128.440-	PAID DOWN 128.44 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258703	0.00	128.44	132.97-	4.53-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	470.030-	ASSET TOTAL	0.00	470.03	486.60-	16.57-
		FNMA POOL #CA3156 4.000% 2/01/34 CUSIP 3140QAQJ2				
7/25/23	56.250-	PAID DOWN 56.25 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258703	0.00	56.25	58.13-	1.88-
8/25/23	161.420-	PAID DOWN 161.42 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258703	0.00	161.42	166.80-	5.38-
9/25/23	154.950-	PAID DOWN 154.95 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258703	0.00	154.95	160.12-	5.17-
	372.620-	ASSET TOTAL	0.00	372.62	385.05-	12.43-
		FNMA POOL #CB2625 2.500% 1/01/52 CUSIP 3140QM4K7				
7/25/23	2,173.270-	PAID DOWN 2,173.27 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258702	0.00	2,173.27	2,173.10-	0.17

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/25/23	2,658.910-	PAID DOWN 2,658.91 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258702	0.00	2,658.91	2,658.70-	0.21
9/25/23	1,771.130-	PAID DOWN 1,771.13 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258702	0.00	1,771.13	1,770.99-	0.14
	6,603.310-	ASSET TOTAL	0.00	6,603.31	6,602.79-	0.52
		FNMA POOL #MA1106 3.000% 7/01/32 CUSIP 31418AGQ5				
7/25/23	923.310-	PAID DOWN 923.31 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258702	0.00	923.31	964.28-	40.97-
8/25/23	748.380-	PAID DOWN 748.38 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258702	0.00	748.38	781.59-	33.21-
9/25/23	844.900-	PAID DOWN 844.9 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258702	0.00	844.90	882.39-	37.49-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	2,516.590-	ASSET TOTAL	0.00	2,516.59	2,628.26-	111.67-
		FNMA POOL #MA2915 3.000% 1/01/27 CUSIP 31418CGZ1				
7/25/23	356.780-	PAID DOWN 356.78 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258703	0.00	356.78	367.60-	10.82-
8/25/23	331.820-	PAID DOWN 331.82 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258703	0.00	331.82	341.88-	10.06-
9/25/23	396.580-	PAID DOWN 396.58 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258703	0.00	396.58	408.60-	12.02-
	1,085.180-	ASSET TOTAL	0.00	1,085.18	1,118.08-	32.90-
		FNMA POOL #MA3107 2.500% 8/01/27 CUSIP 31418CNZ3				
7/25/23	398.210-	PAID DOWN 398.21 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258703	0.00	398.21	405.74-	7.53-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/25/23	392.200-	PAID DOWN 392.2 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258703	0.00	392.20	399.62-	7.42-
9/25/23	390.030-	PAID DOWN 390.03 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258703	0.00	390.03	397.40-	7.37-
	1,180.440-	ASSET TOTAL	0.00	1,180.44	1,202.76-	22.32-
		FNMA POOL #MA3131 3.000% 9/01/27 CUSIP 31418CPR9				
7/25/23	538.030-	PAID DOWN 538.03 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258703	0.00	538.03	557.20-	19.17-
8/25/23	504.930-	PAID DOWN 504.93 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258703	0.00	504.93	522.92-	17.99-
9/25/23	499.140-	PAID DOWN 499.14 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258703	0.00	499.14	516.92-	17.78-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	1,542.100-	ASSET TOTAL	0.00	1,542.10	1,597.04-	54.94-
		FNMA POOL #555743 5.000% 9/01/33 CUSIP 31385XLY1				
7/25/23	303.810-	PAID DOWN 303.81 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258702	0.00	303.81	321.07-	17.26-
7/25/23	236.750-	PAID DOWN 236.75 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258703	0.00	236.75	250.20-	13.45-
8/25/23	414.980-	PAID DOWN 414.98 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258702	0.00	414.98	438.55-	23.57-
8/25/23	323.390-	PAID DOWN 323.39 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258703	0.00	323.39	341.76-	18.37-
9/25/23	326.050-	PAID DOWN 326.05 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258702	0.00	326.05	344.57-	18.52-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
9/25/23	254.090-	PAID DOWN 254.09 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258703	0.00	254.09	268.52-	14.43-
	1,859.070-	ASSET TOTAL	0.00	1,859.07	1,964.67-	105.60-
		FNMA POOL #735925 5.000% 10/01/35 CUSIP 31402RSN0				
7/25/23	269.370-	PAID DOWN 269.37 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258702	0.00	269.37	286.91-	17.54-
7/25/23	171.000-	PAID DOWN 171 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258703	0.00	171.00	182.14-	11.14-
8/25/23	342.880-	PAID DOWN 342.88 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258702	0.00	342.88	365.21-	22.33-
8/25/23	217.670-	PAID DOWN 217.67 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258703	0.00	217.67	231.85-	14.18-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
9/25/23	303.720-	PAID DOWN 303.72 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258702	0.00	303.72	323.50-	19.78-
9/25/23	192.810-	PAID DOWN 192.81 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258703	0.00	192.81	205.37-	12.56-
	1,497.450-	ASSET TOTAL	0.00	1,497.45	1,594.98-	97.53-
		FORD CREDIT ABS 3.230% 5/15/25 CUSIP 34528LAD7				
9/15/23	7,986.720-	PAID DOWN 7,986.72 SHARES/UNITS AT 44,791.2552 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 16258702	0.00	7,986.72	7,985.76-	0.96
9/15/23	3,864.540-	PAID DOWN 3,864.54 SHARES/UNITS AT 92,568.6405 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 16258703	0.00	3,864.54	3,864.07-	0.47
	11,851.260-	ASSET TOTAL	0.00	11,851.26	11,849.83-	1.43
		FORD CREDIT AUTO LEA 0.370% 10/15/24 CUSIP 345329AC0				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
7/17/23	31,017.920-	PAID DOWN 31,017.92 SHARES/UNITS AT 100 ON TRADE DATE 7/17/23 TO SETTLE 7/17/23 COMMISSION $0.00 16258703	0.00	31,017.92	31,012.47-	5.45
8/15/23	27,133.140-	PAID DOWN 27,133.14 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 16258703	0.00	27,133.14	27,128.38-	4.76
9/15/23	28,783.070-	PAID DOWN 28,783.07 SHARES/UNITS AT 12,428.6678 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 16258703	0.00	28,783.07	28,778.01-	5.06
	86,934.130-	ASSET TOTAL	0.00	86,934.13	86,918.86-	15.27
		FORD CREDIT AUTO OWN 0.300% 8/15/25 CUSIP 34532NAC9				
7/17/23	3,495.280-	PAID DOWN 3,495.28 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 16258703	0.00	3,495.28	3,494.99-	0.29
8/15/23	3,119.450-	PAID DOWN 3,119.45 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 16258703	0.00	3,119.45	3,119.19-	0.26
9/15/23	3,244.940-	PAID DOWN 3,244.94 SHARES/UNITS AT 110,244.015 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 16258703	0.00	3,244.94	3,244.67-	0.27

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	9,859.670-	ASSET TOTAL	0.00	9,859.67	9,858.85-	0.82
		FORD CREDIT AUTO OWN 1.290% 6/15/26 CUSIP 345286AC2				
8/15/23	1,370.220-	PAID DOWN 1,370.22 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 16258703	0.00	1,370.22	1,370.06-	0.16
9/15/23	2,792.170-	PAID DOWN 2,792.17 SHARES/UNITS AT 128,120.8573 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 16258703	0.00	2,792.17	2,791.84-	0.33
	4,162.390-	ASSET TOTAL	0.00	4,162.39	4,161.90-	0.49
		FORTUNE BRANDS HOME 4.000% 9/21/23 CUSIP 34964CAC0				
9/21/23	50,000.000-	MATURED 50,000 SHARES/UNITS AT 100 ON TRADE DATE 9/21/23 TO SETTLE 9/21/23 COMMISSION $0.00 50,000 PAR VALUE AT 100 % 16258702	0.00	50,000.00	49,963.07-	36.93
9/21/23	50,000.000-	MATURED 50,000 SHARES/UNITS AT 100 ON TRADE DATE 9/21/23 TO SETTLE 9/21/23 COMMISSION $0.00 50,000 PAR VALUE AT 100 % 16258703	0.00	50,000.00	53,548.50-	3,548.50-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	100,000.000-	ASSET TOTAL	0.00	100,000.00	103,511.57-	3,511.57-
		FREDDIE MAC - SCRT 2.000% 11/25/59 CUSIP 35563PQN2				
7/25/23	912.730-	PAID DOWN 912.73 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 16258702	0.00	912.73	935.07-	22.34-
8/25/23	506.630-	PAID DOWN 506.63 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 16258702	0.00	506.63	518.85-	12.22-
9/25/23	848.000-	PAID DOWN 848 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 16258702	0.00	848.00	868.14-	20.14-
	2,267.360-	ASSET TOTAL	0.00	2,267.36	2,322.06-	54.70-
		FREDDIE MAC - SCRT 2.500% 5/01/60 CUSIP 35563PSE0				
7/25/23	826.500-	PAID DOWN 826.5 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 16258702	0.00	826.50	875.09-	48.59-

The accompanying notes are an integral part of these schedules.

SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/25/23	753.840-	PAID DOWN 753.84 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 16258702	0.00	753.84	797.89-	44.05-
9/25/23	596.550-	PAID DOWN 596.55 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 16258702	0.00	596.55	631.20-	34.65-
	2,176.890-	ASSET TOTAL	0.00	2,176.89	2,304.18-	127.29-
		FREDDIE MAC - SCRT 2.500% 5/01/60 CUSIP 35563PSU4				
7/25/23	476.090-	PAID DOWN 476.09 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 16258703	0.00	476.09	498.53-	22.44-
8/25/23	445.470-	PAID DOWN 445.47 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 16258703	0.00	445.47	466.47-	21.00-
9/25/23	421.040-	PAID DOWN 421.04 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 16258703	0.00	421.04	440.89-	19.85-
	1,342.600-	ASSET TOTAL	0.00	1,342.60	1,405.89-	63.29-
		FREDDIE MAC - SCRT 2.500% 5/01/60 CUSIP 35563PTK5				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
7/25/23	188.640-	PAID DOWN 188.64 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 16258703	0.00	188.64	198.66-	10.02-
8/25/23	176.220-	PAID DOWN 176.22 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 16258703	0.00	176.22	185.58-	9.36-
9/25/23	131.140-	PAID DOWN 131.14 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 16258703	0.00	131.14	138.10-	6.96-
	496.000-	ASSET TOTAL	0.00	496.00	522.34-	26.34-
		FREDDIE MAC - SCRT 2.500% 11/25/59 CUSIP 35563PRC5				
7/25/23	944.790-	PAID DOWN 944.79 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 16258703	0.00	944.79	995.79-	51.00-
8/25/23	708.840-	PAID DOWN 708.84 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 16258703	0.00	708.84	747.11-	38.27-
9/25/23	378.020-	PAID DOWN 378.02 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 16258703	0.00	378.02	398.43-	20.41-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	2,031.650-	ASSET TOTAL	0.00	2,031.65	2,141.33-	109.68-
		FREDDIE MAC - SCRT 3.500% 8/25/57 CUSIP 35563PGG8				
7/25/23	460.990-	PAID DOWN 460.99 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 16258702	0.00	460.99	458.49-	2.50
8/25/23	399.480-	PAID DOWN 399.48 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 16258702	0.00	399.48	397.31-	2.17
9/25/23	413.310-	PAID DOWN 413.31 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 16258702	0.00	413.31	411.07-	2.24
	1,273.780-	ASSET TOTAL	0.00	1,273.78	1,266.87-	6.91
		FREDDIE MAC - SCRT 4.000% 7/25/58 CUSIP 35563PJK6				
7/25/23	1,058.360-	PAID DOWN 1,058.36 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 16258702	0.00	1,058.36	1,084.00-	25.64-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/25/23	954.130-	PAID DOWN 954.13 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 16258702	0.00	954.13	977.24-	23.11-
9/25/23	989.760-	PAID DOWN 989.76 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 16258702	0.00	989.76	1,013.74-	23.98-
	3,002.250-	ASSET TOTAL	0.00	3,002.25	3,074.98-	72.73-
		GILEAD SCIENCES INC 2.500% 9/01/23 CUSIP 375558BL6				
9/01/23	110,000.000-	MATURED 110,000 SHARES/UNITS AT 100 ON TRADE DATE 9/01/23 TO SETTLE 9/01/23 COMMISSION $0.00 110,000 PAR VALUE AT 100 % 16258702	0.00	110,000.00	112,263.80-	2,263.80-
9/01/23	30,000.000-	MATURED 30,000 SHARES/UNITS AT 100 ON TRADE DATE 9/01/23 TO SETTLE 9/01/23 COMMISSION $0.00 30,000 PAR VALUE AT 100 % 16258703	0.00	30,000.00	30,707.70-	707.70-
	140,000.000-	ASSET TOTAL	0.00	140,000.00	142,971.50-	2,971.50-
		GM FINANCIAL AUTOMOB 1.850% 3/20/25 CUSIP 36265MAC9				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/21/23	8,698.790-	PAID DOWN 8,698.79 SHARES/UNITS AT 100 ON TRADE DATE 8/20/23 TO SETTLE 8/21/23 COMMISSION $0.00 16258703	0.00	8,698.79	8,698.72-	0.07
9/20/23	12,376.020-	PAID DOWN 12,376.02 SHARES/UNITS AT 100 ON TRADE DATE 9/20/23 TO SETTLE 9/20/23 COMMISSION $0.00 16258703	0.00	12,376.02	12,375.91-	0.11
	21,074.810-	ASSET TOTAL	0.00	21,074.81	21,074.63-	0.18
		GM FINANCIAL SECURIT 0.510% 4/16/26 CUSIP 380149AC8				
7/17/23	3,713.500-	PAID DOWN 3,713.5 SHARES/UNITS AT 100 ON TRADE DATE 7/16/23 TO SETTLE 7/17/23 COMMISSION $0.00 16258703	0.00	3,713.50	3,713.17-	0.33
8/16/23	3,435.260-	PAID DOWN 3,435.26 SHARES/UNITS AT 100 ON TRADE DATE 8/16/23 TO SETTLE 8/16/23 COMMISSION $0.00 16258703	0.00	3,435.26	3,434.96-	0.30
9/18/23	3,645.400-	PAID DOWN 3,645.4 SHARES/UNITS AT 100 ON TRADE DATE 9/16/23 TO SETTLE 9/18/23 COMMISSION $0.00 16258703	0.00	3,645.40	3,645.08-	0.32
	10,794.160-	ASSET TOTAL	0.00	10,794.16	10,793.21-	0.95
		GM FINANCIAL SECURIT 0.680% 9/16/26 CUSIP 362554AC1				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
7/17/23	5,407.530-	PAID DOWN 5,407.53 SHARES/UNITS AT 100 ON TRADE DATE 7/16/23 TO SETTLE 7/17/23 COMMISSION $0.00 16258703	0.00	5,407.53	5,407.39-	0.14
8/16/23	8,240.530-	PAID DOWN 8,240.53 SHARES/UNITS AT 100 ON TRADE DATE 8/16/23 TO SETTLE 8/16/23 COMMISSION $0.00 16258703	0.00	8,240.53	8,240.32-	0.21
9/18/23	8,391.160-	PAID DOWN 8,391.16 SHARES/UNITS AT 100 ON TRADE DATE 9/16/23 TO SETTLE 9/18/23 COMMISSION $0.00 16258703	0.00	8,391.16	8,390.95-	0.21
	22,039.220-	ASSET TOTAL	0.00	22,039.22	22,038.66-	0.56
		GM FINANCIAL SECURIT 1.260% 11/16/26 CUSIP 380146AC4				
9/18/23	685.370-	PAID DOWN 685.37 SHARES/UNITS AT 100 ON TRADE DATE 9/16/23 TO SETTLE 9/18/23 COMMISSION $0.00 16258703	0.00	685.37	685.31-	0.06
	685.370-	ASSET TOTAL	0.00	685.37	685.31-	0.06
		GNMA H01 CMO V-M 4.576% 1/20/66 CUSIP 38376RPB6				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
7/20/23	469.650-	PAID DOWN 469.65 SHARES/UNITS AT 100 ON TRADE DATE 7/20/23 TO SETTLE 7/20/23 COMMISSION $0.00 16258703	0.00	469.65	474.97-	5.32-
8/21/23	456.870-	PAID DOWN 456.87 SHARES/UNITS AT 100 ON TRADE DATE 8/20/23 TO SETTLE 8/21/23 COMMISSION $0.00 16258703	0.00	456.87	462.04-	5.17-
9/20/23	283.080-	PAID DOWN 283.08 SHARES/UNITS AT 537,419.3656 ON TRADE DATE 9/20/23 TO SETTLE 9/20/23 COMMISSION $0.00 16258703	0.00	283.08	286.28-	3.20-
	1,209.600-	ASSET TOTAL	0.00	1,209.60	1,223.29-	13.69-
		GNMA II #AR6644 V- 4.515% 11/20/66 CUSIP 36193DLZ3				
7/20/23	312.840-	PAID DOWN 312.84 SHARES/UNITS AT 100 ON TRADE DATE 7/20/23 TO SETTLE 7/20/23 COMMISSION $0.00 JUNE GNMA DUE 7/20/23 16258702	0.00	312.84	337.14-	24.30-
8/21/23	1,685.820-	PAID DOWN 1,685.82 SHARES/UNITS AT 100 ON TRADE DATE 8/20/23 TO SETTLE 8/21/23 COMMISSION $0.00 JULY GNMA DUE 8/20/23 16258702	0.00	1,685.82	1,816.74-	130.92-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
9/20/23	923.110-	PAID DOWN 923.11 SHARES/UNITS AT 100 ON TRADE DATE 9/20/23 TO SETTLE 9/20/23 COMMISSION $0.00 AUGUST GNMA DUE 9/20/23 16258702	0.00	923.11	994.80-	71.69-
	2,921.770-	ASSET TOTAL	0.00	2,921.77	3,148.68-	226.91-
		GNMA II #AY8928 V- 4.480% 2/20/67 CUSIP 36196Y4M2				
8/21/23	10,247.390-	PAID DOWN 10,247.39 SHARES/UNITS AT 100 ON TRADE DATE 8/20/23 TO SETTLE 8/21/23 COMMISSION $0.00 JULY GNMA DUE 8/20/23 16258702	0.00	10,247.39	10,964.36-	716.97-
	10,247.390-	ASSET TOTAL	0.00	10,247.39	10,964.36-	716.97-
		GNMA II #891615 V-M 6.016% 5/20/58 CUSIP 36208AZP9				
7/20/23	3,297.970-	PAID DOWN 3,297.97 SHARES/UNITS AT 100 ON TRADE DATE 7/20/23 TO SETTLE 7/20/23 COMMISSION $0.00 JUNE GNMA DUE 7/20/23 16258702	0.00	3,297.97	3,239.36-	58.61
7/20/23	3,659.780-	PAID DOWN 3,659.78 SHARES/UNITS AT 100 ON TRADE DATE 7/20/23 TO SETTLE 7/20/23 COMMISSION $0.00 JUNE GNMA DUE 7/20/23 16258703	0.00	3,659.78	3,594.74-	65.04

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/21/23	2,549.120-	PAID DOWN 2,549.12 SHARES/UNITS AT 100 ON TRADE DATE 8/20/23 TO SETTLE 8/21/23 COMMISSION $0.00 JULY GNMA DUE 8/20/23 16258702	0.00	2,549.12	2,503.82-	45.30
8/21/23	2,828.780-	PAID DOWN 2,828.78 SHARES/UNITS AT 100 ON TRADE DATE 8/20/23 TO SETTLE 8/21/23 COMMISSION $0.00 JULY GNMA DUE 8/20/23 16258703	0.00	2,828.78	2,778.51-	50.27
9/20/23	1,111.770-	PAID DOWN 1,111.77 SHARES/UNITS AT 100 ON TRADE DATE 9/20/23 TO SETTLE 9/20/23 COMMISSION $0.00 AUGUST GNMA DUE 9/20/23 16258702	0.00	1,111.77	1,092.01-	19.76
9/20/23	1,233.740-	PAID DOWN 1,233.74 SHARES/UNITS AT 100 ON TRADE DATE 9/20/23 TO SETTLE 9/20/23 COMMISSION $0.00 AUGUST GNMA DUE 9/20/23 16258703	0.00	1,233.74	1,211.82-	21.92
	14,681.160-	ASSET TOTAL	0.00	14,681.16	14,420.26-	260.90
		GNMA II PL082977 V-A 2.750% 11/20/41 CUSIP 36225FJX8				
7/20/23	56.090-	PAID DOWN 56.09 SHARES/UNITS AT 100 ON TRADE DATE 7/20/23 TO SETTLE 7/20/23 COMMISSION $0.00 JUNE GNMA DUE 7/20/23 16258703	0.00	56.09	57.58-	1.49-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/21/23	263.440-	PAID DOWN 263.44 SHARES/UNITS AT 100 ON TRADE DATE 8/20/23 TO SETTLE 8/21/23 COMMISSION $0.00 JULY GNMA DUE 8/20/23 16258703	0.00	263.44	270.42-	6.98-
9/20/23	52.730-	PAID DOWN 52.73 SHARES/UNITS AT 100 ON TRADE DATE 9/20/23 TO SETTLE 9/20/23 COMMISSION $0.00 AUGUST GNMA DUE 9/20/23 16258703	0.00	52.73	54.13-	1.40-
	372.260-	ASSET TOTAL	0.00	372.26	382.13-	9.87-
		GNMA SER H06 CMO 3.82113% 1/20/69 CUSIP 38381TC37				
7/20/23	1,681.050-	PAID DOWN 1,681.05 SHARES/UNITS AT 100 ON TRADE DATE 7/20/23 TO SETTLE 7/20/23 COMMISSION $0.00 16258702	0.00	1,681.05	1,681.05-	0.00
8/21/23	215.120-	PAID DOWN 215.12 SHARES/UNITS AT 100 ON TRADE DATE 8/20/23 TO SETTLE 8/21/23 COMMISSION $0.00 16258702	0.00	215.12	215.12-	0.00
9/20/23	2,459.420-	PAID DOWN 2,459.42 SHARES/UNITS AT 61,857.1346 ON TRADE DATE 9/20/23 TO SETTLE 9/20/23 COMMISSION $0.00 16258702	0.00	2,459.42	2,459.42-	0.00
	4,355.590-	ASSET TOTAL	0.00	4,355.59	4,355.59-	0.00

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		GS MORTGAGE SECURITI 4.243% 8/10/46 CUSIP 36198FAE2				
7/13/23	134,340.760-	PAID DOWN 134,340.76 SHARES/UNITS AT 100 ON TRADE DATE 7/12/23 TO SETTLE 7/13/23 COMMISSION $0.00 16258702	0.00	134,340.76	146,263.50-	11,922.74-
	134,340.760-	ASSET TOTAL	0.00	134,340.76	146,263.50-	11,922.74-
		GS MORTGAGE SECURITI 4.271% 11/10/46 CUSIP 36248GAD2				
7/12/23	47,618.030-	PAID DOWN 47,618.03 SHARES/UNITS AT 100 ON TRADE DATE 7/12/23 TO SETTLE 7/12/23 COMMISSION $0.00 16258702	0.00	47,618.03	52,563.98-	4,945.95-
8/14/23	65,402.390-	PAID DOWN 65,402.39 SHARES/UNITS AT 100 ON TRADE DATE 8/11/23 TO SETTLE 8/14/23 COMMISSION $0.00 16258702	0.00	65,402.39	72,195.55-	6,793.16-
	113,020.420-	ASSET TOTAL	0.00	113,020.42	124,759.53-	11,739.11-
		GS MTG SEC TR 3.648% 1/11/47 CUSIP 36252RAQ2				
7/12/23	5,933.040-	PAID DOWN 5,933.04 SHARES/UNITS AT 100 ON TRADE DATE 7/12/23 TO SETTLE 7/12/23 COMMISSION $0.00 16258702	0.00	5,933.04	6,110.73-	177.69-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/11/23	9,917.020-	PAID DOWN 9,917.02 SHARES/UNITS AT 100 ON TRADE DATE 8/11/23 TO SETTLE 8/11/23 COMMISSION $0.00 16258702	0.00	9,917.02	10,214.04-	297.02-
9/12/23	7,718.740-	PAID DOWN 7,718.74 SHARES/UNITS AT 100 ON TRADE DATE 9/12/23 TO SETTLE 9/12/23 COMMISSION $0.00 16258702	0.00	7,718.74	7,949.91-	231.17-
	23,568.800-	ASSET TOTAL	0.00	23,568.80	24,274.68-	705.88-
		HALLIBURTON CO 3.800% 11/15/25 CUSIP 406216BG5				
8/09/23	2,000.000-	SOLD 2,000 SHARES/UNITS AT 97.307 ON TRADE DATE 8/09/23 TO SETTLE 8/11/23 COMMISSION $0.00 TORONTO DOMINION BANK 2,000 PAR VALUE AT 97.307 % 16258702	0.00	1,946.14	1,994.38-	48.24-
8/09/23	4,000.000-	SOLD 4,000 SHARES/UNITS AT 97.307 ON TRADE DATE 8/09/23 TO SETTLE 8/11/23 COMMISSION $0.00 TORONTO DOMINION BANK 4,000 PAR VALUE AT 97.307 % 16258703	0.00	3,892.28	4,312.04-	419.76-
	6,000.000-	ASSET TOTAL	0.00	5,838.42	6,306.42-	468.00-
		HARLEY-DAVIDSON MOTO 0.560% 11/16/26 CUSIP 41285AAC1				

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
7/17/23	5,134.070-	PAID DOWN 5,134.07 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 16258703	0.00	5,134.07	5,133.29-	0.78
8/15/23	4,740.080-	PAID DOWN 4,740.08 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 16258703	0.00	4,740.08	4,739.36-	0.72
9/15/23	4,902.340-	PAID DOWN 4,902.34 SHARES/UNITS AT 72,972.3385 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 16258703	0.00	4,902.34	4,901.59-	0.75
	14,776.490-	ASSET TOTAL	0.00	14,776.49	14,774.24-	2.25
		HAWAII ST 2.422% 10/01/34 CUSIP 419792B96				
9/12/23	35,000.000-	SOLD 35,000 SHARES/UNITS AT 77.731 ON TRADE DATE 9/12/23 TO SETTLE 9/14/23 COMMISSION $0.00 WELLS FARGO SECURITIES, LLC 35,000 PAR VALUE AT 77.731 % 16258702	0.00	27,205.85	35,000.00-	7,794.15-
	35,000.000-	ASSET TOTAL	0.00	27,205.85	35,000.00-	7,794.15-
		HONDA AUTO RECEIVABL 0.270% 4/21/25 CUSIP 43813GAC5				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
7/21/23	2,621.640-	PAID DOWN 2,621.64 SHARES/UNITS AT 100 ON TRADE DATE 7/21/23 TO SETTLE 7/21/23 COMMISSION $0.00 16258703	0.00	2,621.64	2,621.59-	0.05
8/21/23	2,474.610-	PAID DOWN 2,474.61 SHARES/UNITS AT 100 ON TRADE DATE 8/21/23 TO SETTLE 8/21/23 COMMISSION $0.00 16258703	0.00	2,474.61	2,474.57-	0.04
9/21/23	2,463.830-	PAID DOWN 2,463.83 SHARES/UNITS AT 100 ON TRADE DATE 9/21/23 TO SETTLE 9/21/23 COMMISSION $0.00 16258703	0.00	2,463.83	2,463.79-	0.04
	7,560.080-	ASSET TOTAL	0.00	7,560.08	7,559.95-	0.13
		HONDA AUTO RECEIVABL 0.880% 1/21/26 CUSIP 43815GAC3				
7/21/23	752.930-	PAID DOWN 752.93 SHARES/UNITS AT 100 ON TRADE DATE 7/21/23 TO SETTLE 7/21/23 COMMISSION $0.00 16258703	0.00	752.93	752.77-	0.16
8/21/23	1,770.580-	PAID DOWN 1,770.58 SHARES/UNITS AT 100 ON TRADE DATE 8/21/23 TO SETTLE 8/21/23 COMMISSION $0.00 16258703	0.00	1,770.58	1,770.21-	0.37
9/21/23	1,762.320-	PAID DOWN 1,762.32 SHARES/UNITS AT 100 ON TRADE DATE 9/21/23 TO SETTLE 9/21/23 COMMISSION $0.00 16258703	0.00	1,762.32	1,761.95-	0.37

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	4,285.830-	ASSET TOTAL	0.00	4,285.83	4,284.93-	0.90
		HP INC 1.450% 6/17/26 CUSIP 40434LAF2				
7/28/23	80,000.000-	SOLD 80,000 SHARES/UNITS AT 90.006 ON TRADE DATE 7/28/23 TO SETTLE 7/28/23 COMMISSION $0.00 16258702	0.00	72,004.80	74,275.20-	2,270.40-
7/28/23	40,000.000-	SOLD 40,000 SHARES/UNITS AT 90.006 ON TRADE DATE 7/28/23 TO SETTLE 7/28/23 COMMISSION $0.00 16258703	0.00	36,002.40	36,928.80-	926.40-
	120,000.000-	ASSET TOTAL	0.00	108,007.20	111,204.00-	3,196.80-
		HYUNDAI AUTO RECEIVA 0.740% 5/15/26 CUSIP 44935FAD6				
7/17/23	664.690-	PAID DOWN 664.69 SHARES/UNITS AT 100 ON TRADE DATE 7/17/23 TO SETTLE 7/17/23 COMMISSION $0.00 16258703	0.00	664.69	664.54-	0.15
8/15/23	1,819.750-	PAID DOWN 1,819.75 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 16258703	0.00	1,819.75	1,819.34-	0.41

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
9/15/23	1,809.540-	PAID DOWN 1,809.54 SHARES/UNITS AT 197,694.0073 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 16258703	0.00	1,809.54	1,809.14-	0.40
	4,293.980-	ASSET TOTAL	0.00	4,293.98	4,293.02-	0.96
		INGERSOLL-RAND LUX 3.550% 11/01/24 CUSIP 456873AB4				
9/01/23	30,000.000-	SOLD 30,000 SHARES/UNITS AT 97.739 ON TRADE DATE 9/01/23 TO SETTLE 9/06/23 COMMISSION $0.00 TORONTO DOMINION BANK 30,000 PAR VALUE AT 97.739 % 16258703	0.00	29,321.70	32,527.20-	3,205.50-
	30,000.000-	ASSET TOTAL	0.00	29,321.70	32,527.20-	3,205.50-
		INT DEVELOPMENT FIN CORP 7/17/23 CUSIP 90376PDL2				
7/17/23	185,000.000-	MATURED 185,000 SHARES/UNITS AT 100.74 ON TRADE DATE 7/17/23 TO SETTLE 7/17/23 COMMISSION $0.00 MANDATORY PUT 16258703	0.00	185,000.00	185,000.00-	0.00
	185,000.000-	ASSET TOTAL	0.00	185,000.00	185,000.00-	0.00
		INT DEVELOPMENT FIN CORP 8/16/23 CUSIP 90376PDP3				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/16/23	175,000.000-	MATURED 175,000 SHARES/UNITS AT 100.7394 ON TRADE DATE 8/16/23 TO SETTLE 8/16/23 COMMISSION $0.00 MANDATORY PUT PLUS PRINCIPLE PAYMENT 16258703	0.00	175,000.00	175,000.00-	0.00
	175,000.000-	ASSET TOTAL	0.00	175,000.00	175,000.00-	0.00
		JOHN DEERE OWNER TRU 0.360% 9/15/25 CUSIP 47788UAC6				
7/17/23	3,424.210-	PAID DOWN 3,424.21 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 16258703	0.00	3,424.21	3,423.55-	0.66
8/15/23	4,922.520-	PAID DOWN 4,922.52 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 16258703	0.00	4,922.52	4,921.57-	0.95
9/15/23	4,288.510-	PAID DOWN 4,288.51 SHARES/UNITS AT 83,417.1342 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 16258703	0.00	4,288.51	4,287.69-	0.82
	12,635.240-	ASSET TOTAL	0.00	12,635.24	12,632.81-	2.43
		JOHN DEERE OWNER TRU 0.520% 3/16/26 CUSIP 47789QAC4				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
7/17/23	1,726.570-	PAID DOWN 1,726.57 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 16258703	0.00	1,726.57	1,726.42-	0.15
8/15/23	2,248.370-	PAID DOWN 2,248.37 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 16258703	0.00	2,248.37	2,248.17-	0.20
9/15/23	1,742.960-	PAID DOWN 1,742.96 SHARES/UNITS AT 100 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 16258703	0.00	1,742.96	1,742.80-	0.16
	5,717.900-	ASSET TOTAL	0.00	5,717.90	5,717.39-	0.51
		JP MORGAN CHASE CMO 3.6498% 1/15/49 CUSIP 46590KAD6				
7/17/23	3,669.710-	PAID DOWN 3,669.71 SHARES/UNITS AT 100 ON TRADE DATE 7/17/23 TO SETTLE 7/17/23 COMMISSION $0.00 16258703	0.00	3,669.71	3,623.27-	46.44
	3,669.710-	ASSET TOTAL	0.00	3,669.71	3,623.27-	46.44
		JPMDB COMMERCIAL CMO 2.882% 12/15/49 CUSIP 46646RAH6				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
9/15/23	10,576.010-	PAID DOWN 10,576.01 SHARES/UNITS AT 33,825.1585 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 16258703	0.00	10,576.01	10,132.73-	443.28
	10,576.010-	ASSET TOTAL	0.00	10,576.01	10,132.73-	443.28
		KANSAS CITY POWER & 3.650% 8/15/25 CUSIP 485134BP4				
8/07/23	140,000.000-	SOLD 140,000 SHARES/UNITS AT 96.708 ON TRADE DATE 8/07/23 TO SETTLE 8/09/23 COMMISSION $0.00 SOUTHWEST SECURITIES INC. 140,000 PAR VALUE AT 96.708 % 16258702	0.00	135,391.20	141,363.60-	5,972.40-
	140,000.000-	ASSET TOTAL	0.00	135,391.20	141,363.60-	5,972.40-
		KENTUCKY ST V-M 6.484% 11/25/50 CUSIP 49130NEZ8				
7/25/23	3,004.940-	PAID DOWN 3,004.94 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 16258702	0.00	3,004.94	2,971.37-	33.57
8/25/23	1,772.150-	PAID DOWN 1,772.15 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 16258702	0.00	1,772.15	1,752.35-	19.80

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
9/25/23	2,876.530-	PAID DOWN 2,876.53 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 16258702	0.00	2,876.53	2,844.39-	32.14
	7,653.620-	ASSET TOTAL	0.00	7,653.62	7,568.11-	85.51
		KLA-TENCOR CORP 4.100% 3/15/29 CUSIP 482480AG5				
7/17/23	50,000.000-	SOLD 50,000 SHARES/UNITS AT 97.108 ON TRADE DATE 7/17/23 TO SETTLE 7/19/23 COMMISSION $0.00 CITIGROUP GBL MKTS/SALOMON BRO 50,000 PAR VALUE AT 97.108 % 16258702	0.00	48,554.00	56,139.40-	7,585.40-
	50,000.000-	ASSET TOTAL	0.00	48,554.00	56,139.40-	7,585.40-
		LA LOCAL GOVT ENVIRO 4.145% 2/01/33 CUSIP 54627RAM2				
8/17/23	105,000.000-	SOLD 105,000 SHARES/UNITS AT 95.061 ON TRADE DATE 8/17/23 TO SETTLE 8/18/23 COMMISSION $0.00 MARKETAXESS CORPORATION 105,000 PAR VALUE AT 95.061 % 16258702	0.00	99,814.05	105,000.00-	5,185.95-
	105,000.000-	ASSET TOTAL	0.00	99,814.05	105,000.00-	5,185.95-
		LOUISIANA ST LOCAL 3.615% 2/01/29 CUSIP 54627RAL4				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/02/23	9,326.500-	PAID DOWN 9,326.5 SHARES/UNITS AT 92.5751 ON TRADE DATE 8/01/23 TO SETTLE 8/02/23 COMMISSION $0.00 16258703	0.00	9,326.50	9,326.50-	0.00
	9,326.500-	ASSET TOTAL	0.00	9,326.50	9,326.50-	0.00
		MA STATE SPL OBLIG 4.110% 7/15/31 CUSIP 576004HG3				
7/19/23	24,661.600-	PAID DOWN 24,661.6 SHARES/UNITS AT 97.652 ON TRADE DATE 7/15/23 TO SETTLE 7/19/23 COMMISSION $0.00 PAYDOWN 16258703	0.00	24,661.60	24,631.45-	30.15
	24,661.600-	ASSET TOTAL	0.00	24,661.60	24,631.45-	30.15
		MARYLAND ST CMNTY DE 3.242% 9/01/48 CUSIP 57419RL86				
8/28/23	5,000.000-	SOLD 5,000 SHARES/UNITS AT 100 ON TRADE DATE 8/28/23 TO SETTLE 8/28/23 COMMISSION $0.00 16258702	0.00	5,000.00	5,000.00-	0.00
	5,000.000-	ASSET TOTAL	0.00	5,000.00	5,000.00-	0.00
		MASSACHUSETTS ST 4.500% 8/01/31 CUSIP 57582PWH9				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
7/17/23	50,000.000-	SOLD 50,000 SHARES/UNITS AT 99.83 ON TRADE DATE 7/17/23 TO SETTLE 7/19/23 COMMISSION $0.00 MARKETAXESS CORPORATION 50,000 PAR VALUE AT 99.83 % 16258702	0.00	49,915.00	51,794.92-	1,879.92-
	50,000.000-	ASSET TOTAL	0.00	49,915.00	51,794.92-	1,879.92-
		MCCORMICK & CO 3.150% 8/15/24 CUSIP 579780AM9				
9/05/23	110,000.000-	SOLD 110,000 SHARES/UNITS AT 97.565 ON TRADE DATE 9/05/23 TO SETTLE 9/07/23 COMMISSION $0.00 WELLS FARGO SECURITIES, LLC 110,000 PAR VALUE AT 97.565 % 16258702	0.00	107,321.50	108,539.60-	1,218.10-
9/05/23	30,000.000-	SOLD 30,000 SHARES/UNITS AT 97.565 ON TRADE DATE 9/05/23 TO SETTLE 9/07/23 COMMISSION $0.00 WELLS FARGO SECURITIES, LLC 30,000 PAR VALUE AT 97.565 % 16258703	0.00	29,269.50	31,448.40-	2,178.90-
	140,000.000-	ASSET TOTAL	0.00	136,591.00	139,988.00-	3,397.00-
		MERCEDES-BENZ AUTO 0.400% 11/15/24 CUSIP 58769KAD6				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
7/17/23	29,454.610-	PAID DOWN 29,454.61 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 16258703	0.00	29,454.61	29,452.38-	2.23
8/15/23	24,897.550-	PAID DOWN 24,897.55 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 16258703	0.00	24,897.55	24,895.67-	1.88
9/15/23	28,323.210-	PAID DOWN 28,323.21 SHARES/UNITS AT 12,630.4615 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 16258703	0.00	28,323.21	28,321.07-	2.14
	82,675.370-	ASSET TOTAL	0.00	82,675.37	82,669.12-	6.25
		MET ATLANTA GA RAPID 0.825% 7/01/23 CUSIP 5917458E7				
7/01/23	55,000.000-	MATURED 55,000 SHARES/UNITS AT 100 ON TRADE DATE 7/01/23 TO SETTLE 7/01/23 COMMISSION $0.00 55,000 PAR VALUE AT 100 % 16258703	0.00	55,000.00	55,000.00-	0.00
	55,000.000-	ASSET TOTAL	0.00	55,000.00	55,000.00-	0.00
		MEXICAN AIR FINANCE 2.329% 1/14/27 CUSIP 302155BH8				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
7/14/23	2,500.000-	PAID DOWN 2,500 SHARES/UNITS AT 100 ON TRADE DATE 7/14/23 TO SETTLE 7/14/23 COMMISSION $0.00 16258703	0.00	2,500.00	2,629.37-	129.37-
	2,500.000-	ASSET TOTAL	0.00	2,500.00	2,629.37-	129.37-
		MICHIGAN ST FIN V- 5.934% 7/25/61 CUSIP 59447TV91				
7/25/23	1,922.860-	PAID DOWN 1,922.86 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 16258703	0.00	1,922.86	1,922.86-	0.00
8/25/23	1,380.880-	PAID DOWN 1,380.88 SHARES/UNITS AT 2,506.8377 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 16258703	0.00	1,380.88	1,380.88-	0.00
9/25/23	1,712.410-	PAID DOWN 1,712.41 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 16258703	0.00	1,712.41	1,712.41-	0.00
	5,016.150-	ASSET TOTAL	0.00	5,016.15	5,016.15-	0.00
		MISSOURI ST V-M 6.004% 8/25/61 CUSIP 606072LK0				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
7/25/23	487.030-	PAID DOWN 487.03 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 16258702	0.00	487.03	487.03-	0.00
8/25/23	793.250-	PAID DOWN 793.25 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 16258702	0.00	793.25	793.25-	0.00
9/25/23	1,842.080-	PAID DOWN 1,842.08 SHARES/UNITS AT 6,760.5479 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 16258702	0.00	1,842.08	1,842.08-	0.00
	3,122.360-	ASSET TOTAL	0.00	3,122.36	3,122.36-	0.00
		MORGAN STANLEY CMO 2.840% 11/15/49 CUSIP 61766RAY2				
7/17/23	1,316.890-	PAID DOWN 1,316.89 SHARES/UNITS AT 100 ON TRADE DATE 7/17/23 TO SETTLE 7/17/23 COMMISSION $0.00 16258703	0.00	1,316.89	1,248.99-	67.90
9/15/23	1,098.330-	PAID DOWN 1,098.33 SHARES/UNITS AT 325,708.3154 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 16258703	0.00	1,098.33	1,041.70-	56.63
	2,415.220-	ASSET TOTAL	0.00	2,415.22	2,290.69-	124.53
		MORGAN STANLEY V-D 5.050% 1/28/27 CUSIP 61747YEZ4				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
7/14/23	20,000.000-	SOLD 20,000 SHARES/UNITS AT 99.325 ON TRADE DATE 7/14/23 TO SETTLE 7/18/23 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 20,000 PAR VALUE AT 99.325 % 16258703	0.00	19,865.00	19,999.60-	134.60-
	20,000.000-	ASSET TOTAL	0.00	19,865.00	19,999.60-	134.60-
		MSN 41079 AND 41084 1.717% 7/13/24 CUSIP 553737AA5				
7/13/23	6,255.790-	PAID DOWN 6,255.79 SHARES/UNITS AT 100 ON TRADE DATE 7/13/23 TO SETTLE 7/13/23 COMMISSION $0.00 16258702	0.00	6,255.79	6,255.79-	0.00
	6,255.790-	ASSET TOTAL	0.00	6,255.79	6,255.79-	0.00
		NEW YORK ST DORM AUT 2.657% 2/15/28 CUSIP 64990FS96				
8/16/23	50,000.000-	SOLD 50,000 SHARES/UNITS AT 92.598 ON TRADE DATE 8/16/23 TO SETTLE 8/16/23 COMMISSION $0.00 HOLDERS TO RECEIVE PER 1000 PA $925.98 CASH TAXABLE 16258702	0.00	46,299.00	50,000.00-	3,701.00-
	50,000.000-	ASSET TOTAL	0.00	46,299.00	50,000.00-	3,701.00-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		NEXTERA ENERGY CAP 6.051% 3/01/25 CUSIP 65339KBP4				
7/25/23	20,000.000-	SOLD 20,000 SHARES/UNITS AT 100.521 ON TRADE DATE 7/25/23 TO SETTLE 7/27/23 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 20,000 PAR VALUE AT 100.521 % 16258703	0.00	20,104.20	20,050.00-	54.20
7/28/23	10,000.000-	SOLD 10,000 SHARES/UNITS AT 100.628 ON TRADE DATE 7/28/23 TO SETTLE 8/01/23 COMMISSION $0.00 WELLS FARGO SECURITIES, LLC 10,000 PAR VALUE AT 100.628 % 16258703	0.00	10,062.80	10,025.00-	37.80
	30,000.000-	ASSET TOTAL	0.00	30,167.00	30,075.00-	92.00
		NEXTERA ENERGY CAPIT 1.875% 1/15/27 CUSIP 65339KBY5				
7/13/23	30,000.000-	SOLD 30,000 SHARES/UNITS AT 89.82 ON TRADE DATE 7/13/23 TO SETTLE 7/17/23 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 30,000 PAR VALUE AT 89.82 % 16258702	0.00	26,946.00	29,979.30-	3,033.30-
7/24/23	40,000.000-	SOLD 40,000 SHARES/UNITS AT 89.485 ON TRADE DATE 7/24/23 TO SETTLE 7/26/23 COMMISSION $0.00 CANTOR FITZGERALD & CO 40,000 PAR VALUE AT 89.485 % 16258702	0.00	35,794.00	39,972.40-	4,178.40-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	70,000.000-	ASSET TOTAL	0.00	62,740.00	69,951.70-	7,211.70-
		NISSAN AUTO RECEIVAB 0.550% 7/15/24 CUSIP 65479CAD0				
7/18/23	454.270-	PAID DOWN 454.27 SHARES/UNITS AT 100 ON TRADE DATE 7/17/23 TO SETTLE 7/18/23 COMMISSION $0.00 16258703	0.00	454.27	454.24-	0.03
	454.270-	ASSET TOTAL	0.00	454.27	454.24-	0.03
		OKLAHOMA DEV FIN AUT 4.285% 2/01/34 CUSIP 6789083Z5				
8/02/23	892.620-	PAID DOWN 892.62 SHARES/UNITS AT 66,143.7118 ON TRADE DATE 8/01/23 TO SETTLE 8/02/23 COMMISSION $0.00 16258702	0.00	892.62	892.62-	0.00
	892.620-	ASSET TOTAL	0.00	892.62	892.62-	0.00
		OKLAHOMA ST DEV 4.851% 2/01/45 CUSIP 6789084A9				
8/21/23	40,000.000-	SOLD 40,000 SHARES/UNITS AT 94.793 ON TRADE DATE 8/21/23 TO SETTLE 8/23/23 COMMISSION $0.00 CITIGROUP GLOBAL MRKTS INC 40,000 PAR VALUE AT 94.793 % 16258702	0.00	37,917.20	40,000.00-	2,082.80-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	40,000.000-	ASSET TOTAL	0.00	37,917.20	40,000.00-	2,082.80-
		OREGON ST 3.987% 5/01/31 CUSIP 68609T7L6				
9/12/23	80,000.000-	SOLD 80,000 SHARES/UNITS AT 94.38 ON TRADE DATE 9/12/23 TO SETTLE 9/14/23 COMMISSION $0.00 PERSHING 80,000 PAR VALUE AT 94.38 % 16258702	0.00	75,504.00	80,000.00-	4,496.00-
	80,000.000-	ASSET TOTAL	0.00	75,504.00	80,000.00-	4,496.00-
		PERKINELMER INC 0.550% 9/15/23 CUSIP 714046AK5				
9/15/23	30,000.000-	MATURED 30,000 SHARES/UNITS AT 100 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 30,000 PAR VALUE AT 100 % 16258703	0.00	30,000.00	29,989.20-	10.80
	30,000.000-	ASSET TOTAL	0.00	30,000.00	29,989.20-	10.80
		PETROLEOS MEXICANOS 2.830% 2/15/24 CUSIP 71654QBL5				
8/15/23	17,500.000-	PAID DOWN 17,500 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 16258703	0.00	17,500.00	18,112.50-	612.50-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	17,500.000-	ASSET TOTAL	0.00	17,500.00	18,112.50-	612.50-
		PUBLIC SERVICE ELECT 3.250% 9/01/23 CUSIP 74456QBW5				
9/01/23	50,000.000-	MATURED 50,000 SHARES/UNITS AT 100 ON TRADE DATE 9/01/23 TO SETTLE 9/01/23 COMMISSION $0.00 50,000 PAR VALUE AT 100 % 16258703	0.00	50,000.00	52,457.50-	2,457.50-
	50,000.000-	ASSET TOTAL	0.00	50,000.00	52,457.50-	2,457.50-
		PUBLIC SERVICE ELECT 3.700% 5/01/28 CUSIP 74456QBU9				
9/06/23	140,000.000-	SOLD 140,000 SHARES/UNITS AT 94.22 ON TRADE DATE 9/06/23 TO SETTLE 9/08/23 COMMISSION $0.00 PERSHING 140,000 PAR VALUE AT 94.22 % 16258702	0.00	131,908.00	139,193.60-	7,285.60-
	140,000.000-	ASSET TOTAL	0.00	131,908.00	139,193.60-	7,285.60-
		PUBLIC SERVICE NEW 3.094% 2/01/26 CUSIP 69363PAA8				
8/01/23	9,158.490-	PAID DOWN 9,158.49 SHARES/UNITS AT 100 ON TRADE DATE 8/01/23 TO SETTLE 8/01/23 COMMISSION $0.00 16258703	0.00	9,158.49	9,158.28-	0.21

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	9,158.490-	ASSET TOTAL	0.00	9,158.49	9,158.28-	0.21
		PUBLIC SVC ELEC 5.200% 8/01/33 CUSIP 74456QCN4				
9/21/23	50,000.000-	SOLD 50,000 SHARES/UNITS AT 98.362 ON TRADE DATE 9/21/23 TO SETTLE 9/25/23 COMMISSION $0.00 WELLS FARGO SECURITIES, LLC 50,000 PAR VALUE AT 98.362 % 16258702	0.00	49,181.00	49,935.00-	754.00-
	50,000.000-	ASSET TOTAL	0.00	49,181.00	49,935.00-	754.00-
		RELIANCE INDUSTRIES 1.870% 1/15/26 CUSIP 759470AV9				
7/17/23	6,842.110-	PAID DOWN 6,842.11 SHARES/UNITS AT 100 ON TRADE DATE 7/17/23 TO SETTLE 7/17/23 COMMISSION $0.00 16258703	0.00	6,842.11	6,842.11-	0.00
	6,842.110-	ASSET TOTAL	0.00	6,842.11	6,842.11-	0.00
		RELIANCE INDUSTRIES 2.060% 1/15/26 CUSIP 759470AU1				
7/17/23	18,000.000-	PAID DOWN 18,000 SHARES/UNITS AT 100 ON TRADE DATE 7/17/23 TO SETTLE 7/17/23 COMMISSION $0.00 16258702	0.00	18,000.00	18,000.00-	0.00

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
7/17/23	7,250.000-	PAID DOWN 7,250 SHARES/UNITS AT 100 ON TRADE DATE 7/17/23 TO SETTLE 7/17/23 COMMISSION $0.00 16258703	0.00	7,250.00	7,485.63-	235.63-
	25,250.000-	ASSET TOTAL	0.00	25,250.00	25,485.63-	235.63-
		RELIANCE INDUSTRIES 2.512% 1/15/26 CUSIP 759470AT4				
7/17/23	11,250.000-	PAID DOWN 11,250 SHARES/UNITS AT 100 ON TRADE DATE 7/17/23 TO SETTLE 7/17/23 COMMISSION $0.00 16258703	0.00	11,250.00	11,739.38-	489.38-
	11,250.000-	ASSET TOTAL	0.00	11,250.00	11,739.38-	489.38-
		ROPER TECHNOLOGIES 3.650% 9/15/23 CUSIP 776743AE6				
9/15/23	75,000.000-	MATURED 75,000 SHARES/UNITS AT 100 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 75,000 PAR VALUE AT 100 % 16258703	0.00	75,000.00	79,384.80-	4,384.80-
	75,000.000-	ASSET TOTAL	0.00	75,000.00	79,384.80-	4,384.80-
		RTX CORPORATION 3.650% 8/16/23 CUSIP 913017DB2				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/16/23	1,000.000-	MATURED 1,000 SHARES/UNITS AT 100 ON TRADE DATE 8/16/23 TO SETTLE 8/16/23 COMMISSION $0.00 1,000 PAR VALUE AT 100 % 16258703	0.00	1,000.00	1,000.81-	0.81-
	1,000.000-	ASSET TOTAL	0.00	1,000.00	1,000.81-	0.81-
		SANTA ROSA LEASING 1.693% 8/15/24 CUSIP 802722AA6				
8/16/23	3,010.370-	PAID DOWN 3,010.37 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/16/23 COMMISSION $0.00 16258702	0.00	3,010.37	3,010.37-	0.00
	3,010.370-	ASSET TOTAL	0.00	3,010.37	3,010.37-	0.00
		SANTANDER DRIVE ABS 3.400% 12/15/26 CUSIP 80285UAD3				
7/17/23	26,153.710-	PAID DOWN 26,153.71 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 16258702	0.00	26,153.71	26,151.17-	2.54
7/17/23	12,433.730-	PAID DOWN 12,433.73 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 16258703	0.00	12,433.73	12,432.52-	1.21

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/17/23	25,070.370-	PAID DOWN 25,070.37 SHARES/UNITS AT 618.2597 ON TRADE DATE 8/15/23 TO SETTLE 8/17/23 COMMISSION $0.00 16258702	0.00	25,070.37	25,067.93-	2.44
8/17/23	11,918.700-	PAID DOWN 11,918.7 SHARES/UNITS AT 1,300.4774 ON TRADE DATE 8/15/23 TO SETTLE 8/17/23 COMMISSION $0.00 16258703	0.00	11,918.70	11,917.54-	1.16
9/15/23	25,847.410-	PAID DOWN 25,847.41 SHARES/UNITS AT 13,840.2731 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 16258702	0.00	25,847.41	25,844.90-	2.51
9/15/23	12,288.110-	PAID DOWN 12,288.11 SHARES/UNITS AT 29,112.3056 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 16258703	0.00	12,288.11	12,286.92-	1.19
	113,712.030-	ASSET TOTAL	0.00	113,712.03	113,700.98-	11.05
		SANTANDER DRIVE ABS 4.110% 8/15/26 CUSIP 80287HAC2				
9/11/23	140,000.000-	SOLD 140,000 SHARES/UNITS AT 99.3125 ON TRADE DATE 9/11/23 TO SETTLE 9/13/23 COMMISSION $0.00 BANC OF AMERICA SECURITIES LLC 140,000 PAR VALUE AT 99.3125 % 16258703	0.00	139,037.50	139,994.74-	957.24-
	140,000.000-	ASSET TOTAL	0.00	139,037.50	139,994.74-	957.24-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		SANTANDER DRIVE ABS 4.490% 11/16/26 CUSIP 802918AC6				
9/11/23	80,000.000-	SOLD 80,000 SHARES/UNITS AT 99.1758 ON TRADE DATE 9/11/23 TO SETTLE 9/13/23 COMMISSION $0.00 BANC OF AMERICA SECURITIES LLC 80,000 PAR VALUE AT 99.1757875 % 16258703	0.00	79,340.63	79,997.86-	657.23-
	80,000.000-	ASSET TOTAL	0.00	79,340.63	79,997.86-	657.23-
		SBA POOL 1.667% 1/10/31 CUSIP 831641FR1				
9/11/23	6,144.160-	PAID DOWN 6,144.16 SHARES/UNITS AT 100 ON TRADE DATE 9/10/23 TO SETTLE 9/11/23 COMMISSION $0.00 16258702	0.00	6,144.16	6,144.16-	0.00
	6,144.160-	ASSET TOTAL	0.00	6,144.16	6,144.16-	0.00
		SBA POOL #SBA1331 CUSIP 831641FS9				
9/11/23	846.840-	PAID DOWN 846.84 SHARES/UNITS AT 100 ON TRADE DATE 9/10/23 TO SETTLE 9/11/23 COMMISSION $0.00 16258702	0.00	846.84	846.84-	0.00
	846.840-	ASSET TOTAL	0.00	846.84	846.84-	0.00

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		SBA SER 10A ABS 2.938% 3/10/32 CUSIP 831641FT7				
9/11/23	534.210-	PAID DOWN 534.21 SHARES/UNITS AT 100 ON TRADE DATE 9/10/23 TO SETTLE 9/11/23 COMMISSION $0.00 16258702	0.00	534.21	534.21-	0.00
	534.210-	ASSET TOTAL	0.00	534.21	534.21-	0.00
		SBA SER 10A ABS 5.168% 3/01/33 CUSIP 83162CS79				
9/12/23	4,412.710-	PAID DOWN 4,412.71 SHARES/UNITS AT 3,192.6066 ON TRADE DATE 9/10/23 TO SETTLE 9/12/23 COMMISSION $0.00 16258702	0.00	4,412.71	4,412.71-	0.00
	4,412.710-	ASSET TOTAL	0.00	4,412.71	4,412.71-	0.00
		SBA SER 10B ABS 4.262% 9/10/32 CUSIP 831641FU4				
9/11/23	3,879.000-	PAID DOWN 3,879 SHARES/UNITS AT 100 ON TRADE DATE 9/11/23 TO SETTLE 9/11/23 COMMISSION $0.00 16258702	0.00	3,879.00	3,879.00-	0.00
	3,879.000-	ASSET TOTAL	0.00	3,879.00	3,879.00-	0.00
		SBAP ABS 3.800% 8/01/47 CUSIP 83162CQ48				

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/01/23	17,089.760-	PAID DOWN 17,089.76 SHARES/UNITS AT 100 ON TRADE DATE 8/01/23 TO SETTLE 8/01/23 COMMISSION $0.00 16258702	0.00	17,089.76	17,089.76-	0.00
	17,089.760-	ASSET TOTAL	0.00	17,089.76	17,089.76-	0.00
		SBS SER 25A ABS 4.910% 1/01/48 CUSIP 83162CR96				
7/03/23	761.090-	PAID DOWN 761.09 SHARES/UNITS AT 100 ON TRADE DATE 7/01/23 TO SETTLE 7/03/23 COMMISSION $0.00 16258702	0.00	761.09	761.09-	0.00
	761.090-	ASSET TOTAL	0.00	761.09	761.09-	0.00
		SCHLUMBERGER INVST 4.500% 5/15/28 CUSIP 806854AK1				
7/21/23	40,000.000-	SOLD 40,000 SHARES/UNITS AT 98.808 ON TRADE DATE 7/21/23 TO SETTLE 7/25/23 COMMISSION $0.00 KEYBANC CAPITAL MARKETS INC 40,000 PAR VALUE AT 98.808 % 10755081 16258702	0.00	39,523.20	39,924.00-	400.80-
9/01/23	80,000.000-	SOLD 80,000 SHARES/UNITS AT 98.011 ON TRADE DATE 9/01/23 TO SETTLE 9/06/23 COMMISSION $0.00 BARCLAYS CAPITAL INC. FIXED IN 80,000 PAR VALUE AT 98.011 % 10874865 16258702	0.00	78,408.80	79,848.00-	1,439.20-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	120,000.000-	ASSET TOTAL	0.00	117,932.00	119,772.00-	1,840.00-
		SMALL BUSINESS ADMIN 2.078% 3/01/30 CUSIP 831641FP5				
9/11/23	7,544.260-	PAID DOWN 7,544.26 SHARES/UNITS AT 100 ON TRADE DATE 9/10/23 TO SETTLE 9/11/23 COMMISSION $0.00 16258702	0.00	7,544.26	7,544.26-	0.00
	7,544.260-	ASSET TOTAL	0.00	7,544.26	7,544.26-	0.00
		SMALL BUSINESS ADMIN 2.130% 1/01/33 CUSIP 83162CVG5				
7/03/23	7,624.420-	PAID DOWN 7,624.42 SHARES/UNITS AT 100 ON TRADE DATE 7/01/23 TO SETTLE 7/03/23 COMMISSION $0.00 16258702	0.00	7,624.42	7,624.42-	0.00
	7,624.420-	ASSET TOTAL	0.00	7,624.42	7,624.42-	0.00
		SMALL BUSINESS ADMIN 2.507% 3/10/26 CUSIP 831641FF7				
9/11/23	15,511.970-	PAID DOWN 15,511.97 SHARES/UNITS AT 100 ON TRADE DATE 9/10/23 TO SETTLE 9/11/23 COMMISSION $0.00 16258702	0.00	15,511.97	15,511.97-	0.00

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	15,511.970-	ASSET TOTAL	0.00	15,511.97	15,511.97-	0.00
		SMALL BUSINESS ADMIN 2.518% 9/10/27 CUSIP 831641FJ9				
9/11/23	9,334.160-	PAID DOWN 9,334.16 SHARES/UNITS AT 100 ON TRADE DATE 9/10/23 TO SETTLE 9/11/23 COMMISSION $0.00 16258702	0.00	9,334.16	9,334.16-	0.00
	9,334.160-	ASSET TOTAL	0.00	9,334.16	9,334.16-	0.00
		SMALL BUSINESS ADMIN 2.829% 9/10/25 CUSIP 831641FE0				
9/11/23	8,723.110-	PAID DOWN 8,723.11 SHARES/UNITS AT 100 ON TRADE DATE 9/10/23 TO SETTLE 9/11/23 COMMISSION $0.00 16258702	0.00	8,723.11	8,723.11-	0.00
	8,723.110-	ASSET TOTAL	0.00	8,723.11	8,723.11-	0.00
		SMALL BUSINESS ADMIN 2.845% 3/10/27 CUSIP 831641FH3				
9/11/23	13,158.370-	PAID DOWN 13,158.37 SHARES/UNITS AT 100 ON TRADE DATE 9/10/23 TO SETTLE 9/11/23 COMMISSION $0.00 16258702	0.00	13,158.37	13,158.37-	0.00

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	13,158.370-	ASSET TOTAL	0.00	13,158.37	13,158.37-	0.00
		SMALL BUSINESS ADMIN 2.980% 7/01/37 CUSIP 83162CYT4				
7/03/23	3,916.580-	PAID DOWN 3,916.58 SHARES/UNITS AT 100 ON TRADE DATE 7/01/23 TO SETTLE 7/03/23 COMMISSION $0.00 16258702	0.00	3,916.58	3,916.58-	0.00
	3,916.580-	ASSET TOTAL	0.00	3,916.58	3,916.58-	0.00
		SMALL BUSINESS ADMIN 3.015% 9/10/24 CUSIP 831641FB6				
9/11/23	2,046.960-	PAID DOWN 2,046.96 SHARES/UNITS AT 100 ON TRADE DATE 9/10/23 TO SETTLE 9/11/23 COMMISSION $0.00 16258702	0.00	2,046.96	2,046.96-	0.00
	2,046.960-	ASSET TOTAL	0.00	2,046.96	2,046.96-	0.00
		SMALL BUSINESS ADMIN 3.113% 3/10/29 CUSIP 831641FM2				
9/11/23	11,380.640-	PAID DOWN 11,380.64 SHARES/UNITS AT 100 ON TRADE DATE 9/10/23 TO SETTLE 9/11/23 COMMISSION $0.00 16258702	0.00	11,380.64	11,380.64-	0.00

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	11,380.640-	ASSET TOTAL	0.00	11,380.64	11,380.64-	0.00
		SMALL BUSINESS ADMIN 3.540% 7/01/38 CUSIP 83162CZP1				
7/03/23	3,657.790-	PAID DOWN 3,657.79 SHARES/UNITS AT 100 ON TRADE DATE 7/01/23 TO SETTLE 7/03/23 COMMISSION $0.00 16258702	0.00	3,657.79	3,657.79-	0.00
	3,657.790-	ASSET TOTAL	0.00	3,657.79	3,657.79-	0.00
		SMALL BUSINESS ADMIN 3.548% 9/10/28 CUSIP 831641FL4				
9/11/23	1,914.310-	PAID DOWN 1,914.31 SHARES/UNITS AT 100 ON TRADE DATE 9/10/23 TO SETTLE 9/11/23 COMMISSION $0.00 16258702	0.00	1,914.31	1,914.31-	0.00
	1,914.310-	ASSET TOTAL	0.00	1,914.31	1,914.31-	0.00
		SMALL BUSINESS ADMIN 5.130% 9/01/23 CUSIP 83162CNF6				
9/01/23	794.930-	PAID DOWN 794.93 SHARES/UNITS AT 100 ON TRADE DATE 9/01/23 TO SETTLE 9/01/23 COMMISSION $0.00 16258703	0.00	794.93	787.73-	7.20

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	794.930-	ASSET TOTAL	0.00	794.93	787.73-	7.20
		SMALL BUSINESS ADMIN 5.160% 2/01/28 CUSIP 83162CRP0				
8/01/23	2,057.480-	PAID DOWN 2,057.48 SHARES/UNITS AT 100 ON TRADE DATE 8/01/23 TO SETTLE 8/01/23 COMMISSION $0.00 16258702	0.00	2,057.48	2,057.48-	0.00
	2,057.480-	ASSET TOTAL	0.00	2,057.48	2,057.48-	0.00
		SMALL BUSINESS ADMIN 5.600% 9/01/28 CUSIP 83162CSA2				
9/01/23	788.480-	PAID DOWN 788.48 SHARES/UNITS AT 100 ON TRADE DATE 9/01/23 TO SETTLE 9/01/23 COMMISSION $0.00 16258702	0.00	788.48	788.48-	0.00
9/01/23	1,357.040-	PAID DOWN 1,357.04 SHARES/UNITS AT 100 ON TRADE DATE 9/01/23 TO SETTLE 9/01/23 COMMISSION $0.00 16258703	0.00	1,357.04	1,357.04-	0.00
	2,145.520-	ASSET TOTAL	0.00	2,145.52	2,145.52-	0.00
		TORONTO DOM BK CONV 5.103% 1/09/26 CUSIP 89115A2K7				

The accompanying notes are an integral part of these schedules.

SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
7/10/23	10,000.000-	SOLD 10,000 SHARES/UNITS AT 99.229 ON TRADE DATE 7/10/23 TO SETTLE 7/12/23 COMMISSION $0.00 CHASE SECURITIES INC 10,000 PAR VALUE AT 99.229 % 10715734 16258703	0.00	9,922.90	10,000.00-	77.10-
	10,000.000-	ASSET TOTAL	0.00	9,922.90	10,000.00-	77.10-
		TORONTO-DOM MTN CONV 3.766% 6/06/25 CUSIP 89115A2A9				
9/14/23	30,000.000-	SOLD 30,000 SHARES/UNITS AT 96.968 ON TRADE DATE 9/14/23 TO SETTLE 9/18/23 COMMISSION $0.00 TORONTO DOMINION SECURITIES (U 30,000 PAR VALUE AT 96.968 % 10944189 16258703	0.00	29,090.40	30,000.00-	909.60-
	30,000.000-	ASSET TOTAL	0.00	29,090.40	30,000.00-	909.60-
		TORONTO-DOMINION BAN 0.750% 9/11/25 CUSIP 89114QCK2				
7/13/23	30,000.000-	SOLD 30,000 SHARES/UNITS AT 90.996 ON TRADE DATE 7/13/23 TO SETTLE 7/17/23 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 30,000 PAR VALUE AT 90.996 % 16258702	0.00	27,298.80	29,916.30-	2,617.50-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	30,000.000-	ASSET TOTAL	0.00	27,298.80	29,916.30-	2,617.50-
		TOYOTA AUTO RECEIVAB 0.430% 1/15/26 CUSIP 89239BAC5				
7/17/23	8,384.390-	PAID DOWN 8,384.39 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 16258703	0.00	8,384.39	8,383.72-	0.67
8/15/23	7,714.160-	PAID DOWN 7,714.16 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 16258703	0.00	7,714.16	7,713.54-	0.62
9/15/23	7,765.020-	PAID DOWN 7,765.02 SHARES/UNITS AT 46,070.0956 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 16258703	0.00	7,765.02	7,764.40-	0.62
	23,863.570-	ASSET TOTAL	0.00	23,863.57	23,861.66-	1.91
		TOYOTA AUTO RECEIVAB 0.710% 4/15/26 CUSIP 89238JAC9				
7/17/23	1,032.330-	PAID DOWN 1,032.33 SHARES/UNITS AT 100 ON TRADE DATE 7/17/23 TO SETTLE 7/17/23 COMMISSION $0.00 16258703	0.00	1,032.33	1,032.31-	0.02

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/15/23	2,475.430-	PAID DOWN 2,475.43 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 16258703	0.00	2,475.43	2,475.38-	0.05
9/15/23	2,568.740-	PAID DOWN 2,568.74 SHARES/UNITS AT 139,264.859 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 16258703	0.00	2,568.74	2,568.68-	0.06
	6,076.500-	ASSET TOTAL	0.00	6,076.50	6,076.37-	0.13
		TOYOTA AUTO RECEIVAB 1.230% 6/15/26 CUSIP 89239KAC5				
9/15/23	531.890-	PAID DOWN 531.89 SHARES/UNITS AT 672,573.6788 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 16258703	0.00	531.89	531.80-	0.09
	531.890-	ASSET TOTAL	0.00	531.89	531.80-	0.09
		TOYOTA MOTOR CREDIT 1.125% 6/18/26 CUSIP 89236TJK2				
7/17/23	20,000.000-	SOLD 20,000 SHARES/UNITS AT 89.952 ON TRADE DATE 7/17/23 TO SETTLE 7/19/23 COMMISSION $0.00 CREDIT LYONNAIS SECURITIES (US 20,000 PAR VALUE AT 89.952 % 16258703	0.00	17,990.40	17,874.00-	116.40

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	20,000.000-	ASSET TOTAL	0.00	17,990.40	17,874.00-	116.40
		U.S. TREASURY NOTES 1.500% 2/29/24 CUSIP 91282CEA5				
7/07/23	170,000.000-	SOLD 170,000 SHARES/UNITS AT 97.5348 ON TRADE DATE 7/07/23 TO SETTLE 7/10/23 COMMISSION $0.00 NOMURA SECURITIES INTL. INC. 170,000 PAR VALUE AT 97.53482353 % 16258702	0.00	165,809.20	168,984.55-	3,175.35-
7/21/23	215,000.000-	SOLD 215,000 SHARES/UNITS AT 97.7262 ON TRADE DATE 7/21/23 TO SETTLE 7/24/23 COMMISSION $0.00 BNKOFMONT,CHBRNCH/CM 215,000 PAR VALUE AT 97.72622791 % 16258702	0.00	210,111.39	213,715.76-	3,604.37-
7/25/23	235,000.000-	SOLD 235,000 SHARES/UNITS AT 97.734 ON TRADE DATE 7/25/23 TO SETTLE 7/26/23 COMMISSION $0.00 U.S. BANK N.A. 235,000 PAR VALUE AT 97.7340383 % 16258702	0.00	229,674.99	233,596.30-	3,921.31-
7/31/23	215,000.000-	SOLD 215,000 SHARES/UNITS AT 97.7966 ON TRADE DATE 7/31/23 TO SETTLE 8/01/23 COMMISSION $0.00 NOMURA SECURITIES INTL. INC. 215,000 PAR VALUE AT 97.79653953 % 16258702	0.00	210,262.56	213,715.76-	3,453.20-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
9/28/23	600,000.000-	SOLD 600,000 SHARES/UNITS AT 98.3708 ON TRADE DATE 9/28/23 TO SETTLE 9/29/23 COMMISSION $0.00 U.S. BANK N.A. 600,000 PAR VALUE AT 98.37075833 % 16258702	0.00	590,224.55	596,416.07-	6,191.52-
	1,435,000.000-	ASSET TOTAL	0.00	1,406,082.69	1,426,428.44-	20,345.75-
		U.S. TREASURY NOTES 3.375% 5/15/33 CUSIP 91282CHC8				
8/04/23	170,000.000-	SOLD 170,000 SHARES/UNITS AT 94.1324 ON TRADE DATE 8/04/23 TO SETTLE 8/07/23 COMMISSION $0.00 BNKOFMONT,CHBRNCH/CM 170,000 PAR VALUE AT 94.13241176 % 16258702	0.00	160,025.10	165,704.20-	5,679.10-
8/10/23	135,000.000-	SOLD 135,000 SHARES/UNITS AT 94.8277 ON TRADE DATE 8/10/23 TO SETTLE 8/11/23 COMMISSION $0.00 DEUTSCHE BANK SECURITIES INC. 135,000 PAR VALUE AT 94.82772593 % 16258702	0.00	128,017.43	131,588.63-	3,571.20-
8/11/23	135,000.000-	SOLD 135,000 SHARES/UNITS AT 93.9449 ON TRADE DATE 8/11/23 TO SETTLE 8/14/23 COMMISSION $0.00 GOLDMAN SACHS 135,000 PAR VALUE AT 93.94491111 % 16258702	0.00	126,825.63	131,588.62-	4,762.99-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/15/23	70,000.000-	SOLD 70,000 SHARES/UNITS AT 93.5348 ON TRADE DATE 8/15/23 TO SETTLE 8/16/23 COMMISSION $0.00 BANC OF AMERICA SECURITIES LLC 70,000 PAR VALUE AT 93.53475714 % 16258702	0.00	65,474.33	68,231.14-	2,756.81-
8/17/23	135,000.000-	SOLD 135,000 SHARES/UNITS AT 92.6168 ON TRADE DATE 8/17/23 TO SETTLE 8/18/23 COMMISSION $0.00 BNP PARIBAS SECURITIES CORP/BO 135,000 PAR VALUE AT 92.61678519 % 16258702	0.00	125,032.66	131,588.62-	6,555.96-
9/06/23	55,000.000-	SOLD 55,000 SHARES/UNITS AT 92.7613 ON TRADE DATE 9/06/23 TO SETTLE 9/07/23 COMMISSION $0.00 NOMURA SECURITIES INTL. INC. 55,000 PAR VALUE AT 92.76132727 % 16258702	0.00	51,018.73	53,610.18-	2,591.45-
	700,000.000-	ASSET TOTAL	0.00	656,393.88	682,311.39-	25,917.51-
		U.S. TREASURY NOTES 3.500% 2/15/33 CUSIP 91282CGM7				
7/07/23	165,000.000-	SOLD 165,000 SHARES/UNITS AT 95.6715 ON TRADE DATE 7/07/23 TO SETTLE 7/10/23 COMMISSION $0.00 DEUTSCHE BANK SECURITIES INC. 165,000 PAR VALUE AT 95.67147273 % 16258702	0.00	157,857.93	164,483.00-	6,625.07-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
9/06/23	205,000.000-	SOLD 205,000 SHARES/UNITS AT 93.8043 ON TRADE DATE 9/06/23 TO SETTLE 9/07/23 COMMISSION $0.00 BNP PARIBAS SECURITIES CORP/BO 205,000 PAR VALUE AT 93.8042878 % 16258702	0.00	192,298.79	204,357.66-	12,058.87-
	370,000.000-	ASSET TOTAL	0.00	350,156.72	368,840.66-	18,683.94-
		U.S. TREASURY NOTES 3.625% 5/31/28 CUSIP 91282CHE4				
9/15/23	345,000.000-	SOLD 345,000 SHARES/UNITS AT 96.4255 ON TRADE DATE 9/15/23 TO SETTLE 9/18/23 COMMISSION $0.00 NOSCUS3S SCOTIA CAPITAL USA IN 345,000 PAR VALUE AT 96.42544638 % 16258702	0.00	332,667.79	340,082.21-	7,414.42-
	345,000.000-	ASSET TOTAL	0.00	332,667.79	340,082.21-	7,414.42-
		U.S. TREASURY NOTES 3.875% 11/30/27 CUSIP 91282CFZ9				
8/01/23	325,000.000-	SOLD 325,000 SHARES/UNITS AT 98.1716 ON TRADE DATE 8/01/23 TO SETTLE 8/02/23 COMMISSION $0.00 NOSCUS3S SCOTIA CAPITAL USA IN 325,000 PAR VALUE AT 98.17154154 % 16258702	0.00	319,057.51	326,791.13-	7,733.62-
	325,000.000-	ASSET TOTAL	0.00	319,057.51	326,791.13-	7,733.62-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		U.S. TREASURY NOTES 4.000% 6/30/28 CUSIP 91282CHK0				
7/19/23	510,000.000-	SOLD 510,000 SHARES/UNITS AT 100.0309 ON TRADE DATE 7/19/23 TO SETTLE 7/20/23 COMMISSION $0.00 BNKOFMONT,CHBRNCH/CM 510,000 PAR VALUE AT 100.03091569 % 16258702	0.00	510,157.67	507,272.41-	2,885.26
	510,000.000-	ASSET TOTAL	0.00	510,157.67	507,272.41-	2,885.26
		U.S. TREASURY NOTES 4.375% 8/15/26 CUSIP 91282CHU8				
9/22/23	220,000.000-	SOLD 220,000 SHARES/UNITS AT 98.7341 ON TRADE DATE 9/22/23 TO SETTLE 9/25/23 COMMISSION $0.00 BNP PARIBAS SECURITIES CORP/BO 220,000 PAR VALUE AT 98.73404091 % 16258703	0.00	217,214.89	219,253.08-	2,038.19-
	220,000.000-	ASSET TOTAL	0.00	217,214.89	219,253.08-	2,038.19-
		U.S. TREASURY NOTES 4.500% 11/15/25 CUSIP 91282CFW6				
7/31/23	185,000.000-	SOLD 185,000 SHARES/UNITS AT 99.402 ON TRADE DATE 7/31/23 TO SETTLE 8/01/23 COMMISSION $0.00 CITADEL SECURITIES LLC 185,000 PAR VALUE AT 99.40201081 % 16258703	0.00	183,893.72	186,797.22-	2,903.50-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/10/23	300,000.000-	SOLD 300,000 SHARES/UNITS AT 99.5856 ON TRADE DATE 8/10/23 TO SETTLE 8/11/23 COMMISSION $0.00 NOMURA SECURITIES INTL. INC. 300,000 PAR VALUE AT 99.58560333 % 16258703	0.00	298,756.81	302,914.41-	4,157.60-
9/01/23	190,000.000-	SOLD 190,000 SHARES/UNITS AT 99.3864 ON TRADE DATE 9/01/23 TO SETTLE 9/05/23 COMMISSION $0.00 BNKOFMONT,CHBRNCH/CM 190,000 PAR VALUE AT 99.38638421 % 16258703	0.00	188,834.13	191,845.79-	3,011.66-
9/01/23	80,000.000-	SOLD 80,000 SHARES/UNITS AT 99.3864 ON TRADE DATE 9/01/23 TO SETTLE 9/05/23 COMMISSION $0.00 NOSCUS3S SCOTIA CAPITAL USA IN 80,000 PAR VALUE AT 99.3863875 % 16258703	0.00	79,509.11	80,777.18-	1,268.07-
9/14/23	235,000.000-	SOLD 235,000 SHARES/UNITS AT 99.0817 ON TRADE DATE 9/14/23 TO SETTLE 9/15/23 COMMISSION $0.00 NOMURA SECURITIES INTL. INC. 235,000 PAR VALUE AT 99.08169787 % 16258703	0.00	232,841.99	237,282.95-	4,440.96-
	990,000.000-	ASSET TOTAL	0.00	983,835.76	999,617.55-	15,781.79-
		ULANI MSN 35940 LLC 2.227% 5/16/25 CUSIP 90373RAA8				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/16/23	7,812.500-	PAID DOWN 7,812.5 SHARES/UNITS AT 100 ON TRADE DATE 8/16/23 TO SETTLE 8/16/23 COMMISSION $0.00 16258702	0.00	7,812.50	7,918.82-	106.32-
8/16/23	3,645.830-	PAID DOWN 3,645.83 SHARES/UNITS AT 100 ON TRADE DATE 8/16/23 TO SETTLE 8/16/23 COMMISSION $0.00 16258703	0.00	3,645.83	3,641.82-	4.01
	11,458.330-	ASSET TOTAL	0.00	11,458.33	11,560.64-	102.31-
		UNITEDHEALTH GRP INC 4.000% 5/15/29 CUSIP 91324PEH1				
9/15/23	30,000.000-	SOLD 30,000 SHARES/UNITS AT 94.404 ON TRADE DATE 9/15/23 TO SETTLE 9/19/23 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 30,000 PAR VALUE AT 94.404 % 16258702	0.00	28,321.20	29,891.70-	1,570.50-
	30,000.000-	ASSET TOTAL	0.00	28,321.20	29,891.70-	1,570.50-
		UNIV CO ENTERPRISE 1.613% 6/01/29 CUSIP 91417NGF6				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/03/23	100,000.000-	SOLD 100,000 SHARES/UNITS AT 86.755 ON TRADE DATE 8/03/23 TO SETTLE 8/03/23 COMMISSION $0.00 HOLDERS TO RECEIVE PER 1000 PA TENDER CONSIDERATION: $867.55 ACCRUED INTEREST: $2.73313 TAXABLE 16258702	0.00	86,755.00	85,865.00-	890.00
	100,000.000-	ASSET TOTAL	0.00	86,755.00	85,865.00-	890.00
		UNIV OF ARKANSAS 3.433% 4/01/29 CUSIP 914073DZ1				
9/06/23	100,000.000-	SOLD 100,000 SHARES/UNITS AT 92.312 ON TRADE DATE 9/06/23 TO SETTLE 9/08/23 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 100,000 PAR VALUE AT 92.312 % 16258702	0.00	92,312.00	100,000.00-	7,688.00-
	100,000.000-	ASSET TOTAL	0.00	92,312.00	100,000.00-	7,688.00-
		US TREASURY NOTE 0.500% 3/31/25 CUSIP 912828ZF0				
7/17/23	130,000.000-	SOLD 130,000 SHARES/UNITS AT 92.8903 ON TRADE DATE 7/17/23 TO SETTLE 7/18/23 COMMISSION $0.00 DEUTSCHE BANK SECURITIES INC. 130,000 PAR VALUE AT 92.89029231 % 16258703	0.00	120,757.38	129,848.09-	9,090.71-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
7/27/23	220,000.000-	SOLD 220,000 SHARES/UNITS AT 92.6833 ON TRADE DATE 7/27/23 TO SETTLE 7/28/23 COMMISSION $0.00 BNP PARIBAS SECURITIES CORP/BO 220,000 PAR VALUE AT 92.68325909 % 16258703	0.00	203,903.17	219,742.93-	15,839.76-
	350,000.000-	ASSET TOTAL	0.00	324,660.55	349,591.02-	24,930.47-
		US TREASURY NOTE 1.250% 8/31/24 CUSIP 912828YE4				
9/28/23	275,000.000-	SOLD 275,000 SHARES/UNITS AT 96.2223 ON TRADE DATE 9/28/23 TO SETTLE 9/29/23 COMMISSION $0.00 NOMURA SECURITIES INTL. INC. 275,000 PAR VALUE AT 96.22232 % 16258702	0.00	264,611.38	273,088.81-	8,477.43-
	275,000.000-	ASSET TOTAL	0.00	264,611.38	273,088.81-	8,477.43-
		US TREASURY NOTE 1.500% 2/15/25 CUSIP 91282CDZ1				
7/14/23	100,000.000-	SOLD 100,000 SHARES/UNITS AT 94.7809 ON TRADE DATE 7/14/23 TO SETTLE 7/17/23 COMMISSION $0.00 DEUTSCHE BANK SECURITIES INC. 100,000 PAR VALUE AT 94.78092 % 16258703	0.00	94,780.92	99,222.99-	4,442.07-
	100,000.000-	ASSET TOTAL	0.00	94,780.92	99,222.99-	4,442.07-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		US TREASURY NOTE 1.750% 6/30/24 CUSIP 912828Z78				
7/27/23	350,000.000-	SOLD 350,000 SHARES/UNITS AT 96.7341 ON TRADE DATE 7/27/23 TO SETTLE 7/28/23 COMMISSION $0.00 NOMURA SECURITIES INTL. INC. 350,000 PAR VALUE AT 96.73404 % 16258702	0.00	338,569.14	349,334.67-	10,765.53-
	350,000.000-	ASSET TOTAL	0.00	338,569.14	349,334.67-	10,765.53-
		US TREASURY NOTE 1.875% 7/31/26 CUSIP 912828Y95				
9/15/23	115,000.000-	SOLD 115,000 SHARES/UNITS AT 92.3708 ON TRADE DATE 9/15/23 TO SETTLE 9/18/23 COMMISSION $0.00 BNP PARIBAS SECURITIES CORP/BO 115,000 PAR VALUE AT 92.37075652 % 16258703	0.00	106,226.37	107,633.20-	1,406.83-
	115,000.000-	ASSET TOTAL	0.00	106,226.37	107,633.20-	1,406.83-
		UTAH ST 3.539% 7/01/25 CUSIP 917542QV7				
7/03/23	40,241.600-	PAID DOWN 40,241.6 SHARES/UNITS AT 100 ON TRADE DATE 7/01/23 TO SETTLE 7/03/23 COMMISSION $0.00 16258702	0.00	40,241.60	40,495.52-	253.92-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
7/03/23	24,144.960-	PAID DOWN 24,144.96 SHARES/UNITS AT 100 ON TRADE DATE 7/01/23 TO SETTLE 7/03/23 COMMISSION $0.00 16258703	0.00	24,144.96	26,208.87-	2,063.91-
	64,386.560-	ASSET TOTAL	0.00	64,386.56	66,704.39-	2,317.83-
		VERIZON MASTER TRUST 0.500% 5/20/27 CUSIP 92348KAA1				
9/13/23	65,000.000-	SOLD 65,000 SHARES/UNITS AT 96.3438 ON TRADE DATE 9/13/23 TO SETTLE 9/15/23 COMMISSION $0.00 MITSUBISHI UFJ SECURITIES (USA 65,000 PAR VALUE AT 96.34375385 % 16258703	0.00	62,623.44	64,995.23-	2,371.79-
	65,000.000-	ASSET TOTAL	0.00	62,623.44	64,995.23-	2,371.79-
		VERMONT STUD ABS 6.130% 7/28/34 CUSIP 924279AC6				
7/28/23	231.930-	PAID DOWN 231.93 SHARES/UNITS AT 100 ON TRADE DATE 7/28/23 TO SETTLE 7/28/23 COMMISSION $0.00 16258702	0.00	231.93	231.93-	0.00
7/28/23	838.500-	PAID DOWN 838.5 SHARES/UNITS AT 100 ON TRADE DATE 7/28/23 TO SETTLE 7/28/23 COMMISSION $0.00 16258703	0.00	838.50	838.50-	0.00

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/28/23	232.870-	PAID DOWN 232.87 SHARES/UNITS AT 100 ON TRADE DATE 8/28/23 TO SETTLE 8/28/23 COMMISSION $0.00 16258702	0.00	232.87	232.87-	0.00
8/28/23	841.920-	PAID DOWN 841.92 SHARES/UNITS AT 100 ON TRADE DATE 8/28/23 TO SETTLE 8/28/23 COMMISSION $0.00 16258703	0.00	841.92	841.92-	0.00
9/28/23	267.360-	PAID DOWN 267.36 SHARES/UNITS AT 100 ON TRADE DATE 9/28/23 TO SETTLE 9/28/23 COMMISSION $0.00 16258702	0.00	267.36	267.36-	0.00
9/28/23	966.630-	PAID DOWN 966.63 SHARES/UNITS AT 100 ON TRADE DATE 9/28/23 TO SETTLE 9/28/23 COMMISSION $0.00 16258703	0.00	966.63	966.63-	0.00
	3,379.210-	ASSET TOTAL	0.00	3,379.21	3,379.21-	0.00
		VIRGINIA ST HSG DEV 3.100% 6/25/41 CUSIP 92812UQ68				
7/25/23	283.990-	PAID DOWN 283.99 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 16258702	0.00	283.99	283.99-	0.00
8/25/23	198.360-	PAID DOWN 198.36 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 16258702	0.00	198.36	198.36-	0.00

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
9/25/23	532.070-	PAID DOWN 532.07 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 16258702	0.00	532.07	532.07-	0.00
	1,014.420-	ASSET TOTAL	0.00	1,014.42	1,014.42-	0.00
		VOLKSWAGEN AUTO LOAN 1.020% 6/22/26 CUSIP 92868KAC7				
7/20/23	7,660.330-	PAID DOWN 7,660.33 SHARES/UNITS AT 100 ON TRADE DATE 7/20/23 TO SETTLE 7/20/23 COMMISSION $0.00 16258703	0.00	7,660.33	7,660.03-	0.30
8/21/23	6,811.400-	PAID DOWN 6,811.4 SHARES/UNITS AT 100 ON TRADE DATE 8/20/23 TO SETTLE 8/21/23 COMMISSION $0.00 16258703	0.00	6,811.40	6,811.13-	0.27
9/20/23	7,117.490-	PAID DOWN 7,117.49 SHARES/UNITS AT 100 ON TRADE DATE 9/20/23 TO SETTLE 9/20/23 COMMISSION $0.00 16258703	0.00	7,117.49	7,117.21-	0.28
	21,589.220-	ASSET TOTAL	0.00	21,589.22	21,588.37-	0.85
		VR ACCESS TO LOANS 6.129% 7/25/36 CUSIP 00434MAA5				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
7/25/23	1,517.200-	PAID DOWN 1,517.2 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 16258703	0.00	1,517.20	1,523.75-	6.55-
8/25/23	1,364.630-	PAID DOWN 1,364.63 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 16258703	0.00	1,364.63	1,370.52-	5.89-
9/25/23	1,651.900-	PAID DOWN 1,651.9 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 16258703	0.00	1,651.90	1,659.03-	7.13-
	4,533.730-	ASSET TOTAL	0.00	4,533.73	4,553.30-	19.57-
		VR AMERICAN EXPRES 6.052% 8/03/23 CUSIP 025816BX6				
7/03/23	40,000.000-	SOLD 40,000 SHARES/UNITS AT 100 ON TRADE DATE 7/03/23 TO SETTLE 7/03/23 COMMISSION $0.00 16258703	0.00	40,000.00	40,000.00-	0.00
	40,000.000-	ASSET TOTAL	0.00	40,000.00	40,000.00-	0.00
		VR BANK OF AMERICA 3.864% 7/23/24 CUSIP 06051GHL6				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
7/23/23	30,000.000-	SOLD 30,000 SHARES/UNITS AT 100 ON TRADE DATE 7/23/23 TO SETTLE 7/23/23 COMMISSION $0.00 16258703	0.00	30,000.00	32,521.80-	2,521.80-
	30,000.000-	ASSET TOTAL	0.00	30,000.00	32,521.80-	2,521.80-
		VR EDUCATIONAL FUN 5.966% 4/25/35 CUSIP 28148WAB9				
7/25/23	4,792.430-	PAID DOWN 4,792.43 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 16258702	0.00	4,792.43	4,796.17-	3.74-
	4,792.430-	ASSET TOTAL	0.00	4,792.43	4,796.17-	3.74-
		VR EDUCATIONAL FUN 6.479% 3/25/36 CUSIP 28148WAD5				
7/25/23	1,957.520-	PAID DOWN 1,957.52 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 16258702	0.00	1,957.52	1,968.84-	11.32-
8/25/23	2,193.900-	PAID DOWN 2,193.9 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 16258702	0.00	2,193.90	2,206.58-	12.68-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
9/25/23	1,653.670-	PAID DOWN 1,653.67 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 16258702	0.00	1,653.67	1,663.23-	9.56-
	5,805.090-	ASSET TOTAL	0.00	5,805.09	5,838.65-	33.56-
		VR FED NATL MTG AS 4.564% 5/25/42 CUSIP 31392GFS9				
7/25/23	795.250-	PAID DOWN 795.25 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 16258702	0.00	795.25	799.35-	4.10-
8/25/23	225.860-	PAID DOWN 225.86 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 16258702	0.00	225.86	227.02-	1.16-
9/25/23	230.290-	PAID DOWN 230.29 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 16258702	0.00	230.29	231.48-	1.19-
	1,251.400-	ASSET TOTAL	0.00	1,251.40	1,257.85-	6.45-
		VR FHLMC #781804 6.168% 7/01/34 CUSIP 31349TAD3				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
7/17/23	35.900-	PAID DOWN 35.9 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 JUNE FHLMC DUE 7/15/23 16258703	0.00	35.90	34.81-	1.09
8/15/23	40.340-	PAID DOWN 40.34 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 JULY FHLMC DUE 8/15/23 16258703	0.00	40.34	39.12-	1.22
9/15/23	48.900-	PAID DOWN 48.9 SHARES/UNITS AT 100 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/15/23 16258703	0.00	48.90	47.42-	1.48
	125.140-	ASSET TOTAL	0.00	125.14	121.35-	3.79
		VR FHLMC MULTIFAMI 1.242% 5/25/51 CUSIP 3137H2NT7				
7/25/23	12.340-	PAID DOWN 12.34 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 16258703	0.00	12.34	12.46-	0.12-
8/25/23	12.380-	PAID DOWN 12.38 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 16258703	0.00	12.38	12.50-	0.12-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
9/25/23	12.410-	PAID DOWN 12.41 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 16258703	0.00	12.41	12.53-	0.12-
	37.130-	ASSET TOTAL	0.00	37.13	37.49-	0.36-
		VR FHLMC PL #1B405 5.1268% 4/01/38 CUSIP 3128JPMA5				
7/17/23	4.940-	PAID DOWN 4.94 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 JUNE FHLMC DUE 7/15/23 16258703	0.00	4.94	4.91-	0.03
8/15/23	4.960-	PAID DOWN 4.96 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 JULY FHLMC DUE 8/15/23 16258703	0.00	4.96	4.93-	0.03
9/15/23	4.980-	PAID DOWN 4.98 SHARES/UNITS AT 100 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/15/23 16258703	0.00	4.98	4.95-	0.03
	14.880-	ASSET TOTAL	0.00	14.88	14.79-	0.09
		VR FHLMC PL #2B293 3.87035% 7/01/44 CUSIP 31326HHH0				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
7/17/23	2,962.550-	PAID DOWN 2,962.55 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 JUNE FHLMC DUE 7/15/23 16258703	0.00	2,962.55	3,033.49-	70.94-
8/15/23	20.460-	PAID DOWN 20.46 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 JULY FHLMC DUE 8/15/23 16258703	0.00	20.46	20.95-	0.49-
9/15/23	4.930-	PAID DOWN 4.93 SHARES/UNITS AT 100 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 AUGUST FHLMC DUE 9/15/23 16258703	0.00	4.93	5.05-	0.12-
	2,987.940-	ASSET TOTAL	0.00	2,987.94	3,059.49-	71.55-
		VR FNMA POOL #AE1833 6.000% 8/01/40 CUSIP 31419CBB8				
7/25/23	33.890-	PAID DOWN 33.89 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258703	0.00	33.89	34.36-	0.47-
8/25/23	8.840-	PAID DOWN 8.84 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258703	0.00	8.84	8.96-	0.12-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
9/25/23	27.390-	PAID DOWN 27.39 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258703	0.00	27.39	27.77-	0.38-
	70.120-	ASSET TOTAL	0.00	70.12	71.09-	0.97-
		VR FNMA POOL #AW8685 5.840% 7/01/44 CUSIP 3138XYUK8				
7/25/23	240.410-	PAID DOWN 240.41 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258703	0.00	240.41	246.22-	5.81-
8/25/23	768.770-	PAID DOWN 768.77 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258703	0.00	768.77	787.36-	18.59-
9/25/23	36.300-	PAID DOWN 36.3 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258703	0.00	36.30	37.18-	0.88-
	1,045.480-	ASSET TOTAL	0.00	1,045.48	1,070.76-	25.28-
		VR FNMA POOL #AX0682 5.840% 8/01/44 CUSIP 3138Y1XL4				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
7/25/23	11.640-	PAID DOWN 11.64 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258703	0.00	11.64	11.94-	0.30-
8/25/23	50.750-	PAID DOWN 50.75 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258703	0.00	50.75	52.05-	1.30-
9/25/23	650.360-	PAID DOWN 650.36 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258703	0.00	650.36	667.00-	16.64-
	712.750-	ASSET TOTAL	0.00	712.75	730.99-	18.24-
		VR FNMA POOL #AY8454 5.850% 8/01/45 CUSIP 3138YNMC8				
7/25/23	13.530-	PAID DOWN 13.53 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258703	0.00	13.53	13.81-	0.28-
8/25/23	167.470-	PAID DOWN 167.47 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258703	0.00	167.47	170.97-	3.50-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023
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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
9/25/23	36.510-	PAID DOWN 36.51 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258703	0.00	36.51	37.27-	0.76-
	217.510-	ASSET TOTAL	0.00	217.51	222.05-	4.54-
		VR FNMA POOL #BH5134 2.681% 9/01/47 CUSIP 3140GTV49				
7/25/23	10.360-	PAID DOWN 10.36 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 JUNE FNMA DUE 7/25/23 16258703	0.00	10.36	10.56-	0.20-
8/25/23	11.140-	PAID DOWN 11.14 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 JULY FNMA DUE 8/25/23 16258703	0.00	11.14	11.36-	0.22-
9/25/23	10.620-	PAID DOWN 10.62 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 AUGUST FNMA DUE 9/25/23 16258703	0.00	10.62	10.83-	0.21-
	32.120-	ASSET TOTAL	0.00	32.12	32.75-	0.63-
		VR GNMA II PL#MA3195 2.625% 10/20/45 CUSIP 36179RRQ4				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
7/20/23	46.920-	PAID DOWN 46.92 SHARES/UNITS AT 100 ON TRADE DATE 7/20/23 TO SETTLE 7/20/23 COMMISSION $0.00 JUNE GNMA DUE 7/20/23 16258703	0.00	46.92	47.53-	0.61-
8/21/23	270.140-	PAID DOWN 270.14 SHARES/UNITS AT 100 ON TRADE DATE 8/20/23 TO SETTLE 8/21/23 COMMISSION $0.00 JULY GNMA DUE 8/20/23 16258703	0.00	270.14	273.66-	3.52-
9/20/23	446.500-	PAID DOWN 446.5 SHARES/UNITS AT 100 ON TRADE DATE 9/20/23 TO SETTLE 9/20/23 COMMISSION $0.00 AUGUST GNMA DUE 9/20/23 16258703	0.00	446.50	452.33-	5.83-
	763.560-	ASSET TOTAL	0.00	763.56	773.52-	9.96-
		VR M&T BANK CORPOR 6.292% 7/26/23 CUSIP 55261FAK0				
7/26/23	100,000.000-	MATURED 100,000 SHARES/UNITS AT 100 ON TRADE DATE 7/26/23 TO SETTLE 7/26/23 COMMISSION $0.00 100,000 PAR VALUE AT 100 % 16258702	0.00	100,000.00	98,204.00-	1,796.00
7/26/23	60,000.000-	MATURED 60,000 SHARES/UNITS AT 100 ON TRADE DATE 7/26/23 TO SETTLE 7/26/23 COMMISSION $0.00 60,000 PAR VALUE AT 100 % 16258703	0.00	60,000.00	59,462.10-	537.90

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	160,000.000-	ASSET TOTAL	0.00	160,000.00	157,666.10-	2,333.90
		VR MISSISSIPPI HIG 6.082% 10/25/35 CUSIP 60535YAA1				
7/25/23	334.830-	PAID DOWN 334.83 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 16258703	0.00	334.83	335.30-	0.47-
8/25/23	1,550.230-	PAID DOWN 1,550.23 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 16258703	0.00	1,550.23	1,552.41-	2.18-
9/25/23	525.270-	PAID DOWN 525.27 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 16258703	0.00	525.27	526.01-	0.74-
	2,410.330-	ASSET TOTAL	0.00	2,410.33	2,413.72-	3.39-
		VR N TEXAS ST HGR 6.004% 10/25/61 CUSIP 662826FP6				
7/19/23	608.720	PAID DOWN 608.72 SHARES/UNITS AT 100 ON TRADE DATE 6/25/23 TO SETTLE 7/19/23 COMMISSION $0.00 CU01 RATE ADJUSTMENT 16258702	0.00	608.72-	608.72	0.00

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
7/19/23	534.270	PAID DOWN 534.27 SHARES/UNITS AT 100 ON TRADE DATE 5/25/23 TO SETTLE 7/19/23 COMMISSION $0.00 CU01 RATE ADJUSTMENT 16258702	0.00	534.27-	534.27	0.00
7/19/23	534.270-	PAID DOWN 534.27 SHARES/UNITS AT 1,977.2082 ON TRADE DATE 5/25/23 TO SETTLE 7/19/23 COMMISSION $0.00 16258702	0.00	534.27	534.27-	0.00
7/19/23	608.720-	PAID DOWN 608.72 SHARES/UNITS AT 1,735.3841 ON TRADE DATE 6/25/23 TO SETTLE 7/19/23 COMMISSION $0.00 16258702	0.00	608.72	608.72-	0.00
7/25/23	81.780-	PAID DOWN 81.78 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 16258702	0.00	81.78	81.78-	0.00
8/25/23	395.400-	PAID DOWN 395.4 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 16258702	0.00	395.40	395.40-	0.00
9/19/23	395.400	PAID DOWN 395.4 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 9/19/23 COMMISSION $0.00 CU01 RATE ADJUSTMENT 16258702	0.00	395.40-	395.40	0.00
9/19/23	395.400-	PAID DOWN 395.4 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 9/19/23 COMMISSION $0.00 16258702	0.00	395.40	395.40-	0.00

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
9/25/23	1,281.480-	PAID DOWN 1,281.48 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/25/23 COMMISSION $0.00 16258702	0.00	1,281.48	1,281.48-	0.00
	1,758.660-	ASSET TOTAL	0.00	1,758.66	1,758.66-	0.00
		VR NORTH TEXAS HIGHE 6.004% 9/25/61 CUSIP 66286VAB3				
7/19/23	919.710	PAID DOWN 919.71 SHARES/UNITS AT 100 ON TRADE DATE 6/25/23 TO SETTLE 7/19/23 COMMISSION $0.00 CU01 RATE ADJUSTMENT 16258702	0.00	919.71-	919.71	0.00
7/19/23	846.950	PAID DOWN 846.95 SHARES/UNITS AT 100 ON TRADE DATE 5/25/23 TO SETTLE 7/19/23 COMMISSION $0.00 CU01 RATE ADJUSTMENT 16258702	0.00	846.95-	846.95	0.00
7/19/23	846.950-	PAID DOWN 846.95 SHARES/UNITS AT 100 ON TRADE DATE 5/25/23 TO SETTLE 7/19/23 COMMISSION $0.00 16258702	0.00	846.95	846.95-	0.00
7/19/23	919.710-	PAID DOWN 919.71 SHARES/UNITS AT 100 ON TRADE DATE 6/25/23 TO SETTLE 7/19/23 COMMISSION $0.00 16258702	0.00	919.71	919.71-	0.00

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
7/25/23	381.530-	PAID DOWN 381.53 SHARES/UNITS AT 100 ON TRADE DATE 7/25/23 TO SETTLE 7/25/23 COMMISSION $0.00 16258702	0.00	381.53	381.53-	0.00
8/25/23	379.240-	PAID DOWN 379.24 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 8/25/23 COMMISSION $0.00 16258702	0.00	379.24	379.24-	0.00
9/21/23	379.240	PAID DOWN 379.24 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 9/21/23 COMMISSION $0.00 CU01 RATE ADJUSTMENT 16258702	0.00	379.24-	379.24	0.00
9/21/23	379.240-	PAID DOWN 379.24 SHARES/UNITS AT 100 ON TRADE DATE 8/25/23 TO SETTLE 9/21/23 COMMISSION $0.00 16258702	0.00	379.24	379.24-	0.00
9/28/23	1,602.870-	PAID DOWN 1,602.87 SHARES/UNITS AT 100 ON TRADE DATE 9/25/23 TO SETTLE 9/28/23 COMMISSION $0.00 16258702	0.00	1,602.87	1,602.87-	0.00
	2,363.640-	ASSET TOTAL	0.00	2,363.64	2,363.64-	0.00
		VR RHODE ISLAND ST 6.081% 9/01/36 CUSIP 762315MH9				
7/03/23	1,728.620-	PAID DOWN 1,728.62 SHARES/UNITS AT 32,685.032 ON TRADE DATE 7/01/23 TO SETTLE 7/03/23 COMMISSION $0.00 16258702	0.00	1,728.62	1,715.65-	12.97

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/01/23	966.230-	PAID DOWN 966.23 SHARES/UNITS AT 155,242.5406 ON TRADE DATE 8/01/23 TO SETTLE 8/01/23 COMMISSION $0.00 16258702	0.00	966.23	958.98-	7.25
9/01/23	719.580-	PAID DOWN 719.58 SHARES/UNITS AT 112,774.4045 ON TRADE DATE 9/01/23 TO SETTLE 9/01/23 COMMISSION $0.00 16258702	0.00	719.58	714.18-	5.40
	3,414.430-	ASSET TOTAL	0.00	3,414.43	3,388.81-	25.62
		VR WELLS FARGO COMME 4.195% 7/15/46 CUSIP 94988QAG6				
7/18/23	23,231.960-	PAID DOWN 23,231.96 SHARES/UNITS AT 2,184.4907 ON TRADE DATE 7/17/23 TO SETTLE 7/18/23 COMMISSION $0.00 16258702	0.00	23,231.96	24,232.93-	1,000.97-
	23,231.960-	ASSET TOTAL	0.00	23,231.96	24,232.93-	1,000.97-
		VR WF-RBS COMMERCIAL 4.079% 3/15/46 CUSIP 92938JAE2				
7/17/23	26,867.370-	PAID DOWN 26,867.37 SHARES/UNITS AT 100 ON TRADE DATE 7/17/23 TO SETTLE 7/17/23 COMMISSION $0.00 16258702	0.00	26,867.37	29,859.51-	2,992.14-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/17/23	73,465.630-	PAID DOWN 73,465.63 SHARES/UNITS AT 104.9641 ON TRADE DATE 8/17/23 TO SETTLE 8/17/23 COMMISSION $0.00 16258702	0.00	73,465.63	81,647.30-	8,181.67-
9/15/23	2,705.390-	PAID DOWN 2,705.39 SHARES/UNITS AT 100 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 16258702	0.00	2,705.39	3,006.68-	301.29-
	103,038.390-	ASSET TOTAL	0.00	103,038.39	114,513.49-	11,475.10-
		WELLS FARGO COMMERCI 3.190% 7/15/50 CUSIP 95001MAE0				
9/15/23	1,079.970-	PAID DOWN 1,079.97 SHARES/UNITS AT 100 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 16258703	0.00	1,079.97	1,035.34-	44.63
	1,079.970-	ASSET TOTAL	0.00	1,079.97	1,035.34-	44.63
		WORLD OMNI AUTO ABS 3.210% 2/18/25 CUSIP 98163NAC0				
9/20/23	70,000.000-	SOLD 70,000 SHARES/UNITS AT 98.7774 ON TRADE DATE 9/20/23 TO SETTLE 9/22/23 COMMISSION $0.00 RBC DAIN RAUSCHER INC. 70,000 PAR VALUE AT 98.77734286 % 16258703	0.00	69,144.14	69,990.31-	846.17-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	70,000.000-	ASSET TOTAL	0.00	69,144.14	69,990.31-	846.17-
		WORLD OMNI AUTO RECE 0.480% 11/17/25 CUSIP 98163CAD2				
7/17/23	3,041.570-	PAID DOWN 3,041.57 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 16258703	0.00	3,041.57	3,040.79-	0.78
8/15/23	2,816.850-	PAID DOWN 2,816.85 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 16258703	0.00	2,816.85	2,816.12-	0.73
9/15/23	2,873.810-	PAID DOWN 2,873.81 SHARES/UNITS AT 124,481.164 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 16258703	0.00	2,873.81	2,873.07-	0.74
	8,732.230-	ASSET TOTAL	0.00	8,732.23	8,729.98-	2.25
		WORLD OMNI AUTO RECE 0.650% 8/17/26 CUSIP 98164CAC3				
7/17/23	5,791.190-	PAID DOWN 5,791.19 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 16258703	0.00	5,791.19	5,790.96-	0.23

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/15/23	5,283.900-	PAID DOWN 5,283.9 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 16258703	0.00	5,283.90	5,283.69-	0.21
9/15/23	5,342.400-	PAID DOWN 5,342.4 SHARES/UNITS AT 66,961.5181 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 16258703	0.00	5,342.40	5,342.19-	0.21
	16,417.490-	ASSET TOTAL	0.00	16,417.49	16,416.84-	0.65
		WORLD OMNI AUTO RECE 0.810% 10/15/26 CUSIP 98163KAC6				
7/17/23	4,583.260-	PAID DOWN 4,583.26 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 16258703	0.00	4,583.26	4,582.64-	0.62
8/15/23	4,136.720-	PAID DOWN 4,136.72 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 16258703	0.00	4,136.72	4,136.16-	0.56
9/15/23	4,434.870-	PAID DOWN 4,434.87 SHARES/UNITS AT 80,664.194 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 16258703	0.00	4,434.87	4,434.27-	0.60
	13,154.850-	ASSET TOTAL	0.00	13,154.85	13,153.07-	1.78
		WORLD OMNI AUTOMOBIL 0.420% 8/15/24 CUSIP 98163JAC9				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
7/17/23	5,173.770-	PAID DOWN 5,173.77 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 16258703	0.00	5,173.77	5,173.16-	0.61
8/15/23	5,049.930-	PAID DOWN 5,049.93 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 16258703	0.00	5,049.93	5,049.33-	0.60
9/15/23	7,451.080-	PAID DOWN 7,451.08 SHARES/UNITS AT 100 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 16258703	0.00	7,451.08	7,450.20-	0.88
	17,674.780-	ASSET TOTAL	0.00	17,674.78	17,672.69-	2.09
		WORLD OMNI SELECT AU 0.530% 3/15/27 CUSIP 98163HAC3				
7/17/23	10,762.830-	PAID DOWN 10,762.83 SHARES/UNITS AT 100 ON TRADE DATE 7/15/23 TO SETTLE 7/17/23 COMMISSION $0.00 16258703	0.00	10,762.83	10,762.02-	0.81
8/15/23	10,076.450-	PAID DOWN 10,076.45 SHARES/UNITS AT 100 ON TRADE DATE 8/15/23 TO SETTLE 8/15/23 COMMISSION $0.00 16258703	0.00	10,076.45	10,075.69-	0.76
9/15/23	9,703.250-	PAID DOWN 9,703.25 SHARES/UNITS AT 36,867.5664 ON TRADE DATE 9/15/23 TO SETTLE 9/15/23 COMMISSION $0.00 16258703	0.00	9,703.25	9,702.52-	0.73

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	30,542.530-	ASSET TOTAL	0.00	30,542.53	30,540.23-	2.30
		YALE UNIVERSITY 1.482% 4/15/30 CUSIP 98459LAB9				
7/05/23	50,000.000-	SOLD 50,000 SHARES/UNITS AT 82.361 ON TRADE DATE 7/05/23 TO SETTLE 7/07/23 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 50,000 PAR VALUE AT 82.361 % 16258702	0.00	41,180.50	50,000.00-	8,819.50-
	50,000.000-	ASSET TOTAL	0.00	41,180.50	50,000.00-	8,819.50-
		TOTAL BONDS & NOTES	**0.00**	**11,877,265.97**	**12,252,230.51-**	**374,964.54-**
		MUTUAL FUNDS				
		BLACKROCK STRAT INC OPP-K #1944 CUSIP 09260B374				
7/31/23	18,959.913-	SOLD 18,959.913 SHARES/UNITS AT 9.23 ON TRADE DATE 7/31/23 TO SETTLE 8/01/23 COMMISSION $0.00 18,959.913 SHARES AT 9.23 USD 16258700	0.00	175,000.00	187,206.20-	12,206.20-
	18,959.913-	ASSET TOTAL	0.00	175,000.00	187,206.20-	12,206.20-
		WELLINGTON CTF OPP CUSIP 949997068				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
7/31/23	2,782.039-	SOLD 2,782.039 SHARES/UNITS AT 16.83 ON TRADE DATE 7/31/23 TO SETTLE 7/31/23 COMMISSION $0.00 MISCELLANEOUS PER 07/31/23 WELLINGTON CTF OPP STMNT 16258700	0.00	46,821.72	34,907.32-	11,914.40
7/31/23	10,398.099-	SOLD 10,398.099 SHARES/UNITS AT 16.83 ON TRADE DATE 7/31/23 TO SETTLE 7/31/23 COMMISSION $0.00 MISCELLANEOUS PER 07/31/23 WELLINGTON CTF OPP STMNT 16258700	0.00	175,000.00	130,468.99-	44,531.01
	13,180.138-	ASSET TOTAL	0.00	221,821.72	165,376.31-	56,445.41
		TOTAL MUTUAL FUNDS	**0.00**	**396,821.72**	**352,582.51-**	**44,239.21**
		MISCELLANEOUS ASSETS				
		CASH HELD AT SSGA CUSIP MS6912823				
8/01/23	612,500.000-	SOLD 612,500 SHARES/UNITS AT 1 ON TRADE DATE 8/01/23 TO SETTLE 8/01/23 COMMISSION $0.00 MISCELLANEOUS PER 07/31/23 SSGA STATEMENT 16258700	0.00	612,500.00	612,500.00-	0.00
	612,500.000-	ASSET TOTAL	0.00	612,500.00	612,500.00-	0.00
		CASH HELD AT WELLINGTON CUSIP MS6777341				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JULY 1, 2023 THROUGH SEPTEMBER 30, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/02/23	437,500.000-	SOLD 437,500 SHARES/UNITS AT 1 ON TRADE DATE 8/02/23 TO SETTLE 8/02/23 COMMISSION $0.00 MISCELLANEOUS PER INCOMING WIRE 08/02/23 16258700	0.00	437,500.00	437,500.00-	0.00
	437,500.000-	ASSET TOTAL	0.00	437,500.00	437,500.00-	0.00
		TOTAL MISCELLANEOUS ASSETS	**0.00**	**1,050,000.00**	**1,050,000.00-**	**0.00**
		TOTAL SECURITY DISPOSITIONS	**0.00**	**34,427,278.35**	**34,244,354.80-**	**182,923.55**

The accompanying notes are an integral part of these schedules.

SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		CASH EQUIVALENTS				
		PRINCIPAL DEPOSIT SWEEP PROGRAM CUSIP VP7000251				
12/31/23	29,786,132.880-	CASH SWEEP SALES 10/01/23 TO 12/31/23	0.00	29,786,132.88	29,786,132.88-	0.00
	29,786,132.880-	ASSET TOTAL	0.00	29,786,132.88	29,786,132.88-	0.00
		TOTAL CASH EQUIVALENTS	**0.00**	**29,786,132.88**	**29,786,132.88-**	**0.00**
		POOLED, COMMON AND COLLECTIVE FUNDS				
		SSGA RUSSELL 3000 R INDX NL CTF CMU3 CUSIP 857999643				
10/31/23	15,764.143-	SOLD 15,764.143 SHARES/UNITS AT 38.854 ON TRADE DATE 10/31/23 TO SETTLE 10/31/23 COMMISSION $0.00 MISCELLANEOUS PER 10/31/23 SSGA RUSSELL 3000 R INDX CONFIRM 16258700	0.00	612,500.00	225,693.03-	386,806.97
12/12/23	254.685-	SOLD 254.685 SHARES/UNITS AT 43.323 ON TRADE DATE 12/12/23 TO SETTLE 12/12/23 COMMISSION $0.00 MISCELLANEOUS PER 12/30/23 SSGA CONFIRM 16258700	0.00	11,033.71	3,646.29-	7,387.42
	16,018.828-	ASSET TOTAL	0.00	623,533.71	229,339.32-	394,194.39
		WELLINGTON INTERNATIONAL FUND CUSIP 949997506				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/31/23	25,609.756-	SOLD 25,609.756 SHARES/UNITS AT 10.25 ON TRADE DATE 10/31/23 TO SETTLE 10/31/23 COMMISSION $0.00 MISCELLANEOUS PER 10/31/23 WELLINGTON STMT 16258700	0.00	262,500.00	218,385.16-	44,114.84
10/31/23	10,544.922-	SOLD 10,544.922 SHARES/UNITS AT 10.25 ON TRADE DATE 10/31/23 TO SETTLE 10/31/23 COMMISSION $0.00 MISCELLANEOUS PER 10/31/23 WELLINGTON STMT 16258700	0.00	108,085.45	89,925.23-	18,160.22
	36,154.678-	ASSET TOTAL	0.00	370,585.45	308,310.39-	62,275.06
		TOTAL POOLED, COMMON AND COLLECTIVE FUND	**0.00**	**994,119.16**	**537,649.71-**	**456,469.45**
		BONDS & NOTES				
		ABBVIE INC 3.800% 3/15/25 CUSIP 00287YCX5				
11/10/23	50,000.000-	SOLD 50,000 SHARES/UNITS AT 97.52 ON TRADE DATE 11/10/23 TO SETTLE 11/14/23 COMMISSION $0.00 GOLDMAN SACHS 50,000 PAR VALUE AT 97.52 % 16258703	0.00	48,760.00	55,661.50-	6,901.50-
	50,000.000-	ASSET TOTAL	0.00	48,760.00	55,661.50-	6,901.50-
		AMEREN ILLINOIS CO 4.950% 6/01/33 CUSIP 02361DBA7				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/02/23	20,000.000-	SOLD 20,000 SHARES/UNITS AT 93.865 ON TRADE DATE 10/02/23 TO SETTLE 10/04/23 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 20,000 PAR VALUE AT 93.865 % 16258702	0.00	18,773.00	19,939.20-	1,166.20-
10/06/23	20,000.000-	SOLD 20,000 SHARES/UNITS AT 93.175 ON TRADE DATE 10/06/23 TO SETTLE 10/11/23 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 20,000 PAR VALUE AT 93.175 % 16258702	0.00	18,635.00	19,939.20-	1,304.20-
	40,000.000-	ASSET TOTAL	0.00	37,408.00	39,878.40-	2,470.40-
		AMERICAN EXPRESS CO 2.550% 3/04/27 CUSIP 025816CS6				
10/24/23	30,000.000-	SOLD 30,000 SHARES/UNITS AT 89.552 ON TRADE DATE 10/24/23 TO SETTLE 10/26/23 COMMISSION $0.00 TORONTO DOMINION BANK 30,000 PAR VALUE AT 89.552 % 16258702	0.00	26,865.60	29,972.10-	3,106.50-
	30,000.000-	ASSET TOTAL	0.00	26,865.60	29,972.10-	3,106.50-
		AMERICAN EXPRESS V-D 4.420% 8/03/33 CUSIP 025816DA4				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/15/23	50,000.000-	SOLD 50,000 SHARES/UNITS AT 95.858 ON TRADE DATE 12/15/23 TO SETTLE 12/19/23 COMMISSION $0.00 GOLDMAN SACHS 50,000 PAR VALUE AT 95.858 % 16258702	0.00	47,929.00	50,000.00-	2,071.00-
	50,000.000-	ASSET TOTAL	0.00	47,929.00	50,000.00-	2,071.00-
		AMERICAN HONDA FINAN 1.300% 9/09/26 CUSIP 02665WDZ1				
12/15/23	40,000.000-	SOLD 40,000 SHARES/UNITS AT 91.719 ON TRADE DATE 12/15/23 TO SETTLE 12/19/23 COMMISSION $0.00 MARKETAXESS CORPORATION 40,000 PAR VALUE AT 91.719 % 16258702	0.00	36,687.60	39,969.20-	3,281.60-
	40,000.000-	ASSET TOTAL	0.00	36,687.60	39,969.20-	3,281.60-
		AMERICAN HONDA FINAN 2.250% 1/12/29 CUSIP 02665WEB3				
12/29/23	40,000.000-	SOLD 40,000 SHARES/UNITS AT 90.325 ON TRADE DATE 12/29/23 TO SETTLE 1/03/24 COMMISSION $0.00 MERRILL LYNCH, PIERCE, FENNER 40,000 PAR VALUE AT 90.325 % 16258702	0.00	36,130.00	39,910.00-	3,780.00-
	40,000.000-	ASSET TOTAL	0.00	36,130.00	39,910.00-	3,780.00-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		AMERICAN HONDA MTN 5.250% 7/07/26 CUSIP 02665WEK3				
11/02/23	20,000.000-	SOLD 20,000 SHARES/UNITS AT 99.541 ON TRADE DATE 11/02/23 TO SETTLE 11/06/23 COMMISSION $0.00 GOLDMAN SACHS 20,000 PAR VALUE AT 99.541 % 16258703	0.00	19,908.20	19,975.40-	67.20-
12/13/23	30,000.000-	SOLD 30,000 SHARES/UNITS AT 100.751 ON TRADE DATE 12/13/23 TO SETTLE 12/15/23 COMMISSION $0.00 MARKETAXESS CORPORATION 30,000 PAR VALUE AT 100.751 % 16258703	0.00	30,225.30	29,963.10-	262.20
	50,000.000-	ASSET TOTAL	0.00	50,133.50	49,938.50-	195.00
		AMERICREDIT AUT ABS 2.450% 11/18/26 CUSIP 03066TAC5				
10/18/23	1,060.500-	PAID DOWN 1,060.5 SHARES/UNITS AT 100 ON TRADE DATE 10/18/23 TO SETTLE 10/18/23 COMMISSION $0.00 16258703	0.00	1,060.50	1,060.32-	0.18
11/20/23	3,744.910-	PAID DOWN 3,744.91 SHARES/UNITS AT 100 ON TRADE DATE 11/18/23 TO SETTLE 11/20/23 COMMISSION $0.00 16258703	0.00	3,744.91	3,744.27-	0.64
12/18/23	3,424.990-	PAID DOWN 3,424.99 SHARES/UNITS AT 100 ON TRADE DATE 12/18/23 TO SETTLE 12/18/23 COMMISSION $0.00 16258703	0.00	3,424.99	3,424.40-	0.59

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	8,230.400-	ASSET TOTAL	0.00	8,230.40	8,228.99-	1.41
		AMERICREDIT AUTOMOBI 0.340% 12/18/26 CUSIP 03066RAC9				
10/18/23	2,414.520-	PAID DOWN 2,414.52 SHARES/UNITS AT 100 ON TRADE DATE 10/18/23 TO SETTLE 10/18/23 COMMISSION $0.00 16258703	0.00	2,414.52	2,369.25-	45.27
11/20/23	2,271.950-	PAID DOWN 2,271.95 SHARES/UNITS AT 100 ON TRADE DATE 11/18/23 TO SETTLE 11/20/23 COMMISSION $0.00 16258703	0.00	2,271.95	2,229.35-	42.60
12/18/23	2,131.380-	PAID DOWN 2,131.38 SHARES/UNITS AT 100 ON TRADE DATE 12/18/23 TO SETTLE 12/18/23 COMMISSION $0.00 16258703	0.00	2,131.38	2,091.42-	39.96
	6,817.850-	ASSET TOTAL	0.00	6,817.85	6,690.02-	127.83
		AMERICREDIT AUTOMOBI 0.370% 8/18/25 CUSIP 03063FAC8				
10/18/23	2,495.630-	PAID DOWN 2,495.63 SHARES/UNITS AT 100 ON TRADE DATE 10/18/23 TO SETTLE 10/18/23 COMMISSION $0.00 16258703	0.00	2,495.63	2,495.60-	0.03

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/21/23	610.380-	PAID DOWN 610.38 SHARES/UNITS AT 28,198.0455 ON TRADE DATE 11/20/23 TO SETTLE 11/21/23 COMMISSION $0.00 16258703	0.00	610.38	610.33-	0.05
	3,106.010-	ASSET TOTAL	0.00	3,106.01	3,105.93-	0.08
		AMPHENOL CORP 4.350% 6/01/29 CUSIP 032095AH4				
12/26/23	15,000.000-	SOLD 15,000 SHARES/UNITS AT 99.458 ON TRADE DATE 12/26/23 TO SETTLE 12/28/23 COMMISSION $0.00 MARKETAXESS CORPORATION 15,000 PAR VALUE AT 99.458 % 16258702	0.00	14,918.70	15,633.82-	715.12-
12/29/23	55,000.000-	SOLD 55,000 SHARES/UNITS AT 99.625 ON TRADE DATE 12/29/23 TO SETTLE 1/03/24 COMMISSION $0.00 MERRILL LYNCH, PIERCE, FENNER 55,000 PAR VALUE AT 99.625 % 16258702	0.00	54,793.75	57,323.98-	2,530.23-
	70,000.000-	ASSET TOTAL	0.00	69,712.45	72,957.80-	3,245.35-
		ATMOS ENERGY CORP 2.625% 9/15/29 CUSIP 049560AR6				
10/05/23	110,000.000-	SOLD 110,000 SHARES/UNITS AT 85.992 ON TRADE DATE 10/05/23 TO SETTLE 10/10/23 COMMISSION $0.00 WELLS FARGO SECURITIES, LLC 110,000 PAR VALUE AT 85.992 % 16258702	0.00	94,591.20	112,617.50-	18,026.30-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	110,000.000-	ASSET TOTAL	0.00	94,591.20	112,617.50-	18,026.30-
		BAKER HUGHES LLC/CO- 1.231% 12/15/23 CUSIP 05724BAB5				
12/15/23	45,000.000-	MATURED 45,000 SHARES/UNITS AT 100 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 45,000 PAR VALUE AT 100 % 16258703	0.00	45,000.00	45,000.00-	0.00
	45,000.000-	ASSET TOTAL	0.00	45,000.00	45,000.00-	0.00
		BANK 3.784% 3/15/61 CUSIP 06540TAC4				
10/17/23	1,604.080-	PAID DOWN 1,604.08 SHARES/UNITS AT 100 ON TRADE DATE 10/17/23 TO SETTLE 10/17/23 COMMISSION $0.00 16258702	0.00	1,604.08	1,591.05-	13.03
	1,604.080-	ASSET TOTAL	0.00	1,604.08	1,591.05-	13.03
		BANK OF AMERICA CRED 0.340% 5/15/26 CUSIP 05522RDC9				
12/15/23	50,000.000-	PAID DOWN 50,000 SHARES/UNITS AT 100 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 16258703	0.00	50,000.00	49,988.46-	11.54

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	50,000.000-	ASSET TOTAL	0.00	50,000.00	49,988.46-	11.54
		BK NY MELLON MTN V-D 4.596% 7/26/30 CUSIP 06406RBK2				
10/18/23	25,000.000-	SOLD 25,000 SHARES/UNITS AT 92.523 ON TRADE DATE 10/18/23 TO SETTLE 10/20/23 COMMISSION $0.00 MERRILL LYNCH, PIERCE, FENNER 25,000 PAR VALUE AT 92.523 % 16258702	0.00	23,130.75	25,035.55-	1,904.80-
	25,000.000-	ASSET TOTAL	0.00	23,130.75	25,035.55-	1,904.80-
		BLACK HILLS CORP 4.250% 11/30/23 CUSIP 092113AH2				
11/30/23	50,000.000-	MATURED 50,000 SHARES/UNITS AT 100 ON TRADE DATE 11/30/23 TO SETTLE 11/30/23 COMMISSION $0.00 50,000 PAR VALUE AT 100 % 16258702	0.00	50,000.00	51,138.50-	1,138.50-
11/30/23	60,000.000-	MATURED 60,000 SHARES/UNITS AT 100 ON TRADE DATE 11/30/23 TO SETTLE 11/30/23 COMMISSION $0.00 60,000 PAR VALUE AT 100 % 16258703	0.00	60,000.00	64,954.50-	4,954.50-
	110,000.000-	ASSET TOTAL	0.00	110,000.00	116,093.00-	6,093.00-
		BMW VEHICLE LEASE TR 1.100% 3/25/25 CUSIP 05601XAC3				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/25/23	11,904.300-	PAID DOWN 11,904.3 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 16258703	0.00	11,904.30	11,902.52-	1.78
11/06/23	60,888.800-	SOLD 60,888.8 SHARES/UNITS AT 99.1211 ON TRADE DATE 11/06/23 TO SETTLE 11/08/23 COMMISSION $0.00 MITSUBISHI UFJ SECURITIES (USA 60,888.8 PAR VALUE AT 99.1210907 % 16258703	0.00	60,353.64	60,879.70-	526.06-
	72,793.100-	ASSET TOTAL	0.00	72,257.94	72,782.22-	524.28-
		BRAZOS EDUC ABS V- 6.050% 11/25/71 CUSIP 10620WAF5				
10/25/23	1,452.170-	PAID DOWN 1,452.17 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 16258702	0.00	1,452.17	1,452.17-	0.00
11/27/23	5,073.590-	PAID DOWN 5,073.59 SHARES/UNITS AT 8.2175 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 16258702	0.00	5,073.59	5,073.59-	0.00
12/26/23	1,500.940-	PAID DOWN 1,500.94 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 16258702	0.00	1,500.94	1,500.94-	0.00
	8,026.700-	ASSET TOTAL	0.00	8,026.70	8,026.70-	0.00

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		BRAZOS EDUC ABS V- 6.170% 1/25/72 CUSIP 10620WAJ7				
10/25/23	812.990-	PAID DOWN 812.99 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 16258702	0.00	812.99	812.99-	0.00
11/27/23	1,543.090-	PAID DOWN 1,543.09 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 16258702	0.00	1,543.09	1,543.09-	0.00
12/26/23	1,000.850-	PAID DOWN 1,000.85 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 16258702	0.00	1,000.85	1,000.85-	0.00
	3,356.930-	ASSET TOTAL	0.00	3,356.93	3,356.93-	0.00
		BRISTOL-MYERS SQUIBB 0.537% 11/13/23 CUSIP 110122DT2				
11/13/23	50,000.000-	MATURED 50,000 SHARES/UNITS AT 100 ON TRADE DATE 11/13/23 TO SETTLE 11/13/23 COMMISSION $0.00 50,000 PAR VALUE AT 100 % 16258703	0.00	50,000.00	50,000.00-	0.00
	50,000.000-	ASSET TOTAL	0.00	50,000.00	50,000.00-	0.00
		CAPITAL ONE FINANCIA 4.250% 4/30/25 CUSIP 14040HBZ7				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/27/23	60,000.000-	SOLD 60,000 SHARES/UNITS AT 96.668 ON TRADE DATE 10/27/23 TO SETTLE 10/31/23 COMMISSION $0.00 BANC OF AMERICA SECURITIES LLC 60,000 PAR VALUE AT 96.668 % 16258703	0.00	58,000.80	66,844.80-	8,844.00-
	60,000.000-	ASSET TOTAL	0.00	58,000.80	66,844.80-	8,844.00-
		CAPITAL ONE PRIME AU 0.770% 9/15/26 CUSIP 14044CAC6				
10/16/23	5,922.720-	PAID DOWN 5,922.72 SHARES/UNITS AT 100 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 16258703	0.00	5,922.72	5,922.61-	0.11
11/09/23	95,029.310-	SOLD 95,029.31 SHARES/UNITS AT 96.1875 ON TRADE DATE 11/09/23 TO SETTLE 11/13/23 COMMISSION $0.00 PERSHING 95,029.31 PAR VALUE AT 96.18750298 % 16258703	0.00	91,406.32	95,027.52-	3,621.20-
	100,952.030-	ASSET TOTAL	0.00	97,329.04	100,950.13-	3,621.09-
		CARMAX AUTO OWNE ABS 3.490% 2/16/27 CUSIP 14317HAC5				
12/15/23	6,092.620-	PAID DOWN 6,092.62 SHARES/UNITS AT 1,335.5383 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 16258702	0.00	6,092.62	6,091.69-	0.93

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	6,092.620-	ASSET TOTAL	0.00	6,092.62	6,091.69-	0.93
		CARMAX AUTO OWNER TR 0.340% 12/15/25 CUSIP 14316NAC3				
10/16/23	2,737.630-	PAID DOWN 2,737.63 SHARES/UNITS AT 4,840.4945 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 16258703	0.00	2,737.63	2,737.09-	0.54
11/15/23	2,596.410-	PAID DOWN 2,596.41 SHARES/UNITS AT 5,103.7714 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 16258703	0.00	2,596.41	2,595.90-	0.51
12/15/23	2,531.150-	PAID DOWN 2,531.15 SHARES/UNITS AT 3,214.7155 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 16258703	0.00	2,531.15	2,530.65-	0.50
	7,865.190-	ASSET TOTAL	0.00	7,865.19	7,863.64-	1.55
		CARMAX AUTO OWNER TR 0.520% 2/17/26 CUSIP 14314QAC8				
10/16/23	3,196.200-	PAID DOWN 3,196.2 SHARES/UNITS AT 100 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 16258703	0.00	3,196.20	3,195.51-	0.69

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/08/23	36,099.960-	SOLD 36,099.96 SHARES/UNITS AT 97.4531 ON TRADE DATE 11/08/23 TO SETTLE 11/10/23 COMMISSION $0.00 PERSHING 36,099.96 PAR VALUE AT 97.45312062 % 16258703	0.00	35,180.54	36,092.18-	911.64-
	39,296.160-	ASSET TOTAL	0.00	38,376.74	39,287.69-	910.95-
		CARMAX AUTO OWNER TR 0.550% 6/15/26 CUSIP 14317DAC4				
10/16/23	14,344.080-	PAID DOWN 14,344.08 SHARES/UNITS AT 100 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 16258703	0.00	14,344.08	14,341.72-	2.36
11/15/23	14,118.730-	PAID DOWN 14,118.73 SHARES/UNITS AT 100 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 16258703	0.00	14,118.73	14,116.41-	2.32
12/15/23	13,453.990-	PAID DOWN 13,453.99 SHARES/UNITS AT 604.7966 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 16258703	0.00	13,453.99	13,451.78-	2.21
12/19/23	200,858.730-	SOLD 200,858.73 SHARES/UNITS AT 96.5274 ON TRADE DATE 12/19/23 TO SETTLE 12/21/23 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 200,858.73 PAR VALUE AT 96.52734426 % 16258703	0.00	193,883.60	200,825.67-	6,942.07-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	242,775.530-	ASSET TOTAL	0.00	235,800.40	242,735.58-	6,935.18-
		CARMAX AUTO OWNER TR 0.720% 9/15/26 CUSIP 14317JAD9				
10/16/23	9,662.230-	PAID DOWN 9,662.23 SHARES/UNITS AT 1,371.4725 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 16258703	0.00	9,662.23	9,661.13-	1.10
11/15/23	9,719.750-	PAID DOWN 9,719.75 SHARES/UNITS AT 1,363.3564 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 16258703	0.00	9,719.75	9,718.64-	1.11
12/15/23	9,077.760-	PAID DOWN 9,077.76 SHARES/UNITS AT 896.3585 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 16258703	0.00	9,077.76	9,076.72-	1.04
12/19/23	152,368.320-	SOLD 152,368.32 SHARES/UNITS AT 96.1406 ON TRADE DATE 12/19/23 TO SETTLE 12/21/23 COMMISSION $0.00 BNP PARIBAS SECURITIES BOND 152,368.32 PAR VALUE AT 96.14062326 % 16258703	0.00	146,487.85	152,350.93-	5,863.08-
	180,828.060-	ASSET TOTAL	0.00	174,947.59	180,807.42-	5,859.83-
		CARMAX AUTO OWNER TR 1.470% 12/15/26 CUSIP 14317CAC6				

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FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/16/23	4,993.640-	PAID DOWN 4,993.64 SHARES/UNITS AT 2,653.6721 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 16258703	0.00	4,993.64	4,992.83-	0.81
11/15/23	4,861.510-	PAID DOWN 4,861.51 SHARES/UNITS AT 2,725.7957 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 16258703	0.00	4,861.51	4,860.72-	0.79
12/15/23	4,611.280-	PAID DOWN 4,611.28 SHARES/UNITS AT 1,764.5702 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 16258703	0.00	4,611.28	4,610.53-	0.75
12/19/23	83,207.330-	SOLD 83,207.33 SHARES/UNITS AT 96.582 ON TRADE DATE 12/19/23 TO SETTLE 12/21/23 COMMISSION $0.00 BANC OF AMERICA SECURITIES LLC 83,207.33 PAR VALUE AT 96.58202899 % 16258703	0.00	80,363.33	83,193.76-	2,830.43-
	97,673.760-	ASSET TOTAL	0.00	94,829.76	97,657.84-	2,828.08-
		CARMAX AUTO OWNER TR 1.890% 12/16/24 CUSIP 14315XAC2				
10/17/23	1,003.010-	PAID DOWN 1,003.01 SHARES/UNITS AT 49,276.6772 ON TRADE DATE 10/15/23 TO SETTLE 10/17/23 COMMISSION $0.00 16258703	0.00	1,003.01	1,002.81-	0.20
	1,003.010-	ASSET TOTAL	0.00	1,003.01	1,002.81-	0.20

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		CENTERPOINT ENERGY 5.250% 3/01/28 CUSIP 15189YAG1				
12/01/23	70,000.000-	SOLD 70,000 SHARES/UNITS AT 101.073 ON TRADE DATE 12/01/23 TO SETTLE 12/05/23 COMMISSION $0.00 GOLDMAN SACHS 70,000 PAR VALUE AT 101.073 % 16258702	0.00	70,751.10	70,675.10-	76.00
	70,000.000-	ASSET TOTAL	0.00	70,751.10	70,675.10-	76.00
		CES MU2 LLC 1.994% 5/13/27 CUSIP 12517LAB0				
11/13/23	3,535.660-	PAID DOWN 3,535.66 SHARES/UNITS AT 100 ON TRADE DATE 11/13/23 TO SETTLE 11/13/23 COMMISSION $0.00 16258703	0.00	3,535.66	3,707.49-	171.83-
	3,535.660-	ASSET TOTAL	0.00	3,535.66	3,707.49-	171.83-
		CITIGROUP COML CMO 3.197% 8/15/50 CUSIP 17326CAY0				
10/17/23	1.870-	PAID DOWN 1.87 SHARES/UNITS AT 100 ON TRADE DATE 10/17/23 TO SETTLE 10/17/23 COMMISSION $0.00 16258702	0.00	1.87	1.79-	0.08
	1.870-	ASSET TOTAL	0.00	1.87	1.79-	0.08

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		CNH EQUIPMENT TRUST 0.810% 12/15/26 CUSIP 12598LAC0				
10/16/23	6,602.840-	PAID DOWN 6,602.84 SHARES/UNITS AT 100 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 16258703	0.00	6,602.84	6,602.07-	0.77
11/15/23	3,831.730-	PAID DOWN 3,831.73 SHARES/UNITS AT 100 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 16258703	0.00	3,831.73	3,831.29-	0.44
12/05/23	90,991.780-	SOLD 90,991.78 SHARES/UNITS AT 96.0078 ON TRADE DATE 12/05/23 TO SETTLE 12/07/23 COMMISSION $0.00 RBC DAIN RAUSCHER INC. 90,991.78 PAR VALUE AT 96.00781658 % 16258703	0.00	87,359.22	90,981.21-	3,621.99-
	101,426.350-	ASSET TOTAL	0.00	97,793.79	101,414.57-	3,620.78-
		COMM MTG TR CMO 3.078% 2/10/48 CUSIP 12629NAE5				
11/10/23	1,081.430-	PAID DOWN 1,081.43 SHARES/UNITS AT 100 ON TRADE DATE 11/10/23 TO SETTLE 11/10/23 COMMISSION $0.00 16258703	0.00	1,081.43	1,033.02-	48.41
12/12/23	4,760.060-	PAID DOWN 4,760.06 SHARES/UNITS AT 100 ON TRADE DATE 12/12/23 TO SETTLE 12/12/23 COMMISSION $0.00 16258703	0.00	4,760.06	4,546.97-	213.09

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	5,841.490-	ASSET TOTAL	0.00	5,841.49	5,579.99-	261.50
		CONNECTICUT LIGHT & 0.750% 12/01/25 CUSIP 207597EM3				
10/27/23	20,000.000-	SOLD 20,000 SHARES/UNITS AT 90.83 ON TRADE DATE 10/27/23 TO SETTLE 10/31/23 COMMISSION $0.00 US BANCORP INVESTMENTS INC. 20,000 PAR VALUE AT 90.83 % 16258703	0.00	18,166.00	19,992.20-	1,826.20-
	20,000.000-	ASSET TOTAL	0.00	18,166.00	19,992.20-	1,826.20-
		COUNTRYWIDE ASSET-BA 5.627% 7/25/27 CUSIP 126685DW3				
12/06/23	442.300-	PAID DOWN 442.3 SHARES/UNITS AT 100 ON TRADE DATE 11/27/22 TO SETTLE 12/06/23 COMMISSION $0.00 11/27 PAYABLE 16258702	0.00	442.30	0.00	442.30
	442.300-	ASSET TOTAL	0.00	442.30	0.00	442.30
		DEUTSCHE BANK CMO 2.632% 8/10/49 CUSIP 23312VAE6				
10/13/23	289.970-	PAID DOWN 289.97 SHARES/UNITS AT 100 ON TRADE DATE 10/13/23 TO SETTLE 10/13/23 COMMISSION $0.00 16258703	0.00	289.97	272.99-	16.98

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FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	289.970-	ASSET TOTAL	0.00	289.97	272.99-	16.98
		DRAGON 2012 LLC 1.972% 3/12/24 CUSIP 26144YAA5				
12/12/23	13,063.600-	PAID DOWN 13,063.6 SHARES/UNITS AT 100 ON TRADE DATE 12/12/23 TO SETTLE 12/12/23 COMMISSION $0.00 16258703	0.00	13,063.60	13,174.64-	111.04-
	13,063.600-	ASSET TOTAL	0.00	13,063.60	13,174.64-	111.04-
		DTE ELECTRIC CO 5.200% 4/01/33 CUSIP 23338VAS5				
12/18/23	60,000.000-	SOLD 60,000 SHARES/UNITS AT 103.086 ON TRADE DATE 12/18/23 TO SETTLE 12/20/23 COMMISSION $0.00 BNP PARIBAS SECURITIES BOND 60,000 PAR VALUE AT 103.086 % 16258702	0.00	61,851.60	59,875.20-	1,976.40
	60,000.000-	ASSET TOTAL	0.00	61,851.60	59,875.20-	1,976.40
		ECOLAB INC 0.900% 12/15/23 CUSIP 278865BK5				
12/15/23	10,000.000-	MATURED 10,000 SHARES/UNITS AT 100 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 10,000 PAR VALUE AT 100 % 16258703	0.00	10,000.00	9,993.10-	6.90

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	10,000.000-	ASSET TOTAL	0.00	10,000.00	9,993.10-	6.90
		ENTERGY LOUISIANA LL 0.620% 11/17/23 CUSIP 29364WBF4				
11/17/23	12,000.000-	MATURED 12,000 SHARES/UNITS AT 100 ON TRADE DATE 11/17/23 TO SETTLE 11/17/23 COMMISSION $0.00 12,000 PAR VALUE AT 100 % 16258703	0.00	12,000.00	11,997.84-	2.16
	12,000.000-	ASSET TOTAL	0.00	12,000.00	11,997.84-	2.16
		ENTERPRISE PRODUCTS 3.950% 2/15/27 CUSIP 29379VBL6				
12/07/23	50,000.000-	SOLD 50,000 SHARES/UNITS AT 97.721 ON TRADE DATE 12/07/23 TO SETTLE 12/11/23 COMMISSION $0.00 CANTOR FITZGERALD & CO 50,000 PAR VALUE AT 97.721 % 16258702	0.00	48,860.50	52,506.00-	3,645.50-
	50,000.000-	ASSET TOTAL	0.00	48,860.50	52,506.00-	3,645.50-
		EQUINOR ASA 3.000% 4/06/27 CUSIP 29446MAE2				

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FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/06/23	35,000.000-	SOLD 35,000 SHARES/UNITS AT 92.318 ON TRADE DATE 10/06/23 TO SETTLE 10/11/23 COMMISSION $0.00 BNY/SUNTRUST CAPITAL MARKETS 35,000 PAR VALUE AT 92.318 % 16258702	0.00	32,311.30	34,827.10-	2,515.80-
	35,000.000-	ASSET TOTAL	0.00	32,311.30	34,827.10-	2,515.80-
		ETHIOPIAN LEASING 20 2.566% 8/14/26 CUSIP 29766DAG9				
11/14/23	2,717.360-	PAID DOWN 2,717.36 SHARES/UNITS AT 100 ON TRADE DATE 11/14/23 TO SETTLE 11/14/23 COMMISSION $0.00 16258703	0.00	2,717.36	2,871.16-	153.80-
	2,717.360-	ASSET TOTAL	0.00	2,717.36	2,871.16-	153.80-
		EXP-IMP IMB 1.732% 9/18/24 CUSIP 302155AW6				
12/18/23	7,998.710-	PAID DOWN 7,998.71 SHARES/UNITS AT 100 ON TRADE DATE 12/18/23 TO SETTLE 12/18/23 COMMISSION $0.00 16258702	0.00	7,998.71	7,998.71-	0.00
	7,998.710-	ASSET TOTAL	0.00	7,998.71	7,998.71-	0.00
		EXP-IMP IMB 1.900% 7/12/24 CUSIP 302155AV8				

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FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/12/23	5,383.690-	PAID DOWN 5,383.69 SHARES/UNITS AT 100 ON TRADE DATE 10/12/23 TO SETTLE 10/12/23 COMMISSION $0.00 16258703	0.00	5,383.69	5,502.13-	118.44-
	5,383.690-	ASSET TOTAL	0.00	5,383.69	5,502.13-	118.44-
		FED HOME LN MTG CORP 2.500% 9/25/60 CUSIP 35563PWF2				
10/25/23	675.710-	PAID DOWN 675.71 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 16258703	0.00	675.71	703.95-	28.24-
11/27/23	715.640-	PAID DOWN 715.64 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 16258703	0.00	715.64	745.54-	29.90-
12/26/23	605.140-	PAID DOWN 605.14 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 16258703	0.00	605.14	630.43-	25.29-
	1,996.490-	ASSET TOTAL	0.00	1,996.49	2,079.92-	83.43-
		FED NATL MTG ASSN 5.500% 4/25/35 CUSIP 31394DJE1				

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/25/23	94.010-	PAID DOWN 94.01 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 16258703	0.00	94.01	95.41-	1.40-
11/27/23	89.130-	PAID DOWN 89.13 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 16258703	0.00	89.13	90.46-	1.33-
12/26/23	57.900-	PAID DOWN 57.9 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 16258703	0.00	57.90	58.76-	0.86-
	241.040-	ASSET TOTAL	0.00	241.04	244.63-	3.59-
		FHLMC #1G2603 V-M 5.592% 10/01/36 CUSIP 3128QS3L8				
10/16/23	33.100-	PAID DOWN 33.1 SHARES/UNITS AT 100 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/23 16258703	0.00	33.10	33.32-	0.22-
11/15/23	21.870-	PAID DOWN 21.87 SHARES/UNITS AT 100 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/23 16258703	0.00	21.87	22.02-	0.15-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/15/23	27.690-	PAID DOWN 27.69 SHARES/UNITS AT 100 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/23 16258703	0.00	27.69	27.88-	0.19-
	82.660-	ASSET TOTAL	0.00	82.66	83.22-	0.56-
		FHLMC #2B2518 V-M 4.921% 5/01/44 CUSIP 31326GYP5				
10/16/23	44.030-	PAID DOWN 44.03 SHARES/UNITS AT 100 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/23 16258703	0.00	44.03	45.14-	1.11-
11/15/23	112.400-	PAID DOWN 112.4 SHARES/UNITS AT 100 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/23 16258703	0.00	112.40	115.25-	2.85-
12/15/23	35.090-	PAID DOWN 35.09 SHARES/UNITS AT 100 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/23 16258703	0.00	35.09	35.98-	0.89-
	191.520-	ASSET TOTAL	0.00	191.52	196.37-	4.85-
		FHLMC #2B2972 V-M 5.85092% 8/01/44 CUSIP 31326HJR6				

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FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/16/23	16.650-	PAID DOWN 16.65 SHARES/UNITS AT 100 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/23 16258703	0.00	16.65	17.04-	0.39-
11/15/23	8.780-	PAID DOWN 8.78 SHARES/UNITS AT 100 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/23 16258703	0.00	8.78	8.99-	0.21-
12/15/23	4,383.290-	PAID DOWN 4,383.29 SHARES/UNITS AT 100 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/23 16258703	0.00	4,383.29	4,486.37-	103.08-
	4,408.720-	ASSET TOTAL	0.00	4,408.72	4,512.40-	103.68-
		FHLMC #2B4151 V-M 4.949% 5/01/45 CUSIP 31326JTG5				
10/16/23	1,793.940-	PAID DOWN 1,793.94 SHARES/UNITS AT 100 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/23 16258703	0.00	1,793.94	1,835.99-	42.05-
11/15/23	21.610-	PAID DOWN 21.61 SHARES/UNITS AT 100 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/23 16258703	0.00	21.61	22.12-	0.51-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/15/23	21.030-	PAID DOWN 21.03 SHARES/UNITS AT 100 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/23 16258703	0.00	21.03	21.52-	0.49-
	1,836.580-	ASSET TOTAL	0.00	1,836.58	1,879.63-	43.05-
		FHLMC #2B4644 V-M 5.87019% 9/01/45 CUSIP 31326KER4				
10/16/23	218.420-	PAID DOWN 218.42 SHARES/UNITS AT 100 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/23 16258703	0.00	218.42	223.26-	4.84-
11/15/23	69.220-	PAID DOWN 69.22 SHARES/UNITS AT 100 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/23 16258703	0.00	69.22	70.75-	1.53-
12/15/23	2,796.350-	PAID DOWN 2,796.35 SHARES/UNITS AT 100 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/23 16258703	0.00	2,796.35	2,858.28-	61.93-
	3,083.990-	ASSET TOTAL	0.00	3,083.99	3,152.29-	68.30-
		FHLMC #2B5726 V-M 5.75496% 11/01/46 CUSIP 31326LLF0				

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FOR THE PERIOD OCTOBER 1, CONSOL THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/16/23	84.500-	PAID DOWN 84.5 SHARES/UNITS AT 100 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/23 16258703	0.00	84.50	86.72-	2.22-
11/15/23	2,152.470-	PAID DOWN 2,152.47 SHARES/UNITS AT 100 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/23 16258703	0.00	2,152.47	2,208.97-	56.50-
12/15/23	4,926.110-	PAID DOWN 4,926.11 SHARES/UNITS AT 100 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/23 16258703	0.00	4,926.11	5,055.42-	129.31-
	7,163.080-	ASSET TOTAL	0.00	7,163.08	7,351.11-	188.03-
		FHLMC #2B5812 V-M 2.225% 1/01/47 CUSIP 31326LN50				
10/16/23	88.230-	PAID DOWN 88.23 SHARES/UNITS AT 100 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/23 16258703	0.00	88.23	89.75-	1.52-
11/15/23	1,249.720-	PAID DOWN 1,249.72 SHARES/UNITS AT 100 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/23 16258703	0.00	1,249.72	1,271.30-	21.58-

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FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/15/23	76.420-	PAID DOWN 76.42 SHARES/UNITS AT 100 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/23 16258703	0.00	76.42	77.74-	1.32-
	1,414.370-	ASSET TOTAL	0.00	1,414.37	1,438.79-	24.42-
		FHLMC #2B6612 V-M 2.818% 11/01/47 CUSIP 31326MKZ5				
10/16/23	26.980-	PAID DOWN 26.98 SHARES/UNITS AT 100 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/23 16258703	0.00	26.98	26.99-	0.01-
11/15/23	26.770-	PAID DOWN 26.77 SHARES/UNITS AT 100 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/23 16258703	0.00	26.77	26.78-	0.01-
12/15/23	42.500-	PAID DOWN 42.5 SHARES/UNITS AT 100 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/23 16258703	0.00	42.50	42.52-	0.02-
	96.250-	ASSET TOTAL	0.00	96.25	96.29-	0.04-
		FHLMC #2B6916 V-M 3.43101% 5/01/48 CUSIP 31326MVH3				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/16/23	16.160-	PAID DOWN 16.16 SHARES/UNITS AT 100 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/23 16258703	0.00	16.16	16.47-	0.31-
11/15/23	8.410-	PAID DOWN 8.41 SHARES/UNITS AT 100 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/23 16258703	0.00	8.41	8.57-	0.16-
12/15/23	14.080-	PAID DOWN 14.08 SHARES/UNITS AT 100 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/23 16258703	0.00	14.08	14.35-	0.27-
	38.650-	ASSET TOTAL	0.00	38.65	39.39-	0.74-
		FHLMC #2B7736 V-M 2.829% 2/01/50 CUSIP 31326NSZ5				
10/16/23	140.330-	PAID DOWN 140.33 SHARES/UNITS AT 100 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/23 16258703	0.00	140.33	143.51-	3.18-
11/15/23	268.600-	PAID DOWN 268.6 SHARES/UNITS AT 100 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/23 16258703	0.00	268.60	274.69-	6.09-

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FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/15/23	76.700-	PAID DOWN 76.7 SHARES/UNITS AT 100 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/23 16258703	0.00	76.70	78.44-	1.74-
	485.630-	ASSET TOTAL	0.00	485.63	496.64-	11.01-
		FHLMC #840623 V-M 2.78401% 5/01/47 CUSIP 31347AVQ4				
10/16/23	274.310-	PAID DOWN 274.31 SHARES/UNITS AT 100 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/23 16258703	0.00	274.31	273.41-	0.90
11/15/23	61.190-	PAID DOWN 61.19 SHARES/UNITS AT 100 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/23 16258703	0.00	61.19	60.99-	0.20
12/15/23	113.900-	PAID DOWN 113.9 SHARES/UNITS AT 100 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/23 16258703	0.00	113.90	113.53-	0.37
	449.400-	ASSET TOTAL	0.00	449.40	447.93-	1.47
		FHLMC PL #QE8086 4.000% 8/01/52 CUSIP 3133BH6X9				

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SCHEDULE OF SECURITY DISPOSITIONS
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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/25/23	379.140-	PAID DOWN 379.14 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/25/23 16258702	0.00	379.14	380.77-	1.63-
11/27/23	3,753.530-	PAID DOWN 3,753.53 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/25/23 16258702	0.00	3,753.53	3,769.66-	16.13-
12/26/23	492.170-	PAID DOWN 492.17 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/25/23 16258702	0.00	492.17	494.28-	2.11-
	4,624.840-	ASSET TOTAL	0.00	4,624.84	4,644.71-	19.87-
		FHLMC PL #QE8113 4.000% 8/01/52 CUSIP 3133BJAN2				
10/25/23	325.770-	PAID DOWN 325.77 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/25/23 16258702	0.00	325.77	326.56-	0.79-
11/27/23	325.320-	PAID DOWN 325.32 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/25/23 16258702	0.00	325.32	326.11-	0.79-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/26/23	348.510-	PAID DOWN 348.51 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/25/23 16258702	0.00	348.51	349.35-	0.84-
	999.600-	ASSET TOTAL	0.00	999.60	1,002.02-	2.42-
		FHLMC PL #QE9162 4.500% 9/01/52 CUSIP 3133BKFB0				
10/25/23	193.900-	PAID DOWN 193.9 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/25/23 16258702	0.00	193.90	194.40-	0.50-
11/27/23	199.230-	PAID DOWN 199.23 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/25/23 16258702	0.00	199.23	199.74-	0.51-
12/26/23	198.090-	PAID DOWN 198.09 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/25/23 16258702	0.00	198.09	198.60-	0.51-
	591.220-	ASSET TOTAL	0.00	591.22	592.74-	1.52-
		FHLMC PL #RA6388 2.500% 12/01/51 CUSIP 3133KNCZ4				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/25/23	2,448.690-	PAID DOWN 2,448.69 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/25/23 16258702	0.00	2,448.69	2,410.81-	37.88
11/27/23	3,238.850-	PAID DOWN 3,238.85 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/25/23 16258702	0.00	3,238.85	3,188.75-	50.10
12/26/23	2,649.980-	PAID DOWN 2,649.98 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/25/23 16258702	0.00	2,649.98	2,608.99-	40.99
	8,337.520-	ASSET TOTAL	0.00	8,337.52	8,208.55-	128.97
		FHLMC PL #SD1165 4.500% 6/01/52 CUSIP 3132DNJJ3				
10/25/23	1,885.180-	PAID DOWN 1,885.18 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/25/23 16258702	0.00	1,885.18	1,866.62-	18.56
11/27/23	859.180-	PAID DOWN 859.18 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/25/23 16258702	0.00	859.18	850.72-	8.46

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/26/23	7,494.400-	PAID DOWN 7,494.4 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/25/23 16258702	0.00	7,494.40	7,420.63-	73.77
	10,238.760-	ASSET TOTAL	0.00	10,238.76	10,137.97-	100.79
		FHLMC PL #2B1056 6.8015% 12/01/42 CUSIP 31326FE53				
10/16/23	26.850-	PAID DOWN 26.85 SHARES/UNITS AT 100 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/23 16258703	0.00	26.85	27.50-	0.65-
11/15/23	26.870-	PAID DOWN 26.87 SHARES/UNITS AT 100 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/23 16258703	0.00	26.87	27.52-	0.65-
12/15/23	23.710-	PAID DOWN 23.71 SHARES/UNITS AT 100 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/23 16258703	0.00	23.71	24.29-	0.58-
	77.430-	ASSET TOTAL	0.00	77.43	79.31-	1.88-
		FHLMC PL #2B2116 3.9251% 1/01/44 CUSIP 31326GK54				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/16/23	684.870-	PAID DOWN 684.87 SHARES/UNITS AT 100 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/23 16258702	0.00	684.87	699.10-	14.23-
11/15/23	5,601.430-	PAID DOWN 5,601.43 SHARES/UNITS AT 100 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/23 16258702	0.00	5,601.43	5,717.84-	116.41-
12/15/23	131.000-	PAID DOWN 131 SHARES/UNITS AT 100 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/23 16258702	0.00	131.00	133.72-	2.72-
	6,417.300-	ASSET TOTAL	0.00	6,417.30	6,550.66-	133.36-
		FHLMC PL #2B2701 5.698% 6/01/44 CUSIP 31326HAA2				
10/16/23	19.190-	PAID DOWN 19.19 SHARES/UNITS AT 100 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/23 16258703	0.00	19.19	19.68-	0.49-
11/15/23	21.980-	PAID DOWN 21.98 SHARES/UNITS AT 100 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/23 16258703	0.00	21.98	22.54-	0.56-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/15/23	24.220-	PAID DOWN 24.22 SHARES/UNITS AT 100 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/23 16258703	0.00	24.22	24.83-	0.61-
	65.390-	ASSET TOTAL	0.00	65.39	67.05-	1.66-
		FHLMC PL #2B2915 5.850% 8/01/44 CUSIP 31326HGY4				
10/16/23	271.990-	PAID DOWN 271.99 SHARES/UNITS AT 100 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/23 16258703	0.00	271.99	278.41-	6.42-
11/15/23	25.460-	PAID DOWN 25.46 SHARES/UNITS AT 100 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/23 16258703	0.00	25.46	26.06-	0.60-
12/15/23	31.940-	PAID DOWN 31.94 SHARES/UNITS AT 100 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/23 16258703	0.00	31.94	32.69-	0.75-
	329.390-	ASSET TOTAL	0.00	329.39	337.16-	7.77-
		FHLMC PL #2B2916 5.850% 8/01/44 CUSIP 31326HGZ1				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/16/23	21.980-	PAID DOWN 21.98 SHARES/UNITS AT 100 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/23 16258703	0.00	21.98	22.49-	0.51-
11/15/23	11.700-	PAID DOWN 11.7 SHARES/UNITS AT 100 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/23 16258703	0.00	11.70	11.97-	0.27-
12/15/23	14.270-	PAID DOWN 14.27 SHARES/UNITS AT 100 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/23 16258703	0.00	14.27	14.60-	0.33-
	47.950-	ASSET TOTAL	0.00	47.95	49.06-	1.11-
		FHLMC PL #2B3003 5.870% 8/01/44 CUSIP 31326HKQ6				
10/16/23	29.170-	PAID DOWN 29.17 SHARES/UNITS AT 100 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/23 16258703	0.00	29.17	29.89-	0.72-
11/15/23	23.320-	PAID DOWN 23.32 SHARES/UNITS AT 100 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/23 16258703	0.00	23.32	23.89-	0.57-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/15/23	18.120-	PAID DOWN 18.12 SHARES/UNITS AT 100 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/23 16258703	0.00	18.12	18.57-	0.45-
	70.610-	ASSET TOTAL	0.00	70.61	72.35-	1.74-
		FHLMC PL #2B3360 3.185% 11/01/44 CUSIP 31326HWV2				
10/16/23	22.080-	PAID DOWN 22.08 SHARES/UNITS AT 100 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/23 16258703	0.00	22.08	22.32-	0.24-
11/15/23	30.190-	PAID DOWN 30.19 SHARES/UNITS AT 100 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/23 16258703	0.00	30.19	30.52-	0.33-
12/15/23	22.850-	PAID DOWN 22.85 SHARES/UNITS AT 100 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/23 16258703	0.00	22.85	23.10-	0.25-
	75.120-	ASSET TOTAL	0.00	75.12	75.94-	0.82-
		FHLMC PL #2B5033 2.764% 1/01/46 CUSIP 31326KSW8				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/16/23	23.820-	PAID DOWN 23.82 SHARES/UNITS AT 100 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/23 16258703	0.00	23.82	23.85-	0.03-
11/15/23	190.570-	PAID DOWN 190.57 SHARES/UNITS AT 100 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/23 16258703	0.00	190.57	190.82-	0.25-
12/15/23	192.920-	PAID DOWN 192.92 SHARES/UNITS AT 100 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/23 16258703	0.00	192.92	193.17-	0.25-
	407.310-	ASSET TOTAL	0.00	407.31	407.84-	0.53-
		FHLMC PL #2B5130 7.11996% 2/01/46 CUSIP 31326KVX2				
10/16/23	88.100-	PAID DOWN 88.1 SHARES/UNITS AT 100 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/23 16258703	0.00	88.10	88.77-	0.67-
11/15/23	56.130-	PAID DOWN 56.13 SHARES/UNITS AT 100 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/23 16258703	0.00	56.13	56.56-	0.43-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/15/23	1,166.860-	PAID DOWN 1,166.86 SHARES/UNITS AT 100 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/23 16258703	0.00	1,166.86	1,175.79-	8.93-
	1,311.090-	ASSET TOTAL	0.00	1,311.09	1,321.12-	10.03-
		FHLMC PL #2B5188 2.879% 3/01/46 CUSIP 31326KXR3				
10/16/23	36.250-	PAID DOWN 36.25 SHARES/UNITS AT 100 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/23 16258703	0.00	36.25	36.41-	0.16-
11/15/23	32.470-	PAID DOWN 32.47 SHARES/UNITS AT 100 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/23 16258703	0.00	32.47	32.61-	0.14-
12/15/23	29.780-	PAID DOWN 29.78 SHARES/UNITS AT 100 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/23 16258703	0.00	29.78	29.91-	0.13-
	98.500-	ASSET TOTAL	0.00	98.50	98.93-	0.43-
		FHLMC PL #2B6384 2.92399% 8/01/47 CUSIP 31326MCV3				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/16/23	608.430-	PAID DOWN 608.43 SHARES/UNITS AT 100 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/23 16258703	0.00	608.43	624.47-	16.04-
11/15/23	298.320-	PAID DOWN 298.32 SHARES/UNITS AT 100 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/23 16258703	0.00	298.32	306.19-	7.87-
12/15/23	39.230-	PAID DOWN 39.23 SHARES/UNITS AT 100 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/23 16258703	0.00	39.23	40.26-	1.03-
	945.980-	ASSET TOTAL	0.00	945.98	970.92-	24.94-
		FHLMC PL #2B6628 2.668% 11/01/47 CUSIP 31326MLH4				
10/16/23	1,400.410-	PAID DOWN 1,400.41 SHARES/UNITS AT 100 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/23 16258703	0.00	1,400.41	1,421.53-	21.12-
11/15/23	75.320-	PAID DOWN 75.32 SHARES/UNITS AT 100 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/23 16258703	0.00	75.32	76.46-	1.14-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/15/23	169.340-	PAID DOWN 169.34 SHARES/UNITS AT 100 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/23 16258703	0.00	169.34	171.89-	2.55-
	1,645.070-	ASSET TOTAL	0.00	1,645.07	1,669.88-	24.81-
		FHLMC PL #2B7077 3.571% 8/01/48 CUSIP 31326M2J1				
10/16/23	39.630-	PAID DOWN 39.63 SHARES/UNITS AT 100 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/23 16258703	0.00	39.63	39.78-	0.15-
11/15/23	33.570-	PAID DOWN 33.57 SHARES/UNITS AT 100 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/23 16258703	0.00	33.57	33.69-	0.12-
12/15/23	36.790-	PAID DOWN 36.79 SHARES/UNITS AT 100 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/23 16258703	0.00	36.79	36.93-	0.14-
	109.990-	ASSET TOTAL	0.00	109.99	110.40-	0.41-
		FHLMC PL #2B7514 3.304% 6/01/49 CUSIP 31326NK34				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/16/23	847.450-	PAID DOWN 847.45 SHARES/UNITS AT 100 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/23 16258703	0.00	847.45	864.93-	17.48-
11/15/23	802.650-	PAID DOWN 802.65 SHARES/UNITS AT 100 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/23 16258703	0.00	802.65	819.20-	16.55-
12/15/23	49.130-	PAID DOWN 49.13 SHARES/UNITS AT 100 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/23 16258703	0.00	49.13	50.14-	1.01-
	1,699.230-	ASSET TOTAL	0.00	1,699.23	1,734.27-	35.04-
		FHLMC PL #8C0269 2.497% 5/01/52 CUSIP 3142BAJN3				
10/16/23	4,039.080-	PAID DOWN 4,039.08 SHARES/UNITS AT 100 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/23 16258702	0.00	4,039.08	3,854.80-	184.28
11/15/23	826.990-	PAID DOWN 826.99 SHARES/UNITS AT 100 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/23 16258702	0.00	826.99	789.26-	37.73

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/15/23	675.150-	PAID DOWN 675.15 SHARES/UNITS AT 100 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/23 16258702	0.00	675.15	644.35-	30.80
	5,541.220-	ASSET TOTAL	0.00	5,541.22	5,288.41-	252.81
		FHLMC PL #8C0303 3.452% 7/01/52 CUSIP 3142BAKQ4				
10/16/23	436.370-	PAID DOWN 436.37 SHARES/UNITS AT 100 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/23 16258703	0.00	436.37	424.40-	11.97
11/15/23	1,788.510-	PAID DOWN 1,788.51 SHARES/UNITS AT 100 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/23 16258703	0.00	1,788.51	1,739.46-	49.05
12/15/23	2,538.220-	PAID DOWN 2,538.22 SHARES/UNITS AT 100 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/23 16258703	0.00	2,538.22	2,468.62-	69.60
	4,763.100-	ASSET TOTAL	0.00	4,763.10	4,632.48-	130.62
		FHLMC PL #8C0329 V-M 4.008% 8/01/52 CUSIP 3142BALJ9				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/16/23	892.170-	PAID DOWN 892.17 SHARES/UNITS AT 100 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/23 16258703	0.00	892.17	889.10-	3.07
11/15/23	553.050-	PAID DOWN 553.05 SHARES/UNITS AT 100 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/23 16258703	0.00	553.05	551.15-	1.90
12/15/23	832.960-	PAID DOWN 832.96 SHARES/UNITS AT 100 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/23 16258703	0.00	832.96	830.10-	2.86
	2,278.180-	ASSET TOTAL	0.00	2,278.18	2,270.35-	7.83
		FHLMC PL #8C0338 V-M 4.239% 7/01/52 CUSIP 3142BALT7				
10/16/23	1,881.760-	PAID DOWN 1,881.76 SHARES/UNITS AT 100 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/23 16258703	0.00	1,881.76	1,885.36-	3.60-
11/15/23	172.560-	PAID DOWN 172.56 SHARES/UNITS AT 100 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/23 16258703	0.00	172.56	172.89-	0.33-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/15/23	1,333.120-	PAID DOWN 1,333.12 SHARES/UNITS AT 100 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/23 16258703	0.00	1,333.12	1,335.67-	2.55-
	3,387.440-	ASSET TOTAL	0.00	3,387.44	3,393.92-	6.48-
		FHLMC PL #8C0366 4.054% 9/01/52 CUSIP 3142BAMP4				
10/16/23	1,359.180-	PAID DOWN 1,359.18 SHARES/UNITS AT 100 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/23 16258703	0.00	1,359.18	1,359.71-	0.53-
11/15/23	631.790-	PAID DOWN 631.79 SHARES/UNITS AT 100 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/23 16258703	0.00	631.79	632.04-	0.25-
12/15/23	1,737.340-	PAID DOWN 1,737.34 SHARES/UNITS AT 100 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/23 16258703	0.00	1,737.34	1,738.02-	0.68-
	3,728.310-	ASSET TOTAL	0.00	3,728.31	3,729.77-	1.46-
		FHLMC PL #8C0399 V-M 4.294% 10/01/52 CUSIP 3142BANQ1				

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/16/23	1,066.670-	PAID DOWN 1,066.67 SHARES/UNITS AT 100 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/23 16258703	0.00	1,066.67	1,047.00-	19.67
11/15/23	232.100-	PAID DOWN 232.1 SHARES/UNITS AT 100 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/23 16258703	0.00	232.10	227.82-	4.28
12/15/23	823.570-	PAID DOWN 823.57 SHARES/UNITS AT 100 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/23 16258703	0.00	823.57	808.39-	15.18
	2,122.340-	ASSET TOTAL	0.00	2,122.34	2,083.21-	39.13
		FHLMC PL #8C0430 4.562% 11/01/52 CUSIP 3142BAPP1				
10/16/23	1,124.360-	PAID DOWN 1,124.36 SHARES/UNITS AT 100 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/23 16258703	0.00	1,124.36	1,095.02-	29.34
11/15/23	71.510-	PAID DOWN 71.51 SHARES/UNITS AT 100 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/23 16258703	0.00	71.51	69.64-	1.87

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/15/23	913.700-	PAID DOWN 913.7 SHARES/UNITS AT 100 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/23 16258703	0.00	913.70	889.86-	23.84
	2,109.570-	ASSET TOTAL	0.00	2,109.57	2,054.52-	55.05
		FHLMC PL #8C0464 V-M 4.863% 12/01/52 CUSIP 3142BAQR6				
10/16/23	280.380-	PAID DOWN 280.38 SHARES/UNITS AT 100 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/23 16258703	0.00	280.38	278.53-	1.85
11/15/23	227.250-	PAID DOWN 227.25 SHARES/UNITS AT 100 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/23 16258703	0.00	227.25	225.75-	1.50
12/15/23	932.370-	PAID DOWN 932.37 SHARES/UNITS AT 100 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/23 16258703	0.00	932.37	926.21-	6.16
	1,440.000-	ASSET TOTAL	0.00	1,440.00	1,430.49-	9.51
		FHLMC PL #840637 4.20896% 3/01/47 CUSIP 31347AV68				

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/16/23	80.470-	PAID DOWN 80.47 SHARES/UNITS AT 100 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/23 16258703	0.00	80.47	80.25-	0.22
11/15/23	72.800-	PAID DOWN 72.8 SHARES/UNITS AT 100 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/23 16258703	0.00	72.80	72.60-	0.20
12/15/23	13.230-	PAID DOWN 13.23 SHARES/UNITS AT 100 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/23 16258703	0.00	13.23	13.19-	0.04
	166.500-	ASSET TOTAL	0.00	166.50	166.04-	0.46
		FHLMC PL #841639 V-M 5.019% 9/01/53 CUSIP 31288QZC7				
12/15/23	766.000-	PAID DOWN 766 SHARES/UNITS AT 100 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/23 16258703	0.00	766.00	737.22-	28.78
	766.000-	ASSET TOTAL	0.00	766.00	737.22-	28.78
		FHLMC PL 8C0283 V-M 3.955% 6/01/52 CUSIP 3142BAJ45				

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/16/23	262.710-	PAID DOWN 262.71 SHARES/UNITS AT 100 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/23 16258703	0.00	262.71	265.38-	2.67-
11/15/23	168.450-	PAID DOWN 168.45 SHARES/UNITS AT 100 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/23 16258703	0.00	168.45	170.16-	1.71-
12/15/23	195.110-	PAID DOWN 195.11 SHARES/UNITS AT 100 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/23 16258703	0.00	195.11	197.09-	1.98-
	626.270-	ASSET TOTAL	0.00	626.27	632.63-	6.36-
		FHLMC POOL #J13882 3.500% 12/01/25 CUSIP 3128PTJ30				
10/16/23	329.290-	PAID DOWN 329.29 SHARES/UNITS AT 100 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/23 16258703	0.00	329.29	332.32-	3.03-
11/15/23	283.270-	PAID DOWN 283.27 SHARES/UNITS AT 100 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/23 16258703	0.00	283.27	285.88-	2.61-

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FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/15/23	215.470-	PAID DOWN 215.47 SHARES/UNITS AT 100 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/23 16258703	0.00	215.47	217.45-	1.98-
	828.030-	ASSET TOTAL	0.00	828.03	835.65-	7.62-
		FHLMC POOL #J14492 4.000% 2/01/26 CUSIP 3128PT7D1				
10/16/23	288.710-	PAID DOWN 288.71 SHARES/UNITS AT 100 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/23 16258703	0.00	288.71	296.88-	8.17-
11/15/23	238.490-	PAID DOWN 238.49 SHARES/UNITS AT 100 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/23 16258703	0.00	238.49	245.24-	6.75-
12/15/23	241.550-	PAID DOWN 241.55 SHARES/UNITS AT 100 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/23 16258703	0.00	241.55	248.38-	6.83-
	768.750-	ASSET TOTAL	0.00	768.75	790.50-	21.75-
		FHLMC POOL #J16932 3.000% 10/01/26 CUSIP 3128PWVZ8				

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FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/16/23	1,573.770-	PAID DOWN 1,573.77 SHARES/UNITS AT 100 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/23 16258703	0.00	1,573.77	1,633.52-	59.75-
11/15/23	1,247.520-	PAID DOWN 1,247.52 SHARES/UNITS AT 100 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/23 16258703	0.00	1,247.52	1,294.89-	47.37-
12/15/23	1,271.760-	PAID DOWN 1,271.76 SHARES/UNITS AT 100 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/23 16258703	0.00	1,271.76	1,320.05-	48.29-
	4,093.050-	ASSET TOTAL	0.00	4,093.05	4,248.46-	155.41-
		FHLMC POOL #J17545 3.000% 12/01/26 CUSIP 3128PXL20				
10/16/23	529.770-	PAID DOWN 529.77 SHARES/UNITS AT 100 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/23 16258702	0.00	529.77	548.35-	18.58-
11/15/23	434.450-	PAID DOWN 434.45 SHARES/UNITS AT 100 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/23 16258702	0.00	434.45	449.69-	15.24-

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FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/15/23	457.070-	PAID DOWN 457.07 SHARES/UNITS AT 100 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/23 16258702	0.00	457.07	473.10-	16.03-
	1,421.290-	ASSET TOTAL	0.00	1,421.29	1,471.14-	49.85-
		FHLMC POOL #K92180 3.500% 11/01/34 CUSIP 3132LNJZ8				
10/16/23	481.970-	PAID DOWN 481.97 SHARES/UNITS AT 100 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/23 16258702	0.00	481.97	504.49-	22.52-
11/15/23	483.670-	PAID DOWN 483.67 SHARES/UNITS AT 100 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/23 16258702	0.00	483.67	506.27-	22.60-
12/15/23	6,172.880-	PAID DOWN 6,172.88 SHARES/UNITS AT 100 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/23 16258702	0.00	6,172.88	6,461.27-	288.39-
	7,138.520-	ASSET TOTAL	0.00	7,138.52	7,472.03-	333.51-
		FHLMC POOL #QA5182 3.000% 12/01/49 CUSIP 31346YXK4				

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FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/30/23	853.700-	PAID DOWN 853.7 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/30/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/25/23 16258702	0.00	853.70	869.47-	15.77-
11/27/23	447.580-	PAID DOWN 447.58 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/25/23 16258702	0.00	447.58	455.85-	8.27-
12/26/23	450.570-	PAID DOWN 450.57 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/25/23 16258702	0.00	450.57	458.89-	8.32-
	1,751.850-	ASSET TOTAL	0.00	1,751.85	1,784.21-	32.36-
		FHLMC POOL #QA6370 3.000% 1/01/50 CUSIP 3133A1CF7				
10/25/23	625.110-	PAID DOWN 625.11 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/25/23 16258702	0.00	625.11	640.32-	15.21-
11/27/23	306.140-	PAID DOWN 306.14 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/25/23 16258702	0.00	306.14	313.59-	7.45-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/26/23	1,316.840-	PAID DOWN 1,316.84 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/25/23 16258702	0.00	1,316.84	1,348.89-	32.05-
	2,248.090-	ASSET TOTAL	0.00	2,248.09	2,302.80-	54.71-
		FHLMC POOL #QB4931 2.000% 11/01/50 CUSIP 3133ABPQ7				
10/25/23	1,111.180-	PAID DOWN 1,111.18 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/25/23 16258702	0.00	1,111.18	1,152.94-	41.76-
11/27/23	417.630-	PAID DOWN 417.63 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/25/23 16258702	0.00	417.63	433.32-	15.69-
12/26/23	418.950-	PAID DOWN 418.95 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/25/23 16258702	0.00	418.95	434.69-	15.74-
	1,947.760-	ASSET TOTAL	0.00	1,947.76	2,020.95-	73.19-
		FHLMC POOL #QN1110 2.500% 12/01/34 CUSIP 3133G7GT4				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/25/23	2,894.230-	PAID DOWN 2,894.23 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/25/23 16258702	0.00	2,894.23	2,923.40-	29.17-
11/27/23	2,887.530-	PAID DOWN 2,887.53 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/25/23 16258702	0.00	2,887.53	2,916.63-	29.10-
12/26/23	3,819.090-	PAID DOWN 3,819.09 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/25/23 16258702	0.00	3,819.09	3,857.58-	38.49-
	9,600.850-	ASSET TOTAL	0.00	9,600.85	9,697.61-	96.76-
		FHLMC POOL #QN1200 2.500% 12/01/34 CUSIP 3133G7KM4				
10/25/23	589.360-	PAID DOWN 589.36 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/25/23 16258702	0.00	589.36	601.42-	12.06-
11/27/23	399.520-	PAID DOWN 399.52 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/25/23 16258702	0.00	399.52	407.70-	8.18-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/26/23	400.100-	PAID DOWN 400.1 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/25/23 16258702	0.00	400.10	408.29-	8.19-
	1,388.980-	ASSET TOTAL	0.00	1,388.98	1,417.41-	28.43-
		FHLMC POOL #QN1350 2.500% 1/01/35 CUSIP 3133G7QB2				
10/25/23	413.350-	PAID DOWN 413.35 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/25/23 16258702	0.00	413.35	419.53-	6.18-
11/27/23	418.090-	PAID DOWN 418.09 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/25/23 16258702	0.00	418.09	424.35-	6.26-
12/26/23	405.630-	PAID DOWN 405.63 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/25/23 16258702	0.00	405.63	411.70-	6.07-
	1,237.070-	ASSET TOTAL	0.00	1,237.07	1,255.58-	18.51-
		FHLMC POOL #QN1355 2.500% 1/01/35 CUSIP 3133G7QG1				

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SCHEDULE OF SECURITY DISPOSITIONS
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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/25/23	1,332.560-	PAID DOWN 1,332.56 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/25/23 16258702	0.00	1,332.56	1,351.66-	19.10-
11/27/23	1,377.750-	PAID DOWN 1,377.75 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/25/23 16258702	0.00	1,377.75	1,397.50-	19.75-
12/26/23	2,538.510-	PAID DOWN 2,538.51 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/25/23 16258702	0.00	2,538.51	2,574.90-	36.39-
	5,248.820-	ASSET TOTAL	0.00	5,248.82	5,324.06-	75.24-
		FHLMC POOL #QN1370 3.000% 1/01/35 CUSIP 3133G7QX4				
10/25/23	106.940-	PAID DOWN 106.94 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/25/23 16258702	0.00	106.94	110.20-	3.26-
11/27/23	90.530-	PAID DOWN 90.53 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/25/23 16258702	0.00	90.53	93.29-	2.76-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/26/23	90.690-	PAID DOWN 90.69 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/25/23 16258702	0.00	90.69	93.45-	2.76-
	288.160-	ASSET TOTAL	0.00	288.16	296.94-	8.78-
		FHLMC POOL #QN1374 3.000% 1/01/35 CUSIP 3133G7Q30				
10/25/23	98.710-	PAID DOWN 98.71 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/25/23 16258702	0.00	98.71	101.83-	3.12-
11/27/23	103.510-	PAID DOWN 103.51 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/25/23 16258702	0.00	103.51	106.78-	3.27-
12/26/23	104.460-	PAID DOWN 104.46 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/25/23 16258702	0.00	104.46	107.76-	3.30-
	306.680-	ASSET TOTAL	0.00	306.68	316.37-	9.69-
		FHLMC POOL #QN1377 3.000% 1/01/35 CUSIP 3133G7Q63				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/25/23	527.290-	PAID DOWN 527.29 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/25/23 16258702	0.00	527.29	544.80-	17.51-
11/27/23	184.920-	PAID DOWN 184.92 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/25/23 16258702	0.00	184.92	191.06-	6.14-
12/26/23	144.050-	PAID DOWN 144.05 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/25/23 16258702	0.00	144.05	148.83-	4.78-
	856.260-	ASSET TOTAL	0.00	856.26	884.69-	28.43-
		FHLMC POOL #Q34907 4.000% 7/01/45 CUSIP 3132QRNZ9				
10/16/23	280.690-	PAID DOWN 280.69 SHARES/UNITS AT 100 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/23 16258702	0.00	280.69	299.02-	18.33-
11/15/23	284.470-	PAID DOWN 284.47 SHARES/UNITS AT 100 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/23 16258702	0.00	284.47	303.05-	18.58-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/15/23	273.170-	PAID DOWN 273.17 SHARES/UNITS AT 100 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/23 16258702	0.00	273.17	291.01-	17.84-
	838.330-	ASSET TOTAL	0.00	838.33	893.08-	54.75-
		FHLMC POOL #Q40083 3.500% 4/01/46 CUSIP 3132WDCV4				
10/16/23	885.130-	PAID DOWN 885.13 SHARES/UNITS AT 100 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/23 16258702	0.00	885.13	934.64-	49.51-
11/15/23	1,131.560-	PAID DOWN 1,131.56 SHARES/UNITS AT 100 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/23 16258702	0.00	1,131.56	1,194.86-	63.30-
12/15/23	899.270-	PAID DOWN 899.27 SHARES/UNITS AT 100 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/23 16258702	0.00	899.27	949.57-	50.30-
	2,915.960-	ASSET TOTAL	0.00	2,915.96	3,079.07-	163.11-
		FHLMC POOL #Q40496 3.500% 5/01/46 CUSIP 3132WDRS5				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/16/23	248.940-	PAID DOWN 248.94 SHARES/UNITS AT 100 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/23 16258702	0.00	248.94	262.53-	13.59-
11/15/23	3,625.310-	PAID DOWN 3,625.31 SHARES/UNITS AT 100 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/23 16258702	0.00	3,625.31	3,823.29-	197.98-
12/15/23	242.020-	PAID DOWN 242.02 SHARES/UNITS AT 100 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/23 16258702	0.00	242.02	255.24-	13.22-
	4,116.270-	ASSET TOTAL	0.00	4,116.27	4,341.06-	224.79-
		FHLMC POOL #U40194 3.000% 3/01/27 CUSIP 3132GCCE2				
10/16/23	1,379.420-	PAID DOWN 1,379.42 SHARES/UNITS AT 100 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/23 16258702	0.00	1,379.42	1,438.05-	58.63-
11/15/23	1,449.150-	PAID DOWN 1,449.15 SHARES/UNITS AT 100 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/23 16258702	0.00	1,449.15	1,510.74-	61.59-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/15/23	1,132.450-	PAID DOWN 1,132.45 SHARES/UNITS AT 100 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/23 16258702	0.00	1,132.45	1,180.58-	48.13-
	3,961.020-	ASSET TOTAL	0.00	3,961.02	4,129.37-	168.35-
		FHLMC POOL #U70048 3.000% 8/01/27 CUSIP 3132G0BR0				
10/16/23	1,061.410-	PAID DOWN 1,061.41 SHARES/UNITS AT 100 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/23 16258702	0.00	1,061.41	1,133.39-	71.98-
11/15/23	1,060.840-	PAID DOWN 1,060.84 SHARES/UNITS AT 100 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/23 16258702	0.00	1,060.84	1,132.78-	71.94-
12/15/23	1,223.500-	PAID DOWN 1,223.5 SHARES/UNITS AT 100 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/23 16258702	0.00	1,223.50	1,306.47-	82.97-
	3,345.750-	ASSET TOTAL	0.00	3,345.75	3,572.64-	226.89-
		FHLMC Q004 CMO V-M 5.172% 1/25/46 CUSIP 3137FARK6				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/25/23	9.930-	PAID DOWN 9.93 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 16258703	0.00	9.93	10.08-	0.15-
11/27/23	10.040-	PAID DOWN 10.04 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 16258703	0.00	10.04	10.19-	0.15-
12/26/23	9.680-	PAID DOWN 9.68 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 16258703	0.00	9.68	9.82-	0.14-
	29.650-	ASSET TOTAL	0.00	29.65	30.09-	0.44-
		FISERV INC 3.800% 10/01/23 CUSIP 337738AQ1				
10/01/23	60,000.000-	MATURED 60,000 SHARES/UNITS AT 100 ON TRADE DATE 10/01/23 TO SETTLE 10/01/23 COMMISSION $0.00 60,000 PAR VALUE AT 100 % 16258702	0.00	60,000.00	59,972.40-	27.60
	60,000.000-	ASSET TOTAL	0.00	60,000.00	59,972.40-	27.60
		FMC CORP 4.100% 2/01/24 CUSIP 302491AS4				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/21/23	50,000.000-	SOLD 50,000 SHARES/UNITS AT 100 ON TRADE DATE 12/21/23 TO SETTLE 12/21/23 COMMISSION $0.00 16258702	0.00	50,000.00	52,780.00-	2,780.00-
12/21/23	30,000.000-	SOLD 30,000 SHARES/UNITS AT 100 ON TRADE DATE 12/21/23 TO SETTLE 12/21/23 COMMISSION $0.00 16258703	0.00	30,000.00	32,747.70-	2,747.70-
	80,000.000-	ASSET TOTAL	0.00	80,000.00	85,527.70-	5,527.70-
		FNMA PL #AN6709 V-M 5.884% 9/01/27 CUSIP 3138LKN37				
10/25/23	320.740-	PAID DOWN 320.74 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258703	0.00	320.74	318.79-	1.95
11/27/23	320.740-	PAID DOWN 320.74 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258703	0.00	320.74	318.79-	1.95
12/26/23	320.740-	PAID DOWN 320.74 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258703	0.00	320.74	318.79-	1.95
	962.220-	ASSET TOTAL	0.00	962.22	956.37-	5.85

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		FNMA PL #AP7557 V-A 7.307% 9/01/42 CUSIP 3138MBMF0				
10/25/23	340.120-	PAID DOWN 340.12 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258703	0.00	340.12	339.16-	0.96
11/27/23	307.040-	PAID DOWN 307.04 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258703	0.00	307.04	306.18-	0.86
12/26/23	141.020-	PAID DOWN 141.02 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258703	0.00	141.02	140.62-	0.40
	788.180-	ASSET TOTAL	0.00	788.18	785.96-	2.22
		FNMA PL #AV5077 V- 4.109% 3/01/44 CUSIP 3138XGUB7				
10/25/23	112.420-	PAID DOWN 112.42 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258702	0.00	112.42	114.27-	1.85-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/27/23	66.750-	PAID DOWN 66.75 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258702	0.00	66.75	67.85-	1.10-
12/26/23	66.270-	PAID DOWN 66.27 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258702	0.00	66.27	67.36-	1.09-
	245.440-	ASSET TOTAL	0.00	245.44	249.48-	4.04-
		FNMA PL #AW1181 V- 4.077% 3/01/44 CUSIP 3138XQJ36				
10/25/23	145.740-	PAID DOWN 145.74 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258702	0.00	145.74	148.01-	2.27-
11/27/23	146.620-	PAID DOWN 146.62 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258702	0.00	146.62	148.91-	2.29-
12/26/23	141.340-	PAID DOWN 141.34 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258702	0.00	141.34	143.54-	2.20-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	433.700-	ASSET TOTAL	0.00	433.70	440.46-	6.76-
		FNMA PL #AZ0505 V-A 5.781% 6/01/45 CUSIP 3138YRR34				
10/25/23	2,513.900-	PAID DOWN 2,513.9 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258703	0.00	2,513.90	2,570.85-	56.95-
11/27/23	33.440-	PAID DOWN 33.44 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258703	0.00	33.44	34.20-	0.76-
12/26/23	33.610-	PAID DOWN 33.61 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258703	0.00	33.61	34.37-	0.76-
	2,580.950-	ASSET TOTAL	0.00	2,580.95	2,639.42-	58.47-
		FNMA PL #BC1205 V-M 6.820% 7/01/46 CUSIP 3140EVKT3				
10/25/23	29.560-	PAID DOWN 29.56 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258703	0.00	29.56	29.64-	0.08-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/27/23	964.630-	PAID DOWN 964.63 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258703	0.00	964.63	967.23-	2.60-
12/26/23	179.140-	PAID DOWN 179.14 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258703	0.00	179.14	179.62-	0.48-
	1,173.330-	ASSET TOTAL	0.00	1,173.33	1,176.49-	3.16-
		FNMA PL #BC9053 V-M 7.543% 12/01/46 CUSIP 3140F5BX0				
10/25/23	34.000-	PAID DOWN 34 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258703	0.00	34.00	33.94-	0.06
11/27/23	34.090-	PAID DOWN 34.09 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258703	0.00	34.09	34.03-	0.06
12/26/23	1,376.260-	PAID DOWN 1,376.26 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258703	0.00	1,376.26	1,373.68-	2.58

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	1,444.350-	ASSET TOTAL	0.00	1,444.35	1,441.65-	2.70
		FNMA PL #BD7204 V-M 5.278% 1/01/47 CUSIP 3140FFAE1				
10/25/23	842.230-	PAID DOWN 842.23 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258703	0.00	842.23	864.11-	21.88-
11/27/23	469.600-	PAID DOWN 469.6 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258703	0.00	469.60	481.80-	12.20-
12/26/23	82.460-	PAID DOWN 82.46 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258703	0.00	82.46	84.60-	2.14-
	1,394.290-	ASSET TOTAL	0.00	1,394.29	1,430.51-	36.22-
		FNMA PL #BH5135 V-M 2.862% 9/01/47 CUSIP 3140GTV56				
10/25/23	4.880-	PAID DOWN 4.88 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258703	0.00	4.88	4.98-	0.10-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/27/23	4.890-	PAID DOWN 4.89 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258703	0.00	4.89	4.99-	0.10-
12/26/23	4.910-	PAID DOWN 4.91 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258703	0.00	4.91	5.01-	0.10-
	14.680-	ASSET TOTAL	0.00	14.68	14.98-	0.30-
		FNMA PL #BH5786 V-M 2.963% 11/01/47 CUSIP 3140GUNC7				
10/25/23	24.350-	PAID DOWN 24.35 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258703	0.00	24.35	24.45-	0.10-
11/27/23	43.160-	PAID DOWN 43.16 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258703	0.00	43.16	43.34-	0.18-
12/26/23	417.720-	PAID DOWN 417.72 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258703	0.00	417.72	419.48-	1.76-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	485.230-	ASSET TOTAL	0.00	485.23	487.27-	2.04-
		FNMA PL #BJ0705 V-Q 2.845% 10/01/47 CUSIP 3140H1YB0				
10/25/23	8.830-	PAID DOWN 8.83 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258703	0.00	8.83	8.98-	0.15-
11/27/23	7.500-	PAID DOWN 7.5 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258703	0.00	7.50	7.62-	0.12-
12/26/23	7.520-	PAID DOWN 7.52 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258703	0.00	7.52	7.64-	0.12-
	23.850-	ASSET TOTAL	0.00	23.85	24.24-	0.39-
		FNMA PL #BJ2463 V-M 2.704% 11/01/47 CUSIP 3140H3WZ5				
10/25/23	787.920-	PAID DOWN 787.92 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258703	0.00	787.92	800.36-	12.44-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/27/23	34.970-	PAID DOWN 34.97 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258703	0.00	34.97	35.52-	0.55-
12/26/23	353.270-	PAID DOWN 353.27 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258703	0.00	353.27	358.85-	5.58-
	1,176.160-	ASSET TOTAL	0.00	1,176.16	1,194.73-	18.57-
		FNMA PL #BJ2464 V-M 2.652% 11/01/47 CUSIP 3140H3W28				
10/25/23	134.430-	PAID DOWN 134.43 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258703	0.00	134.43	136.36-	1.93-
11/27/23	91.500-	PAID DOWN 91.5 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258703	0.00	91.50	92.82-	1.32-
12/26/23	363.750-	PAID DOWN 363.75 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258703	0.00	363.75	368.98-	5.23-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	589.680-	ASSET TOTAL	0.00	589.68	598.16-	8.48-
		FNMA PL #BJ2721 V- 3.381% 4/01/48 CUSIP 3140H4AX2				
10/25/23	29.690-	PAID DOWN 29.69 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258703	0.00	29.69	29.83-	0.14-
11/27/23	27.400-	PAID DOWN 27.4 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258703	0.00	27.40	27.53-	0.13-
12/26/23	626.160-	PAID DOWN 626.16 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258703	0.00	626.16	629.17-	3.01-
	683.250-	ASSET TOTAL	0.00	683.25	686.53-	3.28-
		FNMA PL #BJ3765 V-M 2.725% 12/01/47 CUSIP 3140H5FF3				
10/25/23	54.240-	PAID DOWN 54.24 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258703	0.00	54.24	54.91-	0.67-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/27/23	53.960-	PAID DOWN 53.96 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258703	0.00	53.96	54.63-	0.67-
12/26/23	54.560-	PAID DOWN 54.56 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258703	0.00	54.56	55.24-	0.68-
	162.760-	ASSET TOTAL	0.00	162.76	164.78-	2.02-
		FNMA PL #BL2856 2.780% 6/01/26 CUSIP 3140HUE69				
12/26/23	261.710-	PAID DOWN 261.71 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258703	0.00	261.71	247.01-	14.70
	261.710-	ASSET TOTAL	0.00	261.71	247.01-	14.70
		FNMA PL #BM3465 V-M 2.956% 1/01/48 CUSIP 3140J7Z73				
10/25/23	36.120-	PAID DOWN 36.12 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258703	0.00	36.12	36.25-	0.13-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/27/23	32.910-	PAID DOWN 32.91 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258703	0.00	32.91	33.03-	0.12-
12/26/23	447.430-	PAID DOWN 447.43 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258703	0.00	447.43	449.04-	1.61-
	516.460-	ASSET TOTAL	0.00	516.46	518.32-	1.86-
		FNMA PL #BM6009 3.220% 6/01/24 CUSIP 3140JAVB1				
10/25/23	20,942.600-	PAID DOWN 20,942.6 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258703	0.00	20,942.60	21,373.51-	430.91-
	20,942.600-	ASSET TOTAL	0.00	20,942.60	21,373.51-	430.91-
		FNMA PL #BM7030 V-M 2.473% 6/01/52 CUSIP 3140JBY42				
10/25/23	907.470-	PAID DOWN 907.47 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258703	0.00	907.47	861.74-	45.73

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/27/23	546.600-	PAID DOWN 546.6 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258703	0.00	546.60	519.06-	27.54
12/26/23	220.580-	PAID DOWN 220.58 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258703	0.00	220.58	209.46-	11.12
	1,674.650-	ASSET TOTAL	0.00	1,674.65	1,590.26-	84.39
		FNMA PL #BM7055 V-M 3.477% 9/01/52 CUSIP 3140JBZV1				
10/25/23	181.320-	PAID DOWN 181.32 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258703	0.00	181.32	177.57-	3.75
11/27/23	180.620-	PAID DOWN 180.62 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258703	0.00	180.62	176.88-	3.74
12/26/23	955.170-	PAID DOWN 955.17 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258703	0.00	955.17	935.39-	19.78

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FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	1,317.110-	ASSET TOTAL	0.00	1,317.11	1,289.84-	27.27
		FNMA PL #BO1843 V-M 3.016% 8/01/49 CUSIP 3140JWBM1				
10/25/23	44.080-	PAID DOWN 44.08 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258703	0.00	44.08	45.07-	0.99-
11/27/23	72.600-	PAID DOWN 72.6 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258703	0.00	72.60	74.23-	1.63-
12/26/23	40.870-	PAID DOWN 40.87 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258703	0.00	40.87	41.79-	0.92-
	157.550-	ASSET TOTAL	0.00	157.55	161.09-	3.54-
		FNMA PL #BO4955 V-M 2.824% 11/01/49 CUSIP 3140K0QH4				
10/25/23	28.900-	PAID DOWN 28.9 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258703	0.00	28.90	29.43-	0.53-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/27/23	27.810-	PAID DOWN 27.81 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258703	0.00	27.81	28.32-	0.51-
12/26/23	458.150-	PAID DOWN 458.15 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258703	0.00	458.15	466.49-	8.34-
	514.860-	ASSET TOTAL	0.00	514.86	524.24-	9.38-
		FNMA PL #BO6257 V-M 2.628% 12/01/49 CUSIP 3140K15T9				
10/25/23	34.400-	PAID DOWN 34.4 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258703	0.00	34.40	34.75-	0.35-
11/27/23	33.930-	PAID DOWN 33.93 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258703	0.00	33.93	34.28-	0.35-
12/26/23	346.990-	PAID DOWN 346.99 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258703	0.00	346.99	350.55-	3.56-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	415.320-	ASSET TOTAL	0.00	415.32	419.58-	4.26-
		FNMA PL #BO7270 V- 2.719% 1/01/50 CUSIP 3140K3CG5				
10/25/23	1,212.710-	PAID DOWN 1,212.71 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258703	0.00	1,212.71	1,222.70-	9.99-
11/27/23	121.680-	PAID DOWN 121.68 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258703	0.00	121.68	122.68-	1.00-
12/26/23	120.550-	PAID DOWN 120.55 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258703	0.00	120.55	121.54-	0.99-
	1,454.940-	ASSET TOTAL	0.00	1,454.94	1,466.92-	11.98-
		FNMA PL #BP0633 V-M 2.736% 1/01/50 CUSIP 3140K7V34				
10/25/23	84.530-	PAID DOWN 84.53 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258703	0.00	84.53	85.45-	0.92-

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FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/27/23	93.840-	PAID DOWN 93.84 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258703	0.00	93.84	94.86-	1.02-
12/26/23	80.460-	PAID DOWN 80.46 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258703	0.00	80.46	81.34-	0.88-
	258.830-	ASSET TOTAL	0.00	258.83	261.65-	2.82-
		FNMA PL #BS5431 3.130% 1/01/29 CUSIP 3140LGA93				
10/25/23	369.430-	PAID DOWN 369.43 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258702	0.00	369.43	372.43-	3.00-
11/27/23	312.910-	PAID DOWN 312.91 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258702	0.00	312.91	315.45-	2.54-
12/26/23	372.900-	PAID DOWN 372.9 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258702	0.00	372.90	375.93-	3.03-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	1,055.240-	ASSET TOTAL	0.00	1,055.24	1,063.81-	8.57-
		FNMA PL #BS5507 3.230% 11/01/28 CUSIP 3140LGDM1				
12/26/23	264.210-	PAID DOWN 264.21 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258702	0.00	264.21	267.02-	2.81-
	264.210-	ASSET TOTAL	0.00	264.21	267.02-	2.81-
		FNMA PL #BS9563 5.345% 6/01/29 CUSIP 3140LLTV3				
10/25/23	130.260-	PAID DOWN 130.26 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258702	0.00	130.26	131.28-	1.02-
11/27/23	82.290-	PAID DOWN 82.29 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258702	0.00	82.29	82.93-	0.64-
12/26/23	131.740-	PAID DOWN 131.74 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258702	0.00	131.74	132.77-	1.03-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	344.290-	ASSET TOTAL	0.00	344.29	346.98-	2.69-
		FNMA PL #BT7869 4.500% 9/01/52 CUSIP 3140LWW78				
10/25/23	137.740-	PAID DOWN 137.74 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258702	0.00	137.74	138.31-	0.57-
11/27/23	123.620-	PAID DOWN 123.62 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258702	0.00	123.62	124.13-	0.51-
12/26/23	126.080-	PAID DOWN 126.08 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258702	0.00	126.08	126.60-	0.52-
	387.440-	ASSET TOTAL	0.00	387.44	389.04-	1.60-
		FNMA PL #BT8141 V- 2.601% 6/01/52 CUSIP 3140LXBK0				
10/25/23	155.010-	PAID DOWN 155.01 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258703	0.00	155.01	148.55-	6.46

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/27/23	156.140-	PAID DOWN 156.14 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258703	0.00	156.14	149.63-	6.51
12/26/23	155.570-	PAID DOWN 155.57 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258703	0.00	155.57	149.09-	6.48
	466.720-	ASSET TOTAL	0.00	466.72	447.27-	19.45
		FNMA PL #BT8249 V- 3.611% 7/01/52 CUSIP 3140LXEX9				
10/25/23	424.580-	PAID DOWN 424.58 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258703	0.00	424.58	416.12-	8.46
11/27/23	102.990-	PAID DOWN 102.99 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258703	0.00	102.99	100.94-	2.05
12/26/23	79.060-	PAID DOWN 79.06 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258703	0.00	79.06	77.48-	1.58

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	606.630-	ASSET TOTAL	0.00	606.63	594.54-	12.09
		FNMA PL #BT8268 V- 4.104% 8/01/52 CUSIP 3140LXFJ9				
10/25/23	189.470-	PAID DOWN 189.47 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258703	0.00	189.47	189.48-	0.01-
11/27/23	175.950-	PAID DOWN 175.95 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258703	0.00	175.95	175.96-	0.01-
12/26/23	812.360-	PAID DOWN 812.36 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258703	0.00	812.36	812.42-	0.06-
	1,177.780-	ASSET TOTAL	0.00	1,177.78	1,177.86-	0.08-
		FNMA PL #BT8375 V-M 3.975% 9/01/52 CUSIP 3140LXJV8				
10/25/23	1,274.720-	PAID DOWN 1,274.72 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258703	0.00	1,274.72	1,276.71-	1.99-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/27/23	5,911.130-	PAID DOWN 5,911.13 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258703	0.00	5,911.13	5,920.37-	9.24-
12/26/23	275.310-	PAID DOWN 275.31 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258703	0.00	275.31	275.74-	0.43-
	7,461.160-	ASSET TOTAL	0.00	7,461.16	7,472.82-	11.66-
		FNMA PL #BU8809 V-M 3.072% 5/01/52 CUSIP 3140MAYF5				
10/25/23	286.660-	PAID DOWN 286.66 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258703	0.00	286.66	282.40-	4.26
11/27/23	4,010.430-	PAID DOWN 4,010.43 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258703	0.00	4,010.43	3,950.90-	59.53
12/26/23	357.280-	PAID DOWN 357.28 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258703	0.00	357.28	351.98-	5.30

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	4,654.370-	ASSET TOTAL	0.00	4,654.37	4,585.28-	69.09
		FNMA PL #BV2500 V- 3.805% 6/01/52 CUSIP 3140MFX65				
10/25/23	162.710-	PAID DOWN 162.71 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258703	0.00	162.71	162.85-	0.14-
11/27/23	2,141.870-	PAID DOWN 2,141.87 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258703	0.00	2,141.87	2,143.71-	1.84-
12/26/23	155.120-	PAID DOWN 155.12 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258703	0.00	155.12	155.25-	0.13-
	2,459.700-	ASSET TOTAL	0.00	2,459.70	2,461.81-	2.11-
		FNMA PL #BV7893 V-M 4.231% 7/01/52 CUSIP 3140MMXX1				
10/25/23	1,299.570-	PAID DOWN 1,299.57 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258703	0.00	1,299.57	1,304.44-	4.87-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/27/23	202.800-	PAID DOWN 202.8 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258703	0.00	202.80	203.56-	0.76-
12/26/23	200.880-	PAID DOWN 200.88 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258703	0.00	200.88	201.63-	0.75-
	1,703.250-	ASSET TOTAL	0.00	1,703.25	1,709.63-	6.38-
		FNMA PL #BV7994 V-M 4.535% 8/01/52 CUSIP 3140MM3C0				
10/25/23	89.680-	PAID DOWN 89.68 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258703	0.00	89.68	88.94-	0.74
11/27/23	82.250-	PAID DOWN 82.25 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258703	0.00	82.25	81.58-	0.67
12/26/23	326.120-	PAID DOWN 326.12 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258703	0.00	326.12	323.44-	2.68

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	498.050-	ASSET TOTAL	0.00	498.05	493.96-	4.09
		FNMA PL #BW1384 V-M 5.301% 12/01/52 CUSIP 3140MSRE7				
10/25/23	332.420-	PAID DOWN 332.42 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258703	0.00	332.42	330.76-	1.66
11/27/23	1,709.260-	PAID DOWN 1,709.26 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258703	0.00	1,709.26	1,700.71-	8.55
12/26/23	2,728.480-	PAID DOWN 2,728.48 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258703	0.00	2,728.48	2,714.84-	13.64
	4,770.160-	ASSET TOTAL	0.00	4,770.16	4,746.31-	23.85
		FNMA PL #BW5040 V-M 3.864% 7/01/52 CUSIP 3140MWS64				
10/25/23	233.750-	PAID DOWN 233.75 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258703	0.00	233.75	235.99-	2.24-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/27/23	1,393.980-	PAID DOWN 1,393.98 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258703	0.00	1,393.98	1,407.32-	13.34-
12/26/23	319.490-	PAID DOWN 319.49 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258703	0.00	319.49	322.55-	3.06-
	1,947.220-	ASSET TOTAL	0.00	1,947.22	1,965.86-	18.64-
		FNMA PL #BW9708 V-M 5.122% 11/01/52 CUSIP 3140N2YE5				
10/25/23	1,713.480-	PAID DOWN 1,713.48 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258703	0.00	1,713.48	1,695.88-	17.60
11/27/23	3,631.940-	PAID DOWN 3,631.94 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258703	0.00	3,631.94	3,594.63-	37.31
12/26/23	2,830.500-	PAID DOWN 2,830.5 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258703	0.00	2,830.50	2,801.42-	29.08

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	8,175.920-	ASSET TOTAL	0.00	8,175.92	8,091.93-	83.99
		FNMA PL #CB3854 4.000% 6/01/52 CUSIP 3140QPH83				
10/25/23	4,814.320-	PAID DOWN 4,814.32 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258702	0.00	4,814.32	4,665.75-	148.57
11/27/23	4,459.210-	PAID DOWN 4,459.21 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258702	0.00	4,459.21	4,321.60-	137.61
12/26/23	3,155.200-	PAID DOWN 3,155.2 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258702	0.00	3,155.20	3,057.83-	97.37
	12,428.730-	ASSET TOTAL	0.00	12,428.73	12,045.18-	383.55
		FNMA PL #CB4894 5.000% 10/01/52 CUSIP 3140QQNL5				
10/25/23	3,048.680-	PAID DOWN 3,048.68 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258702	0.00	3,048.68	3,027.48-	21.20

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/27/23	2,655.040-	PAID DOWN 2,655.04 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258702	0.00	2,655.04	2,636.58-	18.46
12/26/23	1,276.510-	PAID DOWN 1,276.51 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258702	0.00	1,276.51	1,267.63-	8.88
	6,980.230-	ASSET TOTAL	0.00	6,980.23	6,931.69-	48.54
		FNMA PL #CB4900 5.000% 10/01/52 CUSIP 3140QQNS0				
10/25/23	473.580-	PAID DOWN 473.58 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258702	0.00	473.58	463.33-	10.25
11/27/23	503.480-	PAID DOWN 503.48 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258702	0.00	503.48	492.58-	10.90
12/26/23	457.650-	PAID DOWN 457.65 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258702	0.00	457.65	447.75-	9.90

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	1,434.710-	ASSET TOTAL	0.00	1,434.71	1,403.66-	31.05
		FNMA PL #CB4905 5.500% 10/01/52 CUSIP 3140QQNX9				
10/25/23	2,753.960-	PAID DOWN 2,753.96 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258702	0.00	2,753.96	2,751.38-	2.58
11/27/23	3,024.700-	PAID DOWN 3,024.7 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258702	0.00	3,024.70	3,021.86-	2.84
12/26/23	2,265.370-	PAID DOWN 2,265.37 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258702	0.00	2,265.37	2,263.25-	2.12
	8,044.030-	ASSET TOTAL	0.00	8,044.03	8,036.49-	7.54
		FNMA PL #CB4943 4.500% 10/01/52 CUSIP 3140QQP58				
10/25/23	4,734.540-	PAID DOWN 4,734.54 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258702	0.00	4,734.54	4,597.31-	137.23

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/27/23	2,878.360-	PAID DOWN 2,878.36 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258702	0.00	2,878.36	2,794.93-	83.43
12/26/23	2,315.610-	PAID DOWN 2,315.61 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258702	0.00	2,315.61	2,248.49-	67.12
	9,928.510-	ASSET TOTAL	0.00	9,928.51	9,640.73-	287.78
		FNMA PL #CB6531 V-M 5.141% 6/01/53 CUSIP 3140QSHH7				
11/27/23	1,602.190-	PAID DOWN 1,602.19 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258703	0.00	1,602.19	1,558.44-	43.75
12/26/23	294.980-	PAID DOWN 294.98 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258703	0.00	294.98	286.93-	8.05
	1,897.170-	ASSET TOTAL	0.00	1,897.17	1,845.37-	51.80
		FNMA PL #708593 V-M 5.776% 5/01/33 CUSIP 31401HGA4				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/25/23	11.810-	PAID DOWN 11.81 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258703	0.00	11.81	11.58-	0.23
11/27/23	11.880-	PAID DOWN 11.88 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258703	0.00	11.88	11.65-	0.23
12/26/23	11.940-	PAID DOWN 11.94 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258703	0.00	11.94	11.70-	0.24
	35.630-	ASSET TOTAL	0.00	35.63	34.93-	0.70
		FNMA PL #734329 V- 7.430% 6/01/33 CUSIP 31402NY28				
10/25/23	68.020-	PAID DOWN 68.02 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258703	0.00	68.02	66.85-	1.17
11/27/23	80.370-	PAID DOWN 80.37 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258703	0.00	80.37	78.99-	1.38

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/26/23	72.890-	PAID DOWN 72.89 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258703	0.00	72.89	71.64-	1.25
	221.280-	ASSET TOTAL	0.00	221.28	217.48-	3.80
		FNMA PL #745606 V-M 5.806% 5/01/36 CUSIP 31403DKT5				
10/25/23	14.580-	PAID DOWN 14.58 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258703	0.00	14.58	14.29-	0.29
11/27/23	414.160-	PAID DOWN 414.16 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258703	0.00	414.16	405.88-	8.28
12/26/23	10.850-	PAID DOWN 10.85 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258703	0.00	10.85	10.63-	0.22
	439.590-	ASSET TOTAL	0.00	439.59	430.80-	8.79
		FNMA PL #796989 V-M 7.258% 8/01/34 CUSIP 31405RNE2				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/25/23	20.400-	PAID DOWN 20.4 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258703	0.00	20.40	20.20-	0.20
11/27/23	233.500-	PAID DOWN 233.5 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258703	0.00	233.50	231.24-	2.26
12/26/23	18.690-	PAID DOWN 18.69 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258703	0.00	18.69	18.51-	0.18
	272.590-	ASSET TOTAL	0.00	272.59	269.95-	2.64
		FNMA POOL #AH9016 3.99998% 3/01/26 CUSIP 3138ABAS8				
10/25/23	197.890-	PAID DOWN 197.89 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258703	0.00	197.89	203.73-	5.84-
11/27/23	487.020-	PAID DOWN 487.02 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258703	0.00	487.02	501.40-	14.38-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/26/23	193.330-	PAID DOWN 193.33 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258703	0.00	193.33	199.04-	5.71-
	878.240-	ASSET TOTAL	0.00	878.24	904.17-	25.93-
		FNMA POOL #AL9502 4.000% 11/01/45 CUSIP 3138ERRY8				
10/25/23	473.830-	PAID DOWN 473.83 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258702	0.00	473.83	494.78-	20.95-
11/27/23	562.940-	PAID DOWN 562.94 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258702	0.00	562.94	587.83-	24.89-
12/26/23	432.310-	PAID DOWN 432.31 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258702	0.00	432.31	451.43-	19.12-
	1,469.080-	ASSET TOTAL	0.00	1,469.08	1,534.04-	64.96-
		FNMA POOL #AM8683 2.480% 3/01/25 CUSIP 3138L9UH3				

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SCHEDULE OF SECURITY DISPOSITIONS
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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/25/23	264.380-	PAID DOWN 264.38 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258703	0.00	264.38	270.02-	5.64-
11/27/23	253.560-	PAID DOWN 253.56 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258703	0.00	253.56	258.97-	5.41-
12/26/23	265.800-	PAID DOWN 265.8 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258703	0.00	265.80	271.47-	5.67-
	783.740-	ASSET TOTAL	0.00	783.74	800.46-	16.72-
		FNMA POOL #AN0502 3.350% 1/01/28 CUSIP 3138LCRY3				
10/25/23	260.450-	PAID DOWN 260.45 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258702	0.00	260.45	261.43-	0.98-
11/27/23	240.280-	PAID DOWN 240.28 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258702	0.00	240.28	241.18-	0.90-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/26/23	262.470-	PAID DOWN 262.47 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258702	0.00	262.47	263.45-	0.98-
	763.200-	ASSET TOTAL	0.00	763.20	766.06-	2.86-
		FNMA POOL #AN0665 3.070% 2/01/26 CUSIP 3138LCW35				
10/25/23	307.800-	PAID DOWN 307.8 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258702	0.00	307.80	307.99-	0.19-
11/27/23	281.650-	PAID DOWN 281.65 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258702	0.00	281.65	281.83-	0.18-
12/26/23	310.170-	PAID DOWN 310.17 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258702	0.00	310.17	310.36-	0.19-
	899.620-	ASSET TOTAL	0.00	899.62	900.18-	0.56-
		FNMA POOL #AQ4651 3.500% 11/01/42 CUSIP 3138MLEZ3				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/25/23	54.670-	PAID DOWN 54.67 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258702	0.00	54.67	58.81-	4.14-
11/27/23	57.820-	PAID DOWN 57.82 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258702	0.00	57.82	62.20-	4.38-
12/26/23	1,599.080-	PAID DOWN 1,599.08 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258702	0.00	1,599.08	1,720.26-	121.18-
	1,711.570-	ASSET TOTAL	0.00	1,711.57	1,841.27-	129.70-
		FNMA POOL #AQ4697 3.500% 11/01/42 CUSIP 3138MLGF5				
10/25/23	69.270-	PAID DOWN 69.27 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258702	0.00	69.27	74.09-	4.82-
11/27/23	75.070-	PAID DOWN 75.07 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258702	0.00	75.07	80.29-	5.22-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/26/23	62.020-	PAID DOWN 62.02 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258702	0.00	62.02	66.33-	4.31-
	206.360-	ASSET TOTAL	0.00	206.36	220.71-	14.35-
		FNMA POOL #AS3662 2.500% 10/01/24 CUSIP 3138WDB83				
10/25/23	289.890-	PAID DOWN 289.89 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258703	0.00	289.89	296.82-	6.93-
11/27/23	307.930-	PAID DOWN 307.93 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258703	0.00	307.93	315.29-	7.36-
12/26/23	313.010-	PAID DOWN 313.01 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258703	0.00	313.01	320.49-	7.48-
	910.830-	ASSET TOTAL	0.00	910.83	932.60-	21.77-
		FNMA POOL #AS3886 2.49969% 11/01/24 CUSIP 3138WDJ85				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/25/23	607.860-	PAID DOWN 607.86 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258703	0.00	607.86	621.68-	13.82-
11/27/23	593.360-	PAID DOWN 593.36 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258703	0.00	593.36	606.85-	13.49-
12/26/23	786.070-	PAID DOWN 786.07 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258703	0.00	786.07	803.94-	17.87-
	1,987.290-	ASSET TOTAL	0.00	1,987.29	2,032.47-	45.18-
		FNMA POOL #AX6834 3.500% 11/01/34 CUSIP 3138Y8SY7				
10/25/23	434.310-	PAID DOWN 434.31 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258702	0.00	434.31	454.13-	19.82-
11/27/23	435.930-	PAID DOWN 435.93 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258702	0.00	435.93	455.82-	19.89-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/26/23	437.570-	PAID DOWN 437.57 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258702	0.00	437.57	457.53-	19.96-
	1,307.810-	ASSET TOTAL	0.00	1,307.81	1,367.48-	59.67-
		FNMA POOL #BF0105 4.000% 6/01/56 CUSIP 3140FXDK5				
10/25/23	314.530-	PAID DOWN 314.53 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258702	0.00	314.53	333.51-	18.98-
11/27/23	1,057.830-	PAID DOWN 1,057.83 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258702	0.00	1,057.83	1,121.67-	63.84-
12/26/23	863.020-	PAID DOWN 863.02 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258702	0.00	863.02	915.10-	52.08-
	2,235.380-	ASSET TOTAL	0.00	2,235.38	2,370.28-	134.90-
		FNMA POOL #BF0107 4.500% 6/01/56 CUSIP 3140FXDM1				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/25/23	2,014.190-	PAID DOWN 2,014.19 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258702	0.00	2,014.19	2,168.94-	154.75-
11/27/23	1,808.740-	PAID DOWN 1,808.74 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258702	0.00	1,808.74	1,947.70-	138.96-
12/26/23	1,056.900-	PAID DOWN 1,056.9 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258702	0.00	1,056.90	1,138.09-	81.19-
	4,879.830-	ASSET TOTAL	0.00	4,879.83	5,254.73-	374.90-
		FNMA POOL #BF0118 4.500% 6/01/56 CUSIP 3140FXDY5				
10/25/23	581.640-	PAID DOWN 581.64 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258702	0.00	581.64	626.13-	44.49-
11/27/23	609.480-	PAID DOWN 609.48 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258702	0.00	609.48	656.10-	46.62-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/26/23	338.510-	PAID DOWN 338.51 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258702	0.00	338.51	364.40-	25.89-
	1,529.630-	ASSET TOTAL	0.00	1,529.63	1,646.63-	117.00-
		FNMA POOL #BF0125 4.000% 7/01/56 CUSIP 3140FXD74				
10/25/23	826.540-	PAID DOWN 826.54 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258702	0.00	826.54	874.02-	47.48-
11/27/23	519.440-	PAID DOWN 519.44 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258702	0.00	519.44	549.28-	29.84-
12/26/23	614.260-	PAID DOWN 614.26 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258702	0.00	614.26	649.55-	35.29-
	1,960.240-	ASSET TOTAL	0.00	1,960.24	2,072.85-	112.61-
		FNMA POOL #BF0132 4.000% 7/01/56 CUSIP 3140FXEE8				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/25/23	419.760-	PAID DOWN 419.76 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258702	0.00	419.76	445.14-	25.38-
11/27/23	325.810-	PAID DOWN 325.81 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258702	0.00	325.81	345.51-	19.70-
12/26/23	451.500-	PAID DOWN 451.5 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258702	0.00	451.50	478.80-	27.30-
	1,197.070-	ASSET TOTAL	0.00	1,197.07	1,269.45-	72.38-
		FNMA POOL #BF0154 3.500% 11/01/46 CUSIP 3140FXE40				
10/25/23	439.500-	PAID DOWN 439.5 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258702	0.00	439.50	456.74-	17.24-
11/27/23	1,141.480-	PAID DOWN 1,141.48 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258702	0.00	1,141.48	1,186.25-	44.77-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/26/23	946.990-	PAID DOWN 946.99 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258702	0.00	946.99	984.13-	37.14-
	2,527.970-	ASSET TOTAL	0.00	2,527.97	2,627.12-	99.15-
		FNMA POOL #BF0172 4.000% 1/01/41 CUSIP 3140FXFN7				
10/25/23	216.180-	PAID DOWN 216.18 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258702	0.00	216.18	223.10-	6.92-
11/27/23	111.480-	PAID DOWN 111.48 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258702	0.00	111.48	115.05-	3.57-
12/26/23	171.490-	PAID DOWN 171.49 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258702	0.00	171.49	176.98-	5.49-
	499.150-	ASSET TOTAL	0.00	499.15	515.13-	15.98-
		FNMA POOL #BF0193 4.000% 4/01/41 CUSIP 3140FXGB2				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/25/23	995.020-	PAID DOWN 995.02 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258702	0.00	995.02	1,028.33-	33.31-
11/27/23	882.620-	PAID DOWN 882.62 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258702	0.00	882.62	912.17-	29.55-
12/26/23	762.800-	PAID DOWN 762.8 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258702	0.00	762.80	788.34-	25.54-
	2,640.440-	ASSET TOTAL	0.00	2,640.44	2,728.84-	88.40-
		FNMA POOL #BF0198 4.000% 11/01/40 CUSIP 3140FXGG1				
10/25/23	423.850-	PAID DOWN 423.85 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258702	0.00	423.85	436.05-	12.20-
11/27/23	886.280-	PAID DOWN 886.28 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258702	0.00	886.28	911.79-	25.51-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/26/23	761.830-	PAID DOWN 761.83 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258702	0.00	761.83	783.76-	21.93-
	2,071.960-	ASSET TOTAL	0.00	2,071.96	2,131.60-	59.64-
		FNMA POOL #BF0201 4.000% 8/01/51 CUSIP 3140FXGK2				
10/25/23	1,696.100-	PAID DOWN 1,696.1 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258702	0.00	1,696.10	1,723.41-	27.31-
11/27/23	1,076.700-	PAID DOWN 1,076.7 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258702	0.00	1,076.70	1,094.04-	17.34-
12/26/23	1,237.770-	PAID DOWN 1,237.77 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258702	0.00	1,237.77	1,257.70-	19.93-
	4,010.570-	ASSET TOTAL	0.00	4,010.57	4,075.15-	64.58-
		FNMA POOL #BF0202 4.500% 1/01/51 CUSIP 3140FXGL0				

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10/25/23	1,399.140-	PAID DOWN 1,399.14 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258702	0.00	1,399.14	1,455.42-	56.28-
11/27/23	848.900-	PAID DOWN 848.9 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258702	0.00	848.90	883.05-	34.15-
12/26/23	556.610-	PAID DOWN 556.61 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258702	0.00	556.61	579.00-	22.39-
	2,804.650-	ASSET TOTAL	0.00	2,804.65	2,917.47-	112.82-
		FNMA POOL #BK7939 4.500% 11/01/48 CUSIP 3140HMZD9				
10/25/23	156.560-	PAID DOWN 156.56 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258702	0.00	156.56	160.83-	4.27-
11/27/23	613.670-	PAID DOWN 613.67 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258702	0.00	613.67	630.43-	16.76-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/26/23	285.580-	PAID DOWN 285.58 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258702	0.00	285.58	293.38-	7.80-
	1,055.810-	ASSET TOTAL	0.00	1,055.81	1,084.64-	28.83-
		FNMA POOL #BO5023 3.000% 12/01/49 CUSIP 3140K0SM1				
10/25/23	329.320-	PAID DOWN 329.32 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258702	0.00	329.32	335.22-	5.90-
11/27/23	285.530-	PAID DOWN 285.53 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258702	0.00	285.53	290.64-	5.11-
12/26/23	151.970-	PAID DOWN 151.97 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258702	0.00	151.97	154.69-	2.72-
	766.820-	ASSET TOTAL	0.00	766.82	780.55-	13.73-
		FNMA POOL #BO6246 2.500% 12/01/34 CUSIP 3140K15G7				

The accompanying notes are an integral part of these schedules.

SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/25/23	506.690-	PAID DOWN 506.69 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258702	0.00	506.69	517.06-	10.37-
11/27/23	483.730-	PAID DOWN 483.73 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258702	0.00	483.73	493.63-	9.90-
12/26/23	481.230-	PAID DOWN 481.23 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258702	0.00	481.23	491.08-	9.85-
	1,471.650-	ASSET TOTAL	0.00	1,471.65	1,501.77-	30.12-
		FNMA POOL #BO7258 3.000% 1/01/35 CUSIP 3140K3B43				
10/25/23	508.350-	PAID DOWN 508.35 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258702	0.00	508.35	525.23-	16.88-
11/27/23	265.510-	PAID DOWN 265.51 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258702	0.00	265.51	274.33-	8.82-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/26/23	269.090-	PAID DOWN 269.09 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258702	0.00	269.09	278.02-	8.93-
	1,042.950-	ASSET TOTAL	0.00	1,042.95	1,077.58-	34.63-
		FNMA POOL #BO7259 3.000% 1/01/35 CUSIP 3140K3B50				
10/25/23	274.550-	PAID DOWN 274.55 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258702	0.00	274.55	283.32-	8.77-
11/27/23	369.160-	PAID DOWN 369.16 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258702	0.00	369.16	380.96-	11.80-
12/26/23	261.210-	PAID DOWN 261.21 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258702	0.00	261.21	269.56-	8.35-
	904.920-	ASSET TOTAL	0.00	904.92	933.84-	28.92-
		FNMA POOL #BO7262 3.000% 1/01/35 CUSIP 3140K3B84				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/25/23	120.040-	PAID DOWN 120.04 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258702	0.00	120.04	123.74-	3.70-
11/27/23	686.990-	PAID DOWN 686.99 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258702	0.00	686.99	708.14-	21.15-
12/26/23	116.320-	PAID DOWN 116.32 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258702	0.00	116.32	119.90-	3.58-
	923.350-	ASSET TOTAL	0.00	923.35	951.78-	28.43-
		FNMA POOL #BS4261 1.700% 9/01/28 CUSIP 3140LEWX1				
10/25/23	345.330-	PAID DOWN 345.33 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258702	0.00	345.33	345.76-	0.43-
11/27/23	309.490-	PAID DOWN 309.49 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258702	0.00	309.49	309.88-	0.39-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/26/23	348.110-	PAID DOWN 348.11 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258702	0.00	348.11	348.55-	0.44-
	1,002.930-	ASSET TOTAL	0.00	1,002.93	1,004.19-	1.26-
		FNMA POOL #BS4490 1.960% 2/01/29 CUSIP 3140LE7C5				
10/25/23	362.370-	PAID DOWN 362.37 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258702	0.00	362.37	368.94-	6.57-
11/27/23	326.030-	PAID DOWN 326.03 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258702	0.00	326.03	331.94-	5.91-
12/26/23	365.240-	PAID DOWN 365.24 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258702	0.00	365.24	371.86-	6.62-
	1,053.640-	ASSET TOTAL	0.00	1,053.64	1,072.74-	19.10-
		FNMA POOL #CA3155 4.000% 2/01/34 CUSIP 3140QAQH6				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/25/23	177.310-	PAID DOWN 177.31 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258703	0.00	177.31	183.56-	6.25-
11/27/23	220.870-	PAID DOWN 220.87 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258703	0.00	220.87	228.65-	7.78-
12/26/23	78.930-	PAID DOWN 78.93 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258703	0.00	78.93	81.71-	2.78-
	477.110-	ASSET TOTAL	0.00	477.11	493.92-	16.81-
		FNMA POOL #CA3156 4.000% 2/01/34 CUSIP 3140QAQJ2				
10/25/23	61.530-	PAID DOWN 61.53 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258703	0.00	61.53	63.58-	2.05-
11/27/23	57.240-	PAID DOWN 57.24 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258703	0.00	57.24	59.15-	1.91-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/26/23	53.820-	PAID DOWN 53.82 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258703	0.00	53.82	55.62-	1.80-
	172.590-	ASSET TOTAL	0.00	172.59	178.35-	5.76-
		FNMA POOL #CB2625 2.500% 1/01/52 CUSIP 3140QM4K7				
10/25/23	1,178.570-	PAID DOWN 1,178.57 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258702	0.00	1,178.57	1,178.48-	0.09
11/27/23	1,781.990-	PAID DOWN 1,781.99 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258702	0.00	1,781.99	1,781.85-	0.14
12/26/23	942.410-	PAID DOWN 942.41 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258702	0.00	942.41	942.34-	0.07
	3,902.970-	ASSET TOTAL	0.00	3,902.97	3,902.67-	0.30
		FNMA POOL #MA1106 3.000% 7/01/32 CUSIP 31418AGQ5				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/25/23	937.410-	PAID DOWN 937.41 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258702	0.00	937.41	979.01-	41.60-
11/27/23	633.410-	PAID DOWN 633.41 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258702	0.00	633.41	661.52-	28.11-
12/26/23	662.770-	PAID DOWN 662.77 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258702	0.00	662.77	692.18-	29.41-
	2,233.590-	ASSET TOTAL	0.00	2,233.59	2,332.71-	99.12-
		FNMA POOL #MA2915 3.000% 1/01/27 CUSIP 31418CGZ1				
10/25/23	360.430-	PAID DOWN 360.43 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258703	0.00	360.43	371.36-	10.93-
11/27/23	351.070-	PAID DOWN 351.07 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258703	0.00	351.07	361.71-	10.64-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/26/23	352.720-	PAID DOWN 352.72 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258703	0.00	352.72	363.41-	10.69-
	1,064.220-	ASSET TOTAL	0.00	1,064.22	1,096.48-	32.26-
		FNMA POOL #MA3107 2.500% 8/01/27 CUSIP 31418CNZ3				
10/25/23	477.090-	PAID DOWN 477.09 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258703	0.00	477.09	486.11-	9.02-
11/27/23	412.470-	PAID DOWN 412.47 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258703	0.00	412.47	420.27-	7.80-
12/26/23	436.300-	PAID DOWN 436.3 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258703	0.00	436.30	444.55-	8.25-
	1,325.860-	ASSET TOTAL	0.00	1,325.86	1,350.93-	25.07-
		FNMA POOL #MA3131 3.000% 9/01/27 CUSIP 31418CPR9				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/25/23	506.660-	PAID DOWN 506.66 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258703	0.00	506.66	524.71-	18.05-
11/27/23	525.670-	PAID DOWN 525.67 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258703	0.00	525.67	544.40-	18.73-
12/26/23	425.440-	PAID DOWN 425.44 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258703	0.00	425.44	440.60-	15.16-
	1,457.770-	ASSET TOTAL	0.00	1,457.77	1,509.71-	51.94-
		FNMA POOL #555743 5.000% 9/01/33 CUSIP 31385XLY1				
10/25/23	270.000-	PAID DOWN 270 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258702	0.00	270.00	285.33-	15.33-
10/25/23	210.400-	PAID DOWN 210.4 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258703	0.00	210.40	222.35-	11.95-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/27/23	288.290-	PAID DOWN 288.29 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258702	0.00	288.29	304.66-	16.37-
11/27/23	224.660-	PAID DOWN 224.66 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258703	0.00	224.66	237.42-	12.76-
12/26/23	308.420-	PAID DOWN 308.42 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258702	0.00	308.42	325.94-	17.52-
12/26/23	240.350-	PAID DOWN 240.35 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258703	0.00	240.35	254.00-	13.65-
	1,542.120-	ASSET TOTAL	0.00	1,542.12	1,629.70-	87.58-
		FNMA POOL #735925 5.000% 10/01/35 CUSIP 31402RSN0				
10/25/23	236.760-	PAID DOWN 236.76 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258702	0.00	236.76	252.18-	15.42-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/25/23	150.300-	PAID DOWN 150.3 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258703	0.00	150.30	160.09-	9.79-
11/27/23	275.260-	PAID DOWN 275.26 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258702	0.00	275.26	293.19-	17.93-
11/27/23	174.740-	PAID DOWN 174.74 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258703	0.00	174.74	186.12-	11.38-
12/26/23	294.680-	PAID DOWN 294.68 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258702	0.00	294.68	313.87-	19.19-
12/26/23	187.070-	PAID DOWN 187.07 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258703	0.00	187.07	199.25-	12.18-
	1,318.810-	ASSET TOTAL	0.00	1,318.81	1,404.70-	85.89-

FORD CREDIT ABS 3.230% 5/15/25
CUSIP 34528LAD7

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/16/23	19,356.050-	PAID DOWN 19,356.05 SHARES/UNITS AT 1,384.2092 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 16258702	0.00	19,356.05	19,353.71-	2.34
10/16/23	9,365.830-	PAID DOWN 9,365.83 SHARES/UNITS AT 2,860.6992 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 16258703	0.00	9,365.83	9,364.70-	1.13
11/15/23	20,661.410-	PAID DOWN 20,661.41 SHARES/UNITS AT 641.3639 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 16258702	0.00	20,661.41	20,658.91-	2.50
11/15/23	9,997.460-	PAID DOWN 9,997.46 SHARES/UNITS AT 1,325.485 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 16258703	0.00	9,997.46	9,996.25-	1.21
12/15/23	20,408.080-	PAID DOWN 20,408.08 SHARES/UNITS AT 398.7111 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 16258702	0.00	20,408.08	20,405.62-	2.46
12/15/23	9,874.880-	PAID DOWN 9,874.88 SHARES/UNITS AT 824.0026 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 16258703	0.00	9,874.88	9,873.69-	1.19
	89,663.710-	ASSET TOTAL	0.00	89,663.71	89,652.88-	10.83
		FORD CREDIT AUTO ABS 3.740% 9/15/26 CUSIP 34534LAD9				

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FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/19/23	270,000.000-	SOLD 270,000 SHARES/UNITS AT 98.6172 ON TRADE DATE 12/19/23 TO SETTLE 12/21/23 COMMISSION $0.00 PERSHING 270,000 PAR VALUE AT 98.61718889 % 16258702	0.00	266,266.41	269,985.39-	3,718.98-
12/19/23	70,000.000-	SOLD 70,000 SHARES/UNITS AT 98.6172 ON TRADE DATE 12/19/23 TO SETTLE 12/21/23 COMMISSION $0.00 PERSHING 70,000 PAR VALUE AT 98.61718571 % 16258703	0.00	69,032.03	69,996.21-	964.18-
	340,000.000-	ASSET TOTAL	0.00	335,298.44	339,981.60-	4,683.16-
		FORD CREDIT AUTO LEA 0.370% 10/15/24 CUSIP 345329AC0				
10/16/23	7,821.050-	PAID DOWN 7,821.05 SHARES/UNITS AT 100 ON TRADE DATE 10/16/23 TO SETTLE 10/16/23 COMMISSION $0.00 16258703	0.00	7,821.05	7,819.68-	1.37
	7,821.050-	ASSET TOTAL	0.00	7,821.05	7,819.68-	1.37
		FORD CREDIT AUTO OWN 0.300% 8/15/25 CUSIP 34532NAC9				
10/16/23	3,018.080-	PAID DOWN 3,018.08 SHARES/UNITS AT 4,390.6997 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 16258703	0.00	3,018.08	3,017.82-	0.26

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/16/23	23,242.440-	SOLD 23,242.44 SHARES/UNITS AT 97.9023 ON TRADE DATE 10/16/23 TO SETTLE 10/18/23 COMMISSION $0.00 WELLS FARGO SECURITIES, LLC 23,242.44 PAR VALUE AT 97.90233836 % 16258703	0.00	22,754.89	23,240.48-	485.59-
	26,260.520-	ASSET TOTAL	0.00	25,772.97	26,258.30-	485.33-
		FORD CREDIT AUTO OWN 1.290% 6/15/26 CUSIP 345286AC2				
10/16/23	2,400.970-	PAID DOWN 2,400.97 SHARES/UNITS AT 5,519.2206 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 16258703	0.00	2,400.97	2,400.68-	0.29
11/15/23	2,564.660-	PAID DOWN 2,564.66 SHARES/UNITS AT 5,166.9551 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 16258703	0.00	2,564.66	2,564.36-	0.30
12/15/23	2,306.690-	PAID DOWN 2,306.69 SHARES/UNITS AT 3,527.5338 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 16258703	0.00	2,306.69	2,306.42-	0.27
12/19/23	33,565.290-	SOLD 33,565.29 SHARES/UNITS AT 97.1211 ON TRADE DATE 12/19/23 TO SETTLE 12/21/23 COMMISSION $0.00 BANC OF AMERICA SECURITIES LLC 33,565.29 PAR VALUE AT 97.121094 % 16258703	0.00	32,598.98	33,561.29-	962.31-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	40,837.610-	ASSET TOTAL	0.00	39,871.30	40,832.75-	961.45-
		FREDDIE MAC - SCRT 2.000% 11/25/59 CUSIP 35563PQN2				
10/25/23	846.910-	PAID DOWN 846.91 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 16258702	0.00	846.91	866.71-	19.80-
11/27/23	730.070-	PAID DOWN 730.07 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 16258702	0.00	730.07	746.87-	16.80-
12/26/23	676.420-	PAID DOWN 676.42 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 16258702	0.00	676.42	691.73-	15.31-
	2,253.400-	ASSET TOTAL	0.00	2,253.40	2,305.31-	51.91-
		FREDDIE MAC - SCRT 2.500% 5/01/60 CUSIP 35563PSE0				
10/25/23	418.020-	PAID DOWN 418.02 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 16258702	0.00	418.02	442.15-	24.13-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/27/23	478.550-	PAID DOWN 478.55 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 16258702	0.00	478.55	506.00-	27.45-
12/26/23	460.730-	PAID DOWN 460.73 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 16258702	0.00	460.73	486.98-	26.25-
	1,357.300-	ASSET TOTAL	0.00	1,357.30	1,435.13-	77.83-
		FREDDIE MAC - SCRT 2.500% 5/01/60 CUSIP 35563PSU4				
10/25/23	418.810-	PAID DOWN 418.81 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 16258703	0.00	418.81	438.55-	19.74-
11/27/23	296.330-	PAID DOWN 296.33 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 16258703	0.00	296.33	310.30-	13.97-
12/26/23	319.410-	PAID DOWN 319.41 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 16258703	0.00	319.41	334.47-	15.06-
	1,034.550-	ASSET TOTAL	0.00	1,034.55	1,083.32-	48.77-
		FREDDIE MAC - SCRT 2.500% 5/01/60 CUSIP 35563PTK5				

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/25/23	200.320-	PAID DOWN 200.32 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 16258703	0.00	200.32	210.96-	10.64-
11/27/23	123.690-	PAID DOWN 123.69 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 16258703	0.00	123.69	130.26-	6.57-
12/26/23	84.620-	PAID DOWN 84.62 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 16258703	0.00	84.62	89.11-	4.49-
	408.630-	ASSET TOTAL	0.00	408.63	430.33-	21.70-
		FREDDIE MAC - SCRT 2.500% 11/25/59 CUSIP 35563PRC5				
10/25/23	286.910-	PAID DOWN 286.91 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 16258703	0.00	286.91	302.40-	15.49-
11/27/23	741.110-	PAID DOWN 741.11 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 16258703	0.00	741.11	781.12-	40.01-
12/26/23	452.820-	PAID DOWN 452.82 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 16258703	0.00	452.82	477.26-	24.44-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	1,480.840-	ASSET TOTAL	0.00	1,480.84	1,560.78-	79.94-
		FREDDIE MAC - SCRT 3.500% 8/25/57 CUSIP 35563PGG8				
10/25/23	452.100-	PAID DOWN 452.1 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 16258702	0.00	452.10	449.65-	2.45
11/27/23	501.480-	PAID DOWN 501.48 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 16258702	0.00	501.48	498.76-	2.72
12/26/23	316.940-	PAID DOWN 316.94 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 16258702	0.00	316.94	315.22-	1.72
	1,270.520-	ASSET TOTAL	0.00	1,270.52	1,263.63-	6.89
		FREDDIE MAC - SCRT 4.000% 7/25/58 CUSIP 35563PJK6				
10/25/23	325.330-	PAID DOWN 325.33 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 16258702	0.00	325.33	333.21-	7.88-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/27/23	383.910-	PAID DOWN 383.91 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 16258702	0.00	383.91	393.21-	9.30-
12/26/23	696.640-	PAID DOWN 696.64 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 16258702	0.00	696.64	713.52-	16.88-
	1,405.880-	ASSET TOTAL	0.00	1,405.88	1,439.94-	34.06-
		GM FINANCIAL ABS 4.010% 9/22/25 CUSIP 380130AD6				
10/30/23	140,000.000-	SOLD 140,000 SHARES/UNITS AT 98.9024 ON TRADE DATE 10/30/23 TO SETTLE 11/01/23 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 140,000 PAR VALUE AT 98.90234286 % 16258703	0.00	138,463.28	139,987.08-	1,523.80-
	140,000.000-	ASSET TOTAL	0.00	138,463.28	139,987.08-	1,523.80-
		GM FINANCIAL AUTOMOB 1.850% 3/20/25 CUSIP 36265MAC9				
10/20/23	11,717.670-	PAID DOWN 11,717.67 SHARES/UNITS AT 100 ON TRADE DATE 10/20/23 TO SETTLE 10/20/23 COMMISSION $0.00 16258703	0.00	11,717.67	11,717.57-	0.10

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/20/23	13,784.910-	PAID DOWN 13,784.91 SHARES/UNITS AT 100 ON TRADE DATE 11/20/23 TO SETTLE 11/20/23 COMMISSION $0.00 16258703	0.00	13,784.91	13,784.79-	0.12
12/20/23	13,905.750-	PAID DOWN 13,905.75 SHARES/UNITS AT 3,474.9403 ON TRADE DATE 12/20/23 TO SETTLE 12/20/23 COMMISSION $0.00 16258703	0.00	13,905.75	13,905.63-	0.12
	39,408.330-	ASSET TOTAL	0.00	39,408.33	39,407.99-	0.34
		GM FINANCIAL SECURIT 0.510% 4/16/26 CUSIP 380149AC8				
10/16/23	3,372.910-	PAID DOWN 3,372.91 SHARES/UNITS AT 100 ON TRADE DATE 10/16/23 TO SETTLE 10/16/23 COMMISSION $0.00 16258703	0.00	3,372.91	3,372.61-	0.30
11/16/23	3,339.690-	PAID DOWN 3,339.69 SHARES/UNITS AT 100 ON TRADE DATE 11/16/23 TO SETTLE 11/16/23 COMMISSION $0.00 16258703	0.00	3,339.69	3,339.40-	0.29
12/18/23	3,069.780-	PAID DOWN 3,069.78 SHARES/UNITS AT 3,277.9222 ON TRADE DATE 12/16/23 TO SETTLE 12/18/23 COMMISSION $0.00 16258703	0.00	3,069.78	3,069.51-	0.27
	9,782.380-	ASSET TOTAL	0.00	9,782.38	9,781.52-	0.86
		GM FINANCIAL SECURIT 0.680% 9/16/26 CUSIP 362554AC1				

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SCHEDULE OF SECURITY DISPOSITIONS
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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/16/23	7,913.610-	PAID DOWN 7,913.61 SHARES/UNITS AT 100 ON TRADE DATE 10/16/23 TO SETTLE 10/16/23 COMMISSION $0.00 16258703	0.00	7,913.61	7,913.41-	0.20
11/16/23	7,537.520-	PAID DOWN 7,537.52 SHARES/UNITS AT 100 ON TRADE DATE 11/16/23 TO SETTLE 11/16/23 COMMISSION $0.00 16258703	0.00	7,537.52	7,537.33-	0.19
12/18/23	7,240.040-	PAID DOWN 7,240.04 SHARES/UNITS AT 100 ON TRADE DATE 12/16/23 TO SETTLE 12/18/23 COMMISSION $0.00 16258703	0.00	7,240.04	7,239.86-	0.18
12/19/23	115,269.610-	SOLD 115,269.61 SHARES/UNITS AT 96.457 ON TRADE DATE 12/19/23 TO SETTLE 12/21/23 COMMISSION $0.00 TORONTO DOMINION BANK 115,269.61 PAR VALUE AT 96.45703018 % 16258703	0.00	111,185.64	115,266.66-	4,081.02-
	137,960.780-	ASSET TOTAL	0.00	133,876.81	137,957.26-	4,080.45-
		GM FINANCIAL SECURIT 1.260% 11/16/26 CUSIP 380146AC4				
10/16/23	4,067.510-	PAID DOWN 4,067.51 SHARES/UNITS AT 100 ON TRADE DATE 10/16/23 TO SETTLE 10/16/23 COMMISSION $0.00 16258703	0.00	4,067.51	4,067.16-	0.35

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/09/23	70,247.120-	SOLD 70,247.12 SHARES/UNITS AT 96.5195 ON TRADE DATE 11/09/23 TO SETTLE 11/13/23 COMMISSION $0.00 PERSHING 70,247.12 PAR VALUE AT 96.5195295 % 16258703	0.00	67,802.19	70,241.01-	2,438.82-
	74,314.630-	ASSET TOTAL	0.00	71,869.70	74,308.17-	2,438.47-
		GNMA H01 CMO V-M 6.337% 1/20/66 CUSIP 38376RPB6				
10/20/23	257.410-	PAID DOWN 257.41 SHARES/UNITS AT 100 ON TRADE DATE 10/20/23 TO SETTLE 10/20/23 COMMISSION $0.00 16258703	0.00	257.41	260.32-	2.91-
11/20/23	371.590-	PAID DOWN 371.59 SHARES/UNITS AT 100 ON TRADE DATE 11/20/23 TO SETTLE 11/20/23 COMMISSION $0.00 16258703	0.00	371.59	375.80-	4.21-
12/20/23	513.820-	PAID DOWN 513.82 SHARES/UNITS AT 94,043.9278 ON TRADE DATE 12/20/23 TO SETTLE 12/20/23 COMMISSION $0.00 16258703	0.00	513.82	519.64-	5.82-
	1,142.820-	ASSET TOTAL	0.00	1,142.82	1,155.76-	12.94-
		GNMA II #AR6644 V- 4.517% 11/20/66 CUSIP 36193DLZ3				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/20/23	602.830-	PAID DOWN 602.83 SHARES/UNITS AT 100 ON TRADE DATE 11/20/23 TO SETTLE 11/20/23 COMMISSION $0.00 OCTOBER GNMA DUE 11/20/23 16258702	0.00	602.83	649.61-	46.78-
12/20/23	1,722.340-	PAID DOWN 1,722.34 SHARES/UNITS AT 100 ON TRADE DATE 12/20/23 TO SETTLE 12/20/23 COMMISSION $0.00 NOVEMBER GNMA DUE 12/20/23 16258702	0.00	1,722.34	1,855.98-	133.64-
	2,325.170-	ASSET TOTAL	0.00	2,325.17	2,505.59-	180.42-
		GNMA II #AY8928 V- 4.468% 2/20/67 CUSIP 36196Y4M2				
11/20/23	5,358.660-	PAID DOWN 5,358.66 SHARES/UNITS AT 100 ON TRADE DATE 11/20/23 TO SETTLE 11/20/23 COMMISSION $0.00 OCTOBER GNMA DUE 11/20/23 16258702	0.00	5,358.66	5,730.80-	372.14-
	5,358.660-	ASSET TOTAL	0.00	5,358.66	5,730.80-	372.14-
		GNMA II #AY8939 V- 4.58102% 1/20/67 CUSIP 36196Y4Y6				
12/20/23	9,694.060-	PAID DOWN 9,694.06 SHARES/UNITS AT 100 ON TRADE DATE 12/20/23 TO SETTLE 12/20/23 COMMISSION $0.00 NOVEMBER GNMA DUE 12/20/23 16258702	0.00	9,694.06	10,403.15-	709.09-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	9,694.060-	ASSET TOTAL	0.00	9,694.06	10,403.15-	709.09-
		GNMA II #891615 V-M 6.032% 5/20/58 CUSIP 36208AZP9				
10/20/23	2,086.280-	PAID DOWN 2,086.28 SHARES/UNITS AT 100 ON TRADE DATE 10/20/23 TO SETTLE 10/20/23 COMMISSION $0.00 SEPTEMBER GNMA DUE 10/20/23 16258702	0.00	2,086.28	2,049.20-	37.08
10/20/23	2,315.150-	PAID DOWN 2,315.15 SHARES/UNITS AT 100 ON TRADE DATE 10/20/23 TO SETTLE 10/20/23 COMMISSION $0.00 SEPTEMBER GNMA DUE 10/20/23 16258703	0.00	2,315.15	2,274.01-	41.14
11/20/23	3,048.910-	PAID DOWN 3,048.91 SHARES/UNITS AT 100 ON TRADE DATE 11/20/23 TO SETTLE 11/20/23 COMMISSION $0.00 OCTOBER GNMA DUE 11/20/23 16258702	0.00	3,048.91	2,994.73-	54.18
11/20/23	3,383.390-	PAID DOWN 3,383.39 SHARES/UNITS AT 100 ON TRADE DATE 11/20/23 TO SETTLE 11/20/23 COMMISSION $0.00 OCTOBER GNMA DUE 11/20/23 16258703	0.00	3,383.39	3,323.26-	60.13
12/20/23	1,498.930-	PAID DOWN 1,498.93 SHARES/UNITS AT 100 ON TRADE DATE 12/20/23 TO SETTLE 12/20/23 COMMISSION $0.00 NOVEMBER GNMA DUE 12/20/23 16258702	0.00	1,498.93	1,472.29-	26.64

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/20/23	1,663.380-	PAID DOWN 1,663.38 SHARES/UNITS AT 100 ON TRADE DATE 12/20/23 TO SETTLE 12/20/23 COMMISSION $0.00 NOVEMBER GNMA DUE 12/20/23 16258703	0.00	1,663.38	1,633.82-	29.56
	13,996.040-	ASSET TOTAL	0.00	13,996.04	13,747.31-	248.73
		GNMA II PL082977 V-A 2.750% 11/20/41 CUSIP 36225FJX8				
10/20/23	225.040-	PAID DOWN 225.04 SHARES/UNITS AT 100 ON TRADE DATE 10/20/23 TO SETTLE 10/20/23 COMMISSION $0.00 SEPTEMBER GNMA DUE 10/20/23 16258703	0.00	225.04	231.00-	5.96-
11/20/23	59.950-	PAID DOWN 59.95 SHARES/UNITS AT 100 ON TRADE DATE 11/20/23 TO SETTLE 11/20/23 COMMISSION $0.00 OCTOBER GNMA DUE 11/20/23 16258703	0.00	59.95	61.54-	1.59-
12/20/23	54.780-	PAID DOWN 54.78 SHARES/UNITS AT 100 ON TRADE DATE 12/20/23 TO SETTLE 12/20/23 COMMISSION $0.00 NOVEMBER GNMA DUE 12/20/23 16258703	0.00	54.78	56.23-	1.45-
	339.770-	ASSET TOTAL	0.00	339.77	348.77-	9.00-
		GNMA II POOL #7734 4.13993% 9/20/61 CUSIP 36176RAU6				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/20/23	1.650-	PAID DOWN 1.65 SHARES/UNITS AT 100 ON TRADE DATE 10/20/23 TO SETTLE 10/20/23 COMMISSION $0.00 SEPTEMBER GNMA DUE 10/20/23 16258703	0.00	1.65	1.78-	0.13-
12/20/23	1.630-	PAID DOWN 1.63 SHARES/UNITS AT 100 ON TRADE DATE 12/20/23 TO SETTLE 12/20/23 COMMISSION $0.00 NOVEMBER GNMA DUE 12/20/23 16258703	0.00	1.63	1.76-	0.13-
	3.280-	ASSET TOTAL	0.00	3.28	3.54-	0.26-
		GNMA SER H06 CMO 6.157% 1/20/69 CUSIP 38381TC37				
11/20/23	2,001.290-	PAID DOWN 2,001.29 SHARES/UNITS AT 100 ON TRADE DATE 11/20/23 TO SETTLE 11/20/23 COMMISSION $0.00 16258702	0.00	2,001.29	2,001.29-	0.00
	2,001.290-	ASSET TOTAL	0.00	2,001.29	2,001.29-	0.00
		GOLDMAN SACHS GROUP 1.217% 12/06/23 CUSIP 38141GZE7				
12/06/23	20,000.000-	MATURED 20,000 SHARES/UNITS AT 100 ON TRADE DATE 12/06/23 TO SETTLE 12/06/23 COMMISSION $0.00 20,000 PAR VALUE AT 100 % 16258703	0.00	20,000.00	20,000.00-	0.00

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	20,000.000-	ASSET TOTAL	0.00	20,000.00	20,000.00-	0.00
		GS MTG SEC TR 3.648% 1/11/47 CUSIP 36252RAQ2				
10/16/23	0.530-	PAID DOWN 0.53 SHARES/UNITS AT 38,677,090.566 ON TRADE DATE 10/13/23 TO SETTLE 10/16/23 COMMISSION $0.00 16258702	0.00	0.53	0.55-	0.02-
	0.530-	ASSET TOTAL	0.00	0.53	0.55-	0.02-
		HARLEY-DAVIDSON ABS 3.060% 2/15/27 CUSIP 41284YAD8				
10/16/23	2,301.180-	PAID DOWN 2,301.18 SHARES/UNITS AT 100 ON TRADE DATE 10/16/23 TO SETTLE 10/16/23 COMMISSION $0.00 16258703	0.00	2,301.18	2,300.80-	0.38
11/15/23	3,877.160-	PAID DOWN 3,877.16 SHARES/UNITS AT 3,417.8324 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 16258703	0.00	3,877.16	3,876.51-	0.65
12/15/23	3,576.530-	PAID DOWN 3,576.53 SHARES/UNITS AT 2,275.0898 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 16258703	0.00	3,576.53	3,575.93-	0.60

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/19/23	60,245.130-	SOLD 60,245.13 SHARES/UNITS AT 98.0469 ON TRADE DATE 12/19/23 TO SETTLE 12/21/23 COMMISSION $0.00 TORONTO DOMINION BANK 60,245.13 PAR VALUE AT 98.04687492 % 16258703	0.00	59,068.47	60,235.11-	1,166.64-
	70,000.000-	ASSET TOTAL	0.00	68,823.34	69,988.35-	1,165.01-
		HARLEY-DAVIDSON MOTO 0.560% 11/16/26 CUSIP 41285AAC1				
10/16/23	4,355.060-	PAID DOWN 4,355.06 SHARES/UNITS AT 3,042.7785 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 16258703	0.00	4,355.06	4,354.40-	0.66
11/15/23	4,234.450-	PAID DOWN 4,234.45 SHARES/UNITS AT 3,129.4461 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 16258703	0.00	4,234.45	4,233.80-	0.65
12/15/23	3,878.470-	PAID DOWN 3,878.47 SHARES/UNITS AT 2,097.9734 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 16258703	0.00	3,878.47	3,877.88-	0.59
	12,467.980-	ASSET TOTAL	0.00	12,467.98	12,466.08-	1.90
		HONDA AUTO RECEIVABL 0.270% 4/21/25 CUSIP 43813GAC5				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/23/23	2,327.900-	PAID DOWN 2,327.9 SHARES/UNITS AT 100 ON TRADE DATE 10/21/23 TO SETTLE 10/23/23 COMMISSION $0.00 16258703	0.00	2,327.90	2,327.86-	0.04
11/21/23	2,265.060-	PAID DOWN 2,265.06 SHARES/UNITS AT 100 ON TRADE DATE 11/21/23 TO SETTLE 11/21/23 COMMISSION $0.00 16258703	0.00	2,265.06	2,265.02-	0.04
12/21/23	2,127.630-	PAID DOWN 2,127.63 SHARES/UNITS AT 100 ON TRADE DATE 12/21/23 TO SETTLE 12/21/23 COMMISSION $0.00 16258703	0.00	2,127.63	2,127.59-	0.04
	6,720.590-	ASSET TOTAL	0.00	6,720.59	6,720.47-	0.12
		HONDA AUTO RECEIVABL 0.880% 1/21/26 CUSIP 43815GAC3				
10/23/23	1,646.770-	PAID DOWN 1,646.77 SHARES/UNITS AT 100 ON TRADE DATE 10/21/23 TO SETTLE 10/23/23 COMMISSION $0.00 16258703	0.00	1,646.77	1,646.42-	0.35
11/21/23	1,630.520-	PAID DOWN 1,630.52 SHARES/UNITS AT 100 ON TRADE DATE 11/21/23 TO SETTLE 11/21/23 COMMISSION $0.00 16258703	0.00	1,630.52	1,630.18-	0.34
12/19/23	20,896.570-	SOLD 20,896.57 SHARES/UNITS AT 96.9609 ON TRADE DATE 12/19/23 TO SETTLE 12/21/23 COMMISSION $0.00 RITM1599222 16258703	0.00	20,261.51	20,892.16-	630.65-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	24,173.860-	ASSET TOTAL	0.00	23,538.80	24,168.76-	629.96-
		HONDA AUTO RECEIVABL 1.000% 5/15/26 CUSIP 43815BAC4				
12/15/23	1,927.710-	PAID DOWN 1,927.71 SHARES/UNITS AT 4,221.0327 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 16258703	0.00	1,927.71	1,927.42-	0.29
12/19/23	78,072.290-	SOLD 78,072.29 SHARES/UNITS AT 97.211 ON TRADE DATE 12/19/23 TO SETTLE 12/21/23 COMMISSION $0.00 BANC OF AMERICA SECURITIES LLC 78,072.29 PAR VALUE AT 97.21094199 % 16258703	0.00	75,894.81	78,060.55-	2,165.74-
	80,000.000-	ASSET TOTAL	0.00	77,822.52	79,987.97-	2,165.45-
		HYUNDAI AUTO RECEIVA 0.740% 5/15/26 CUSIP 44935FAD6				
10/16/23	1,735.020-	PAID DOWN 1,735.02 SHARES/UNITS AT 7,637.6543 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 16258703	0.00	1,735.02	1,734.63-	0.39
11/15/23	1,669.110-	PAID DOWN 1,669.11 SHARES/UNITS AT 7,939.2509 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 16258703	0.00	1,669.11	1,668.74-	0.37

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/15/23	1,586.470-	PAID DOWN 1,586.47 SHARES/UNITS AT 5,128.9511 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 16258703	0.00	1,586.47	1,586.12-	0.35
12/19/23	20,715.420-	SOLD 20,715.42 SHARES/UNITS AT 97.0586 ON TRADE DATE 12/19/23 TO SETTLE 12/21/23 COMMISSION $0.00 BANC OF AMERICA SECURITIES LLC 20,715.42 PAR VALUE AT 97.05860499 % 16258703	0.00	20,106.10	20,710.79-	604.69-
	25,706.020-	ASSET TOTAL	0.00	25,096.70	25,700.28-	603.58-
		IBM CORP 4.500% 2/06/28 CUSIP 459200KX8				
12/20/23	100,000.000-	SOLD 100,000 SHARES/UNITS AT 100.092 ON TRADE DATE 12/20/23 TO SETTLE 12/22/23 COMMISSION $0.00 TORONTO DOMINION BANK 100,000 PAR VALUE AT 100.092 % 16258702	0.00	100,092.00	99,845.00-	247.00
	100,000.000-	ASSET TOTAL	0.00	100,092.00	99,845.00-	247.00
		INTEL CORP 4.000% 8/05/29 CUSIP 458140BZ2				
12/27/23	80,000.000-	SOLD 80,000 SHARES/UNITS AT 98.317 ON TRADE DATE 12/27/23 TO SETTLE 12/29/23 COMMISSION $0.00 MARKETAXESS CORPORATION 80,000 PAR VALUE AT 98.317 % 16258702	0.00	78,653.60	79,801.60-	1,148.00-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	80,000.000-	ASSET TOTAL	0.00	78,653.60	79,801.60-	1,148.00-
		INTEL CORP 4.875% 2/10/28 CUSIP 458140CE8				
11/03/23	130,000.000-	SOLD 130,000 SHARES/UNITS AT 98.859 ON TRADE DATE 11/03/23 TO SETTLE 11/07/23 COMMISSION $0.00 PERSHING 130,000 PAR VALUE AT 98.859 % 16258702	0.00	128,516.70	129,892.10-	1,375.40-
	130,000.000-	ASSET TOTAL	0.00	128,516.70	129,892.10-	1,375.40-
		JOHN DEERE OWNER ABS 2.320% 9/16/26 CUSIP 47787JAC2				
10/16/23	2,671.300-	PAID DOWN 2,671.3 SHARES/UNITS AT 100 ON TRADE DATE 10/16/23 TO SETTLE 10/16/23 COMMISSION $0.00 16258702	0.00	2,671.30	2,670.71-	0.59
10/16/23	1,295.180-	PAID DOWN 1,295.18 SHARES/UNITS AT 100 ON TRADE DATE 10/16/23 TO SETTLE 10/16/23 COMMISSION $0.00 16258703	0.00	1,295.18	1,294.89-	0.29
11/15/23	14,822.450-	PAID DOWN 14,822.45 SHARES/UNITS AT 894.0144 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 16258702	0.00	14,822.45	14,819.17-	3.28

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/15/23	7,186.640-	PAID DOWN 7,186.64 SHARES/UNITS AT 1,843.9052 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 16258703	0.00	7,186.64	7,185.05-	1.59
12/15/23	8,074.380-	PAID DOWN 8,074.38 SHARES/UNITS AT 1,007.7464 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 16258702	0.00	8,074.38	8,072.59-	1.79
12/15/23	3,914.850-	PAID DOWN 3,914.85 SHARES/UNITS AT 2,078.4773 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 16258703	0.00	3,914.85	3,913.98-	0.87
	37,964.800-	ASSET TOTAL	0.00	37,964.80	37,956.39-	8.41
		JOHN DEERE OWNER TRU 0.360% 9/15/25 CUSIP 47788UAC6				
10/16/23	4,199.230-	PAID DOWN 4,199.23 SHARES/UNITS AT 3,155.6936 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 16258703	0.00	4,199.23	4,198.42-	0.81
11/06/23	36,850.870-	SOLD 36,850.87 SHARES/UNITS AT 97.7774 ON TRADE DATE 11/06/23 TO SETTLE 11/08/23 COMMISSION $0.00 BANC OF AMERICA SECURITIES LLC 36,850.87 PAR VALUE AT 97.77734487 % 16258703	0.00	36,031.80	36,843.78-	811.98-
	41,050.100-	ASSET TOTAL	0.00	40,231.03	41,042.20-	811.17-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		JOHN DEERE OWNER TRU 0.520% 3/16/26 CUSIP 47789QAC4				
10/16/23	1,753.540-	PAID DOWN 1,753.54 SHARES/UNITS AT 100 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 16258703	0.00	1,753.54	1,753.38-	0.16
11/15/23	2,446.830-	PAID DOWN 2,446.83 SHARES/UNITS AT 100 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 16258703	0.00	2,446.83	2,446.61-	0.22
12/15/23	1,604.970-	PAID DOWN 1,604.97 SHARES/UNITS AT 100 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 16258703	0.00	1,604.97	1,604.83-	0.14
	5,805.340-	ASSET TOTAL	0.00	5,805.34	5,804.82-	0.52
		JP MORGAN CHASE CMO 3.6498% 1/15/49 CUSIP 46590KAD6				
12/11/23	1,093.540-	PAID DOWN 1,093.54 SHARES/UNITS AT 100 ON TRADE DATE 11/17/23 TO SETTLE 12/11/23 COMMISSION $0.00 16258703	0.00	1,093.54	1,079.70-	13.84
	1,093.540-	ASSET TOTAL	0.00	1,093.54	1,079.70-	13.84
		KANSAS CITY POWER & 3.650% 8/15/25 CUSIP 485134BP4				

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/01/23	5,000.000-	SOLD 5,000 SHARES/UNITS AT 96.778 ON TRADE DATE 11/01/23 TO SETTLE 11/03/23 COMMISSION $0.00 CANTOR FITZGERALD & CO 5,000 PAR VALUE AT 96.778 % 16258703	0.00	4,838.90	5,567.00-	728.10-
	5,000.000-	ASSET TOTAL	0.00	4,838.90	5,567.00-	728.10-
		KENTUCKY ST V-M 6.520% 11/25/50 CUSIP 49130NEZ8				
10/25/23	1,845.530-	PAID DOWN 1,845.53 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 16258702	0.00	1,845.53	1,824.91-	20.62
11/27/23	2,634.370-	PAID DOWN 2,634.37 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 16258702	0.00	2,634.37	2,604.94-	29.43
12/26/23	2,249.120-	PAID DOWN 2,249.12 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 16258702	0.00	2,249.12	2,223.99-	25.13
	6,729.020-	ASSET TOTAL	0.00	6,729.02	6,653.84-	75.18
		KIMCO REALTY CORP 2.250% 12/01/31 CUSIP 49446RAY5				

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/26/23	40,000.000-	SOLD 40,000 SHARES/UNITS AT 81.327 ON TRADE DATE 12/26/23 TO SETTLE 12/28/23 COMMISSION $0.00 BNP PARIBAS SECURITIES BOND 40,000 PAR VALUE AT 81.327 % 16258702	0.00	32,530.80	39,814.40-	7,283.60-
	40,000.000-	ASSET TOTAL	0.00	32,530.80	39,814.40-	7,283.60-
		LA LOC GOVT ENVIRONM 5.081% 6/01/31 CUSIP 54627RAR1				
12/04/23	5,358.590-	PAID DOWN 5,358.59 SHARES/UNITS AT 100.926 ON TRADE DATE 12/01/23 TO SETTLE 12/04/23 COMMISSION $0.00 PRINCIPAL PAYMENT DUE 12/1/2023 16258703	0.00	5,358.59	5,358.59-	0.00
	5,358.590-	ASSET TOTAL	0.00	5,358.59	5,358.59-	0.00
		LOUISVILLE GAS & ELE 3.300% 10/01/25 CUSIP 546676AW7				
12/27/23	140,000.000-	SOLD 140,000 SHARES/UNITS AT 97.584 ON TRADE DATE 12/27/23 TO SETTLE 12/29/23 COMMISSION $0.00 MARKETAXESS CORPORATION 140,000 PAR VALUE AT 97.584 % 16258702	0.00	136,617.60	141,344.00-	4,726.40-
	140,000.000-	ASSET TOTAL	0.00	136,617.60	141,344.00-	4,726.40-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		MERCEDES-BENZ AUTO 0.400% 11/15/24 CUSIP 58769KAD6				
10/16/23	26,929.090-	PAID DOWN 26,929.09 SHARES/UNITS AT 492.088 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 16258703	0.00	26,929.09	26,927.06-	2.03
11/15/23	31,065.400-	PAID DOWN 31,065.4 SHARES/UNITS AT 426.5673 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 16258703	0.00	31,065.40	31,063.05-	2.35
12/15/23	30,993.980-	PAID DOWN 30,993.98 SHARES/UNITS AT 262.5325 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 16258703	0.00	30,993.98	30,991.64-	2.34
	88,988.470-	ASSET TOTAL	0.00	88,988.47	88,981.75-	6.72
		MEXICAN AIR FINANCE 2.329% 1/14/27 CUSIP 302155BH8				
10/16/23	2,500.000-	PAID DOWN 2,500 SHARES/UNITS AT 100 ON TRADE DATE 10/14/23 TO SETTLE 10/16/23 COMMISSION $0.00 16258703	0.00	2,500.00	2,629.38-	129.38-
	2,500.000-	ASSET TOTAL	0.00	2,500.00	2,629.38-	129.38-
		MICHIGAN ST FIN V- 5.970% 7/25/61 CUSIP 59447TV91				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/25/23	1,222.330-	PAID DOWN 1,222.33 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 16258703	0.00	1,222.33	1,222.33-	0.00
11/27/23	2,474.200-	PAID DOWN 2,474.2 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 16258703	0.00	2,474.20	2,474.20-	0.00
12/26/23	1,162.510-	PAID DOWN 1,162.51 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 16258703	0.00	1,162.51	1,162.51-	0.00
	4,859.040-	ASSET TOTAL	0.00	4,859.04	4,859.04-	0.00
		MISSOURI ST V-M 6.040% 8/25/61 CUSIP 606072LK0				
10/25/23	796.100-	PAID DOWN 796.1 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 16258702	0.00	796.10	796.10-	0.00
11/27/23	1,144.820-	PAID DOWN 1,144.82 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 16258702	0.00	1,144.82	1,144.82-	0.00
12/26/23	776.370-	PAID DOWN 776.37 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 16258702	0.00	776.37	776.37-	0.00

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	2,717.290-	ASSET TOTAL	0.00	2,717.29	2,717.29-	0.00
		MONTEFIORE MEDICAL 2.152% 10/20/26 CUSIP 61237WAB2				
10/20/23	5,000.000-	SOLD 5,000 SHARES/UNITS AT 100 ON TRADE DATE 10/20/23 TO SETTLE 10/20/23 COMMISSION $0.00 16258703	0.00	5,000.00	5,012.50-	12.50-
	5,000.000-	ASSET TOTAL	0.00	5,000.00	5,012.50-	12.50-
		MORGAN STAN MTN V-D 4.889% 7/20/33 CUSIP 61747YEU5				
12/18/23	10,000.000-	SOLD 10,000 SHARES/UNITS AT 97.244 ON TRADE DATE 12/18/23 TO SETTLE 12/20/23 COMMISSION $0.00 GOLDMAN SACHS 10,000 PAR VALUE AT 97.244 % 16258702	0.00	9,724.40	10,000.00-	275.60-
	10,000.000-	ASSET TOTAL	0.00	9,724.40	10,000.00-	275.60-
		MORGAN STANLEY BAML 3.892% 6/15/47 CUSIP 61763MAF7				
10/18/23	3,083.540-	PAID DOWN 3,083.54 SHARES/UNITS AT 2,489.9813 ON TRADE DATE 10/17/23 TO SETTLE 10/18/23 COMMISSION $0.00 16258703	0.00	3,083.54	3,165.21-	81.67-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/17/23	14,323.310-	PAID DOWN 14,323.31 SHARES/UNITS AT 100 ON TRADE DATE 11/17/23 TO SETTLE 11/17/23 COMMISSION $0.00 16258703	0.00	14,323.31	14,702.65-	379.34-
12/15/23	3,189.280-	PAID DOWN 3,189.28 SHARES/UNITS AT 7.3788 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 16258703	0.00	3,189.28	3,273.75-	84.47-
	20,596.130-	ASSET TOTAL	0.00	20,596.13	21,141.61-	545.48-
		MORGAN STANLEY CMO 3.058% 5/15/49 CUSIP 61766EBD6				
12/15/23	1,637.160-	PAID DOWN 1,637.16 SHARES/UNITS AT 4,970.1477 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 16258703	0.00	1,637.16	1,557.48-	79.68
	1,637.160-	ASSET TOTAL	0.00	1,637.16	1,557.48-	79.68
		MSN 41079 AND 41084 1.717% 7/13/24 CUSIP 553737AA5				
10/13/23	6,284.720-	PAID DOWN 6,284.72 SHARES/UNITS AT 100 ON TRADE DATE 10/13/23 TO SETTLE 10/13/23 COMMISSION $0.00 16258702	0.00	6,284.72	6,284.72-	0.00
	6,284.720-	ASSET TOTAL	0.00	6,284.72	6,284.72-	0.00

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		NEW YORK ST 2.050% 3/15/32 CUSIP 649791RH5				
10/12/23	50,000.000-	SOLD 50,000 SHARES/UNITS AT 80.785 ON TRADE DATE 10/12/23 TO SETTLE 10/12/23 COMMISSION $0.00 16258702	0.00	40,392.50	47,097.50-	6,705.00-
	50,000.000-	ASSET TOTAL	0.00	40,392.50	47,097.50-	6,705.00-
		NISSAN AUTO LEA ABS 3.810% 5/15/25 CUSIP 65480LAD7				
10/16/23	5,348.350-	PAID DOWN 5,348.35 SHARES/UNITS AT 5,009.5491 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 16258702	0.00	5,348.35	5,348.30-	0.05
10/16/23	828.620-	PAID DOWN 828.62 SHARES/UNITS AT 32,334.269 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 16258703	0.00	828.62	828.61-	0.01
10/16/23	54,171.380-	SOLD 54,171.38 SHARES/UNITS AT 99.1719 ON TRADE DATE 10/16/23 TO SETTLE 10/18/23 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 54,171.38 PAR VALUE AT 99.17188195 % 16258703	0.00	53,722.78	54,170.90-	448.12-
11/15/23	45,144.360-	PAID DOWN 45,144.36 SHARES/UNITS AT 293.5357 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 16258702	0.00	45,144.36	45,143.96-	0.40

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/15/23	39,470.840-	PAID DOWN 39,470.84 SHARES/UNITS AT 206.1503 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 16258702	0.00	39,470.84	39,470.49-	0.35
	144,963.550-	ASSET TOTAL	0.00	144,514.95	144,962.26-	447.31-
		NISSAN AUTO LEA ABS 4.910% 1/15/26 CUSIP 65480VAD5				
12/19/23	165,000.000-	SOLD 165,000 SHARES/UNITS AT 99.5078 ON TRADE DATE 12/19/23 TO SETTLE 12/21/23 COMMISSION $0.00 WELLS FARGO SECURITIES, LLC 165,000 PAR VALUE AT 99.50781212 % 16258703	0.00	164,187.89	164,988.33-	800.44-
	165,000.000-	ASSET TOTAL	0.00	164,187.89	164,988.33-	800.44-
		NORFOLK SOUTHN CORP 5.590% 5/17/25 CUSIP 655844AW8				
11/14/23	125,000.000-	SOLD 125,000 SHARES/UNITS AT 100.074 ON TRADE DATE 11/14/23 TO SETTLE 11/16/23 COMMISSION $0.00 MITSUBISHI UFJ SECURITIES (USA 125,000 PAR VALUE AT 100.074 % 16258702	0.00	125,092.50	153,992.50-	28,900.00-
	125,000.000-	ASSET TOTAL	0.00	125,092.50	153,992.50-	28,900.00-
		NORTHROP GRUMMAN COR 3.250% 1/15/28 CUSIP 666807BN1				

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/28/23	40,000.000-	SOLD 40,000 SHARES/UNITS AT 95.549 ON TRADE DATE 12/28/23 TO SETTLE 1/02/24 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 40,000 PAR VALUE AT 95.549 % 16258702	0.00	38,219.60	39,978.80-	1,759.20-
	40,000.000-	ASSET TOTAL	0.00	38,219.60	39,978.80-	1,759.20-
		NORTHROP GRUMMAN COR 4.400% 5/01/30 CUSIP 666807BS0				
12/29/23	80,000.000-	SOLD 80,000 SHARES/UNITS AT 99.574 ON TRADE DATE 12/29/23 TO SETTLE 1/03/24 COMMISSION $0.00 GOLDMAN SACHS 80,000 PAR VALUE AT 99.574 % 16258702	0.00	79,659.20	85,011.15-	5,351.95-
	80,000.000-	ASSET TOTAL	0.00	79,659.20	85,011.15-	5,351.95-
		OK DEV FIN AUTH 3.877% 5/01/37 CUSIP 6789084C5				
11/02/23	6,124.560-	PAID DOWN 6,124.56 SHARES/UNITS AT 6,923.6305 ON TRADE DATE 11/01/23 TO SETTLE 11/02/23 COMMISSION $0.00 16258702	0.00	6,124.56	6,053.91-	70.65
	6,124.560-	ASSET TOTAL	0.00	6,124.56	6,053.91-	70.65
		OKLAHOMA ST DEV FIN 4.135% 12/01/33 CUSIP 6789084F8				

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SCHEDULE OF SECURITY DISPOSITIONS
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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/01/23	2,696.850-	PAID DOWN 2,696.85 SHARES/UNITS AT 100 ON TRADE DATE 12/01/23 TO SETTLE 12/01/23 COMMISSION $0.00 16258702	0.00	2,696.85	2,696.85-	0.00
	2,696.850-	ASSET TOTAL	0.00	2,696.85	2,696.85-	0.00
		ONCOR ELECTRIC DELIV 2.950% 4/01/25 CUSIP 68233JAZ7				
12/07/23	65,000.000-	SOLD 65,000 SHARES/UNITS AT 97.225 ON TRADE DATE 12/07/23 TO SETTLE 12/11/23 COMMISSION $0.00 PIERPONT SECURITIES LLC 65,000 PAR VALUE AT 97.225 % 16258703	0.00	63,196.25	69,098.90-	5,902.65-
	65,000.000-	ASSET TOTAL	0.00	63,196.25	69,098.90-	5,902.65-
		PACIFICORP 3.500% 6/15/29 CUSIP 695114CU0				
10/17/23	140,000.000-	SOLD 140,000 SHARES/UNITS AT 87.636 ON TRADE DATE 10/17/23 TO SETTLE 10/19/23 COMMISSION $0.00 MERRILL LYNCH, PIERCE, FENNER 140,000 PAR VALUE AT 87.636 % 16258702	0.00	122,690.40	141,957.20-	19,266.80-
	140,000.000-	ASSET TOTAL	0.00	122,690.40	141,957.20-	19,266.80-
		PROLOGIS LP 3.250% 6/30/26 CUSIP 74340XBU4				

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/15/23	30,000.000-	SOLD 30,000 SHARES/UNITS AT 96.492 ON TRADE DATE 12/15/23 TO SETTLE 12/19/23 COMMISSION $0.00 MARKETAXESS CORPORATION 30,000 PAR VALUE AT 96.492 % 16258703	0.00	28,947.60	30,721.20-	1,773.60-
	30,000.000-	ASSET TOTAL	0.00	28,947.60	30,721.20-	1,773.60-
		PROVIDENCE ST JOSEPH 5.403% 10/01/33 CUSIP 743820AC6				
11/30/23	35,000.000-	SOLD 35,000 SHARES/UNITS AT 97.663 ON TRADE DATE 11/30/23 TO SETTLE 12/04/23 COMMISSION $0.00 WELLS FARGO SECURITIES, LLC 35,000 PAR VALUE AT 97.663 % 16258702	0.00	34,182.05	35,000.00-	817.95-
	35,000.000-	ASSET TOTAL	0.00	34,182.05	35,000.00-	817.95-
		PUBLIC SERVICE ENTER 0.841% 11/08/23 CUSIP 744573AT3				
11/08/23	20,000.000-	MATURED 20,000 SHARES/UNITS AT 100 ON TRADE DATE 11/08/23 TO SETTLE 11/08/23 COMMISSION $0.00 20,000 PAR VALUE AT 100 % 16258703	0.00	20,000.00	19,391.20-	608.80
	20,000.000-	ASSET TOTAL	0.00	20,000.00	19,391.20-	608.80

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		RELX CAPITAL INC 3.000% 5/22/30 CUSIP 74949LAD4				
12/29/23	70,000.000-	SOLD 70,000 SHARES/UNITS AT 91.945 ON TRADE DATE 12/29/23 TO SETTLE 1/03/24 COMMISSION $0.00 MERRILL LYNCH, PIERCE, FENNER 70,000 PAR VALUE AT 91.945 % 16258702	0.00	64,361.50	67,533.00-	3,171.50-
	70,000.000-	ASSET TOTAL	0.00	64,361.50	67,533.00-	3,171.50-
		RELX CAPITAL INC 4.000% 3/18/29 CUSIP 74949LAC6				
12/12/23	20,000.000-	SOLD 20,000 SHARES/UNITS AT 95.9 ON TRADE DATE 12/12/23 TO SETTLE 12/14/23 COMMISSION $0.00 GOLDMAN SACHS 20,000 PAR VALUE AT 95.9 % 16258702	0.00	19,180.00	19,767.80-	587.80-
	20,000.000-	ASSET TOTAL	0.00	19,180.00	19,767.80-	587.80-
		ROYAL BK CA MTN CONV 4.900% 1/12/28 CUSIP 78016FZW7				
12/20/23	30,000.000-	SOLD 30,000 SHARES/UNITS AT 101.096 ON TRADE DATE 12/20/23 TO SETTLE 12/22/23 COMMISSION $0.00 TORONTO DOMINION BANK 30,000 PAR VALUE AT 101.096 % 16258702	0.00	30,328.80	29,984.10-	344.70

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FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	30,000.000-	ASSET TOTAL	0.00	30,328.80	29,984.10-	344.70
		RYL BK CAN MTN CONV 4.950% 4/25/25 CUSIP 78016FZY3				
11/21/23	30,000.000-	SOLD 30,000 SHARES/UNITS AT 99.035 ON TRADE DATE 11/21/23 TO SETTLE 11/24/23 COMMISSION $0.00 STIFEL NICOLAUS & CO., INC. 30,000 PAR VALUE AT 99.035 % 16258703	0.00	29,710.50	29,980.50-	270.00-
	30,000.000-	ASSET TOTAL	0.00	29,710.50	29,980.50-	270.00-
		SANTA ROSA LEASING 1.693% 8/15/24 CUSIP 802722AA6				
11/15/23	3,023.910-	PAID DOWN 3,023.91 SHARES/UNITS AT 4,382.2346 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 16258702	0.00	3,023.91	3,023.91-	0.00
	3,023.910-	ASSET TOTAL	0.00	3,023.91	3,023.91-	0.00
		SANTANDER DRIVE ABS 3.400% 12/15/26 CUSIP 80285UAD3				
10/16/23	23,046.840-	PAID DOWN 23,046.84 SHARES/UNITS AT 1,162.5378 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 16258702	0.00	23,046.84	23,044.60-	2.24

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FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/16/23	10,956.690-	PAID DOWN 10,956.69 SHARES/UNITS AT 2,445.3391 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 16258703	0.00	10,956.69	10,955.63-	1.06
11/15/23	21,616.350-	PAID DOWN 21,616.35 SHARES/UNITS AT 613.0306 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 16258702	0.00	21,616.35	21,614.25-	2.10
11/15/23	10,276.620-	PAID DOWN 10,276.62 SHARES/UNITS AT 1,289.4787 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 16258703	0.00	10,276.62	10,275.62-	1.00
12/15/23	19,650.530-	PAID DOWN 19,650.53 SHARES/UNITS AT 414.0818 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 16258702	0.00	19,650.53	19,648.62-	1.91
12/15/23	9,342.060-	PAID DOWN 9,342.06 SHARES/UNITS AT 870.9992 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 16258703	0.00	9,342.06	9,341.15-	0.91
	94,889.090-	ASSET TOTAL	0.00	94,889.09	94,879.87-	9.22
		SBA 5.630% 10/01/28 CUSIP 83162CSB0				
10/02/23	2,851.440-	PAID DOWN 2,851.44 SHARES/UNITS AT 100 ON TRADE DATE 10/01/23 TO SETTLE 10/02/23 COMMISSION $0.00 16258702	0.00	2,851.44	3,018.07-	166.63-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	2,851.440-	ASSET TOTAL	0.00	2,851.44	3,018.07-	166.63-
		SBA SER 20F ABS 2.810% 6/01/37 CUSIP 83162CYR8				
12/01/23	3,009.030-	PAID DOWN 3,009.03 SHARES/UNITS AT 100 ON TRADE DATE 12/01/23 TO SETTLE 12/01/23 COMMISSION $0.00 16258702	0.00	3,009.03	3,009.03-	0.00
	3,009.030-	ASSET TOTAL	0.00	3,009.03	3,009.03-	0.00
		SBA SER 20L ABS 6.220% 12/01/28 CUSIP 83162CSE4				
12/01/23	1,567.670-	PAID DOWN 1,567.67 SHARES/UNITS AT 100 ON TRADE DATE 12/01/23 TO SETTLE 12/01/23 COMMISSION $0.00 16258702	0.00	1,567.67	1,567.67-	0.00
	1,567.670-	ASSET TOTAL	0.00	1,567.67	1,567.67-	0.00
		SBA SER 25D ABS 4.480% 4/01/48 CUSIP 83162CS95				
10/02/23	2,151.630-	PAID DOWN 2,151.63 SHARES/UNITS AT 100 ON TRADE DATE 10/01/23 TO SETTLE 10/02/23 COMMISSION $0.00 16258702	0.00	2,151.63	2,151.63-	0.00

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FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	2,151.630-	ASSET TOTAL	0.00	2,151.63	2,151.63-	0.00
		SBA SER 25F ABS 4.930% 6/01/48 CUSIP 83162CT60				
12/01/23	4,801.630-	PAID DOWN 4,801.63 SHARES/UNITS AT 100 ON TRADE DATE 12/01/23 TO SETTLE 12/01/23 COMMISSION $0.00 16258702	0.00	4,801.63	4,801.63-	0.00
	4,801.630-	ASSET TOTAL	0.00	4,801.63	4,801.63-	0.00
		SBA SER 25J ABS 5.040% 10/01/47 CUSIP 83162CQ97				
10/02/23	2,898.770-	PAID DOWN 2,898.77 SHARES/UNITS AT 100 ON TRADE DATE 10/01/23 TO SETTLE 10/02/23 COMMISSION $0.00 16258702	0.00	2,898.77	2,898.77-	0.00
	2,898.770-	ASSET TOTAL	0.00	2,898.77	2,898.77-	0.00
		SBA SER 25K ABS 5.130% 11/01/47 CUSIP 83162CR47				
11/01/23	8,289.920-	PAID DOWN 8,289.92 SHARES/UNITS AT 100 ON TRADE DATE 11/01/23 TO SETTLE 11/01/23 COMMISSION $0.00 16258702	0.00	8,289.92	8,289.92-	0.00

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	8,289.920-	ASSET TOTAL	0.00	8,289.92	8,289.92-	0.00
		SBA SER 25L ABS 4.710% 12/01/47 CUSIP 83162CR62				
12/01/23	2,456.330-	PAID DOWN 2,456.33 SHARES/UNITS AT 100 ON TRADE DATE 12/01/23 TO SETTLE 12/01/23 COMMISSION $0.00 16258702	0.00	2,456.33	2,456.33-	0.00
	2,456.330-	ASSET TOTAL	0.00	2,456.33	2,456.33-	0.00
		SMALL BUSINESS ADMIN 5.310% 5/01/27 CUSIP 83162CRA3				
11/01/23	2,534.560-	PAID DOWN 2,534.56 SHARES/UNITS AT 100 ON TRADE DATE 11/01/23 TO SETTLE 11/01/23 COMMISSION $0.00 16258702	0.00	2,534.56	2,542.88-	8.32-
	2,534.560-	ASSET TOTAL	0.00	2,534.56	2,542.88-	8.32-
		STARBUCKS CORP 2.000% 3/12/27 CUSIP 855244AV1				
11/10/23	45,000.000-	SOLD 45,000 SHARES/UNITS AT 89.617 ON TRADE DATE 11/10/23 TO SETTLE 11/14/23 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 45,000 PAR VALUE AT 89.617 % 16258702	0.00	40,327.65	44,815.95-	4,488.30-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	45,000.000-	ASSET TOTAL	0.00	40,327.65	44,815.95-	4,488.30-
		STARBUCKS CORP 4.750% 2/15/26 CUSIP 855244BE8				
10/11/23	40,000.000-	SOLD 40,000 SHARES/UNITS AT 98.535 ON TRADE DATE 10/11/23 TO SETTLE 10/13/23 COMMISSION $0.00 US BANCORP INVESTMENTS INC. 40,000 PAR VALUE AT 98.535 % 16258703	0.00	39,414.00	39,951.60-	537.60-
	40,000.000-	ASSET TOTAL	0.00	39,414.00	39,951.60-	537.60-
		TORONTO DOM BK CONV 5.103% 1/09/26 CUSIP 89115A2K7				
11/27/23	20,000.000-	SOLD 20,000 SHARES/UNITS AT 99.37 ON TRADE DATE 11/27/23 TO SETTLE 11/29/23 COMMISSION $0.00 GOLDMAN SACHS 20,000 PAR VALUE AT 99.37 % 16258703	0.00	19,874.00	20,000.00-	126.00-
	20,000.000-	ASSET TOTAL	0.00	19,874.00	20,000.00-	126.00-
		TORONTO DOM BK CONV 5.264% 12/11/26 CUSIP 89115A2V3				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/13/23	20,000.000-	SOLD 20,000 SHARES/UNITS AT 100.545 ON TRADE DATE 12/13/23 TO SETTLE 12/15/23 COMMISSION $0.00 MORGAN STANLEY & CO. 20,000 PAR VALUE AT 100.545 % 16258703	0.00	20,109.00	20,000.00-	109.00
	20,000.000-	ASSET TOTAL	0.00	20,109.00	20,000.00-	109.00
		TORONTO-DOMINION BAN 1.250% 9/10/26 CUSIP 89114TZG0				
11/29/23	40,000.000-	SOLD 40,000 SHARES/UNITS AT 90.063 ON TRADE DATE 11/29/23 TO SETTLE 12/01/23 COMMISSION $0.00 GOLDMAN SACHS 40,000 PAR VALUE AT 90.063 % 16258702	0.00	36,025.20	39,918.80-	3,893.60-
	40,000.000-	ASSET TOTAL	0.00	36,025.20	39,918.80-	3,893.60-
		TOYOTA AUTO RECEIVAB 0.430% 1/15/26 CUSIP 89239BAC5				
10/16/23	7,370.220-	PAID DOWN 7,370.22 SHARES/UNITS AT 1,797.9766 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 16258703	0.00	7,370.22	7,369.63-	0.59
11/15/23	7,212.380-	PAID DOWN 7,212.38 SHARES/UNITS AT 1,837.3246 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 16258703	0.00	7,212.38	7,211.81-	0.57

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/15/23	7,066.210-	PAID DOWN 7,066.21 SHARES/UNITS AT 1,151.5264 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 16258703	0.00	7,066.21	7,065.65-	0.56
	21,648.810-	ASSET TOTAL	0.00	21,648.81	21,647.09-	1.72
		TOYOTA AUTO RECEIVAB 0.710% 4/15/26 CUSIP 89238JAC9				
10/16/23	2,410.120-	PAID DOWN 2,410.12 SHARES/UNITS AT 5,498.2669 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 16258703	0.00	2,410.12	2,410.07-	0.05
11/15/23	2,398.840-	PAID DOWN 2,398.84 SHARES/UNITS AT 5,524.1213 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 16258703	0.00	2,398.84	2,398.79-	0.05
12/15/23	2,280.980-	PAID DOWN 2,280.98 SHARES/UNITS AT 3,567.2943 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 16258703	0.00	2,280.98	2,280.93-	0.05
12/19/23	31,833.560-	SOLD 31,833.56 SHARES/UNITS AT 96.8789 ON TRADE DATE 12/19/23 TO SETTLE 12/21/23 COMMISSION $0.00 PERSHING 31,833.56 PAR VALUE AT 96.87889316 % 16258703	0.00	30,840.00	31,832.88-	992.88-
	38,923.500-	ASSET TOTAL	0.00	37,929.94	38,922.67-	992.73-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		TOYOTA AUTO RECEIVAB 1.230% 6/15/26 CUSIP 89239KAC5				
10/16/23	4,576.330-	PAID DOWN 4,576.33 SHARES/UNITS AT 2,895.6572 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 16258703	0.00	4,576.33	4,575.55-	0.78
11/09/23	74,891.780-	SOLD 74,891.78 SHARES/UNITS AT 96.7149 ON TRADE DATE 11/09/23 TO SETTLE 11/13/23 COMMISSION $0.00 PERSHING 74,891.78 PAR VALUE AT 96.71484473 % 16258703	0.00	72,431.47	74,879.05-	2,447.58-
	79,468.110-	ASSET TOTAL	0.00	77,007.80	79,454.60-	2,446.80-
		TOYOTA MOTOR CREDIT 3.050% 3/22/27 CUSIP 89236TJZ9				
11/15/23	70,000.000-	SOLD 70,000 SHARES/UNITS AT 93.215 ON TRADE DATE 11/15/23 TO SETTLE 11/17/23 COMMISSION $0.00 US BANCORP INVESTMENTS INC. 70,000 PAR VALUE AT 93.215 % 16258702	0.00	65,250.50	69,993.70-	4,743.20-
	70,000.000-	ASSET TOTAL	0.00	65,250.50	69,993.70-	4,743.20-
		U.S. TREASURY NOTES 2.500% 5/31/24 CUSIP 91282CER8				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/29/23	465,000.000-	SOLD 465,000 SHARES/UNITS AT 98.6012 ON TRADE DATE 11/29/23 TO SETTLE 11/30/23 COMMISSION $0.00 U.S. BANK N.A. 465,000 PAR VALUE AT 98.60122796 % 16258702	0.00	458,495.71	461,478.41-	2,982.70-
11/30/23	470,000.000-	SOLD 470,000 SHARES/UNITS AT 98.6051 ON TRADE DATE 11/30/23 TO SETTLE 12/01/23 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 470,000 PAR VALUE AT 98.60513404 % 16258702	0.00	463,444.13	466,440.54-	2,996.41-
	935,000.000-	ASSET TOTAL	0.00	921,939.84	927,918.95-	5,979.11-
		U.S. TREASURY NOTES 3.625% 3/31/28 CUSIP 91282CGT2				
11/02/23	340,000.000-	SOLD 340,000 SHARES/UNITS AT 95.9372 ON TRADE DATE 11/02/23 TO SETTLE 11/03/23 COMMISSION $0.00 BNP PARIBAS SECURITIES CORP/BO 340,000 PAR VALUE AT 95.93716471 % 16258702	0.00	326,186.36	339,509.73-	13,323.37-
	340,000.000-	ASSET TOTAL	0.00	326,186.36	339,509.73-	13,323.37-
		U.S. TREASURY NOTES 3.625% 5/15/26 CUSIP 91282CHB0				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/15/23	180,000.000-	SOLD 180,000 SHARES/UNITS AT 97.3669 ON TRADE DATE 11/15/23 TO SETTLE 11/16/23 COMMISSION $0.00 RBC DAIN RAUSCHER INC. 180,000 PAR VALUE AT 97.36685 % 16258703	0.00	175,260.33	177,916.77-	2,656.44-
11/16/23	180,000.000-	SOLD 180,000 SHARES/UNITS AT 97.5622 ON TRADE DATE 11/16/23 TO SETTLE 11/17/23 COMMISSION $0.00 BNP PARIBAS SECURITIES CORP/BO 180,000 PAR VALUE AT 97.56216667 % 16258703	0.00	175,611.90	177,916.76-	2,304.86-
	360,000.000-	ASSET TOTAL	0.00	350,872.23	355,833.53-	4,961.30-
		U.S. TREASURY NOTES 4.000% 6/30/28 CUSIP 91282CHK0				
11/01/23	180,000.000-	SOLD 180,000 SHARES/UNITS AT 97.2301 ON TRADE DATE 11/01/23 TO SETTLE 11/02/23 COMMISSION $0.00 NOSCUS3S SCOTIA CAPITAL USA IN 180,000 PAR VALUE AT 97.23013333 % 16258702	0.00	175,014.24	179,037.32-	4,023.08-
	180,000.000-	ASSET TOTAL	0.00	175,014.24	179,037.32-	4,023.08-
		U.S. TREASURY NOTES 4.125% 6/15/26 CUSIP 91282CHH7				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/01/23	135,000.000-	SOLD 135,000 SHARES/UNITS AT 98.1872 ON TRADE DATE 11/01/23 TO SETTLE 11/02/23 COMMISSION $0.00 CITIGROUP GBL MKTS/SALOMON BRO 135,000 PAR VALUE AT 98.18716296 % 16258703	0.00	132,552.67	133,966.45-	1,413.78-
11/01/23	350,000.000-	SOLD 350,000 SHARES/UNITS AT 98.1833 ON TRADE DATE 11/01/23 TO SETTLE 11/02/23 COMMISSION $0.00 HSBC SECURITIES, INC. 350,000 PAR VALUE AT 98.18326 % 16258703	0.00	343,641.41	347,320.43-	3,679.02-
11/02/23	350,000.000-	SOLD 350,000 SHARES/UNITS AT 98.402 ON TRADE DATE 11/02/23 TO SETTLE 11/03/23 COMMISSION $0.00 HSBC SECURITIES, INC. 350,000 PAR VALUE AT 98.40200857 % 16258703	0.00	344,407.03	347,320.43-	2,913.40-
11/22/23	75,000.000-	SOLD 75,000 SHARES/UNITS AT 98.5583 ON TRADE DATE 11/22/23 TO SETTLE 11/24/23 COMMISSION $0.00 HSBC SECURITIES, INC. 75,000 PAR VALUE AT 98.55825333 % 16258703	0.00	73,918.69	74,425.81-	507.12-
	910,000.000-	ASSET TOTAL	0.00	894,519.80	903,033.12-	8,513.32-

U.S. TREASURY NOTES 4.375% 8/15/26
CUSIP 91282CHU8

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/12/23	110,000.000-	SOLD 110,000 SHARES/UNITS AT 98.6911 ON TRADE DATE 10/12/23 TO SETTLE 10/13/23 COMMISSION $0.00 HSBC SECURITIES, INC. 110,000 PAR VALUE AT 98.69107273 % 16258703	0.00	108,560.18	109,626.54-	1,066.36-
	110,000.000-	ASSET TOTAL	0.00	108,560.18	109,626.54-	1,066.36-
		U.S. TREASURY NOTES 4.375% 8/31/28 CUSIP 91282CHX2				
10/31/23	325,000.000-	SOLD 325,000 SHARES/UNITS AT 98.0622 ON TRADE DATE 10/31/23 TO SETTLE 11/01/23 COMMISSION $0.00 BNP PARIBAS SECURITIES CORP/BO 325,000 PAR VALUE AT 98.06216615 % 16258702	0.00	318,702.04	321,611.44-	2,909.40-
	325,000.000-	ASSET TOTAL	0.00	318,702.04	321,611.44-	2,909.40-
		U.S. TREASURY NOTES 4.375% 10/31/24 CUSIP 91282CFQ9				
12/18/23	75,000.000-	SOLD 75,000 SHARES/UNITS AT 99.4684 ON TRADE DATE 12/18/23 TO SETTLE 12/19/23 COMMISSION $0.00 BNKOFMONT,CHBRNCH/CM 75,000 PAR VALUE AT 99.46841333 % 16258703	0.00	74,601.31	74,182.87-	418.44
	75,000.000-	ASSET TOTAL	0.00	74,601.31	74,182.87-	418.44

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		U.S. TREASURY NOTES 4.375% 11/30/28 CUSIP 91282CJN2				
12/19/23	175,000.000-	SOLD 175,000 SHARES/UNITS AT 101.9684 ON TRADE DATE 12/19/23 TO SETTLE 12/20/23 COMMISSION $0.00 CITADEL SECURITIES LLC 175,000 PAR VALUE AT 101.96841714 % 16258703	0.00	178,444.73	178,357.03-	87.70
	175,000.000-	ASSET TOTAL	0.00	178,444.73	178,357.03-	87.70
		U.S. TREASURY NOTES 4.500% 7/15/26 CUSIP 91282CHM6				
10/18/23	330,000.000-	SOLD 330,000 SHARES/UNITS AT 98.613 ON TRADE DATE 10/18/23 TO SETTLE 10/19/23 COMMISSION $0.00 HSBC SECURITIES, INC. 330,000 PAR VALUE AT 98.61294545 % 16258703	0.00	325,422.72	330,825.31-	5,402.59-
10/25/23	150,000.000-	SOLD 150,000 SHARES/UNITS AT 98.7419 ON TRADE DATE 10/25/23 TO SETTLE 10/26/23 COMMISSION $0.00 HSBC SECURITIES, INC. 150,000 PAR VALUE AT 98.74185333 % 16258703	0.00	148,112.78	150,375.15-	2,262.37-
10/26/23	255,000.000-	SOLD 255,000 SHARES/UNITS AT 98.8825 ON TRADE DATE 10/26/23 TO SETTLE 10/27/23 COMMISSION $0.00 HSBC SECURITIES, INC. 255,000 PAR VALUE AT 98.88247843 % 16258703	0.00	252,150.32	255,637.74-	3,487.42-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	735,000.000-	ASSET TOTAL	0.00	725,685.82	736,838.20-	11,152.38-
		U.S. TREASURY NOTES 4.500% 11/15/25 CUSIP 91282CFW6				
10/10/23	50,000.000-	SOLD 50,000 SHARES/UNITS AT 99.1403 ON TRADE DATE 10/10/23 TO SETTLE 10/11/23 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 50,000 PAR VALUE AT 99.1403 % 16258703	0.00	49,570.15	50,485.74-	915.59-
	50,000.000-	ASSET TOTAL	0.00	49,570.15	50,485.74-	915.59-
		U.S. TREASURY NOTES 4.625% 9/15/26 CUSIP 91282CHY0				
10/13/23	165,000.000-	SOLD 165,000 SHARES/UNITS AT 99.527 ON TRADE DATE 10/13/23 TO SETTLE 10/16/23 COMMISSION $0.00 NOMURA SECURITIES INTL. INC. 165,000 PAR VALUE AT 99.52700606 % 16258703	0.00	164,219.56	164,729.85-	510.29-
	165,000.000-	ASSET TOTAL	0.00	164,219.56	164,729.85-	510.29-
		U.S. TREASURY NOTES 4.875% 10/31/28 CUSIP 91282CJF9				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/01/23	685,000.000-	SOLD 685,000 SHARES/UNITS AT 100.7262 ON TRADE DATE 11/01/23 TO SETTLE 11/02/23 COMMISSION $0.00 HSBC SECURITIES, INC. 685,000 PAR VALUE AT 100.72622774 % 16258702	0.00	689,974.66	688,373.78-	1,600.88
11/01/23	680,000.000-	SOLD 680,000 SHARES/UNITS AT 100.945 ON TRADE DATE 11/01/23 TO SETTLE 11/02/23 COMMISSION $0.00 HSBC SECURITIES, INC. 680,000 PAR VALUE AT 100.94497794 % 16258702	0.00	686,425.85	683,349.15-	3,076.70
11/03/23	450,000.000-	SOLD 450,000 SHARES/UNITS AT 101.863 ON TRADE DATE 11/03/23 TO SETTLE 11/06/23 COMMISSION $0.00 BARCLAYS CAPITAL INC. FIXED IN 450,000 PAR VALUE AT 101.86294667 % 16258702	0.00	458,383.26	452,216.35-	6,166.91
	1,815,000.000-	ASSET TOTAL	0.00	1,834,783.77	1,823,939.28-	10,844.49
		ULANI MSN 35940 LLC 2.227% 5/16/25 CUSIP 90373RAA8				
11/16/23	7,812.500-	PAID DOWN 7,812.5 SHARES/UNITS AT 100 ON TRADE DATE 11/16/23 TO SETTLE 11/16/23 COMMISSION $0.00 16258702	0.00	7,812.50	7,918.83-	106.33-
11/16/23	3,645.830-	PAID DOWN 3,645.83 SHARES/UNITS AT 100 ON TRADE DATE 11/16/23 TO SETTLE 11/16/23 COMMISSION $0.00 16258703	0.00	3,645.83	3,641.82-	4.01

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	11,458.330-	ASSET TOTAL	0.00	11,458.33	11,560.65-	102.32-
		UNIV OF CALIFORNIA 3.349% 7/01/29 CUSIP 91412HFG3				
12/19/23	20,000.000-	SOLD 20,000 SHARES/UNITS AT 94.938 ON TRADE DATE 12/19/23 TO SETTLE 12/21/23 COMMISSION $0.00 WELLS FARGO SECURITIES, LLC 20,000 PAR VALUE AT 94.938 % 16258702	0.00	18,987.60	20,000.00-	1,012.40-
	20,000.000-	ASSET TOTAL	0.00	18,987.60	20,000.00-	1,012.40-
		US TREASURY NOTE 1.750% 7/31/24 CUSIP 912828Y87				
12/08/23	205,000.000-	SOLD 205,000 SHARES/UNITS AT 97.8239 ON TRADE DATE 12/08/23 TO SETTLE 12/11/23 COMMISSION $0.00 HSBC SECURITIES, INC. 205,000 PAR VALUE AT 97.82388293 % 16258702	0.00	200,538.96	207,727.35-	7,188.39-
12/27/23	345,000.000-	SOLD 345,000 SHARES/UNITS AT 98.0661 ON TRADE DATE 12/27/23 TO SETTLE 12/28/23 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 345,000 PAR VALUE AT 98.06607246 % 16258702	0.00	338,327.95	349,589.92-	11,261.97-
	550,000.000-	ASSET TOTAL	0.00	538,866.91	557,317.27-	18,450.36-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		US TREASURY NOTE 1.875% 7/31/26 CUSIP 912828Y95				
10/05/23	125,000.000-	SOLD 125,000 SHARES/UNITS AT 92.277 ON TRADE DATE 10/05/23 TO SETTLE 10/06/23 COMMISSION $0.00 HSBC SECURITIES, INC. 125,000 PAR VALUE AT 92.277008 % 16258703	0.00	115,346.26	116,992.61-	1,646.35-
10/11/23	241,000.000-	SOLD 241,000 SHARES/UNITS AT 92.402 ON TRADE DATE 10/11/23 TO SETTLE 10/12/23 COMMISSION $0.00 BNP PARIBAS SECURITIES CORP/BO 241,000 PAR VALUE AT 92.4020083 % 16258703	0.00	222,688.84	225,561.74-	2,872.90-
	366,000.000-	ASSET TOTAL	0.00	338,035.10	342,554.35-	4,519.25-
		VERIZON MASTER TRUST 0.500% 5/20/27 CUSIP 92348KAA1				
11/06/23	140,000.000-	SOLD 140,000 SHARES/UNITS AT 97.0742 ON TRADE DATE 11/06/23 TO SETTLE 11/08/23 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 140,000 PAR VALUE AT 97.07422143 % 16258702	0.00	135,903.91	139,989.72-	4,085.81-
11/06/23	80,000.000-	SOLD 80,000 SHARES/UNITS AT 97.0742 ON TRADE DATE 11/06/23 TO SETTLE 11/08/23 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 80,000 PAR VALUE AT 97.074225 % 16258703	0.00	77,659.38	79,994.13-	2,334.75-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	220,000.000-	ASSET TOTAL	0.00	213,563.29	219,983.85-	6,420.56-
		VERMONT STUD ABS 6.153% 7/28/34 CUSIP 924279AC6				
10/30/23	145.850-	PAID DOWN 145.85 SHARES/UNITS AT 100 ON TRADE DATE 10/28/23 TO SETTLE 10/30/23 COMMISSION $0.00 16258702	0.00	145.85	145.85-	0.00
10/30/23	527.320-	PAID DOWN 527.32 SHARES/UNITS AT 100 ON TRADE DATE 10/28/23 TO SETTLE 10/30/23 COMMISSION $0.00 16258703	0.00	527.32	527.32-	0.00
11/28/23	342.300-	PAID DOWN 342.3 SHARES/UNITS AT 100 ON TRADE DATE 11/28/23 TO SETTLE 11/28/23 COMMISSION $0.00 16258702	0.00	342.30	342.30-	0.00
11/28/23	1,237.550-	PAID DOWN 1,237.55 SHARES/UNITS AT 100 ON TRADE DATE 11/28/23 TO SETTLE 11/28/23 COMMISSION $0.00 16258703	0.00	1,237.55	1,237.55-	0.00
12/28/23	245.650-	PAID DOWN 245.65 SHARES/UNITS AT 100 ON TRADE DATE 12/28/23 TO SETTLE 12/28/23 COMMISSION $0.00 16258702	0.00	245.65	245.65-	0.00
12/28/23	888.090-	PAID DOWN 888.09 SHARES/UNITS AT 100 ON TRADE DATE 12/28/23 TO SETTLE 12/28/23 COMMISSION $0.00 16258703	0.00	888.09	888.09-	0.00

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	3,386.760-	ASSET TOTAL	0.00	3,386.76	3,386.76-	0.00
		VIRGINIA ST HSG DEV 3.100% 6/25/41 CUSIP 92812UQ68				
10/25/23	483.930-	PAID DOWN 483.93 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 16258702	0.00	483.93	483.93-	0.00
11/27/23	551.200-	PAID DOWN 551.2 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 16258702	0.00	551.20	551.20-	0.00
12/26/23	341.670-	PAID DOWN 341.67 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 16258702	0.00	341.67	341.67-	0.00
	1,376.800-	ASSET TOTAL	0.00	1,376.80	1,376.80-	0.00
		VOLKSWAGEN AUTO ABS 3.440% 7/21/25 CUSIP 92868AAC9				
11/06/23	100,000.000-	SOLD 100,000 SHARES/UNITS AT 98.711 ON TRADE DATE 11/06/23 TO SETTLE 11/08/23 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 100,000 PAR VALUE AT 98.71094 % 16258703	0.00	98,710.94	99,992.04-	1,281.10-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	100,000.000-	ASSET TOTAL	0.00	98,710.94	99,992.04-	1,281.10-
		VOLKSWAGEN AUTO LOAN 1.020% 6/22/26 CUSIP 92868KAC7				
10/20/23	6,453.200-	PAID DOWN 6,453.2 SHARES/UNITS AT 100 ON TRADE DATE 10/20/23 TO SETTLE 10/20/23 COMMISSION $0.00 16258703	0.00	6,453.20	6,452.95-	0.25
11/08/23	96,357.250-	SOLD 96,357.25 SHARES/UNITS AT 96.6953 ON TRADE DATE 11/08/23 TO SETTLE 11/10/23 COMMISSION $0.00 BANC OF AMERICA SECURITIES LLC 96,357.25 PAR VALUE AT 96.695313 % 16258703	0.00	93,172.94	96,353.47-	3,180.53-
	102,810.450-	ASSET TOTAL	0.00	99,626.14	102,806.42-	3,180.28-
		VR ACCESS TO LOANS 6.135% 7/25/36 CUSIP 00434MAA5				
10/25/23	898.110-	PAID DOWN 898.11 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 16258703	0.00	898.11	901.98-	3.87-
11/09/23	60,848.450-	PAID DOWN 60,848.45 SHARES/UNITS AT 100 ON TRADE DATE 11/08/23 TO SETTLE 11/09/23 COMMISSION $0.00 FINAL PAY DOWN WITH PREMIUM 16258703	0.00	60,848.45	61,110.97-	262.52-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	61,746.560-	ASSET TOTAL	0.00	61,746.56	62,012.95-	266.39-
		VR CAPITAL ONE FINAN 1.343% 12/06/24 CUSIP 14040HCK9				
12/06/23	30,000.000-	SOLD 30,000 SHARES/UNITS AT 100 ON TRADE DATE 12/06/23 TO SETTLE 12/06/23 COMMISSION $0.00 16258703	0.00	30,000.00	30,000.00-	0.00
	30,000.000-	ASSET TOTAL	0.00	30,000.00	30,000.00-	0.00
		VR DOWDUPONT INC 6.751% 11/15/23 CUSIP 26078JAH3				
11/15/23	30,000.000-	MATURED 30,000 SHARES/UNITS AT 100 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 30,000 PAR VALUE AT 100 % 16258703	0.00	30,000.00	30,000.00-	0.00
	30,000.000-	ASSET TOTAL	0.00	30,000.00	30,000.00-	0.00
		VR EDUCATIONAL FUN 6.246% 4/25/35 CUSIP 28148WAB9				
10/25/23	5,235.310-	PAID DOWN 5,235.31 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 16258702	0.00	5,235.31	5,239.40-	4.09-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	5,235.310-	ASSET TOTAL	0.00	5,235.31	5,239.40-	4.09-
		VR EDUCATIONAL FUN 6.502% 3/25/36 CUSIP 28148WAD5				
10/25/23	1,545.710-	PAID DOWN 1,545.71 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 16258702	0.00	1,545.71	1,554.65-	8.94-
11/27/23	2,408.510-	PAID DOWN 2,408.51 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 16258702	0.00	2,408.51	2,422.44-	13.93-
12/26/23	1,599.300-	PAID DOWN 1,599.3 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 16258702	0.00	1,599.30	1,608.55-	9.25-
	5,553.520-	ASSET TOTAL	0.00	5,553.52	5,585.64-	32.12-
		VR FED NATL MTG AS 4.651% 5/25/42 CUSIP 31392GFS9				
10/25/23	430.330-	PAID DOWN 430.33 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 16258702	0.00	430.33	432.55-	2.22-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/27/23	206.810-	PAID DOWN 206.81 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 16258702	0.00	206.81	207.88-	1.07-
12/26/23	97.380-	PAID DOWN 97.38 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 16258702	0.00	97.38	97.88-	0.50-
	734.520-	ASSET TOTAL	0.00	734.52	738.31-	3.79-
		VR FHLMC #781804 6.168% 7/01/34 CUSIP 31349TAD3				
10/16/23	6.380-	PAID DOWN 6.38 SHARES/UNITS AT 100 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/23 16258703	0.00	6.38	6.19-	0.19
11/15/23	6.240-	PAID DOWN 6.24 SHARES/UNITS AT 100 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/23 16258703	0.00	6.24	6.05-	0.19
12/15/23	6.230-	PAID DOWN 6.23 SHARES/UNITS AT 100 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/23 16258703	0.00	6.23	6.04-	0.19
	18.850-	ASSET TOTAL	0.00	18.85	18.28-	0.57

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		VR FHLMC MULTIFAMI 1.242% 5/25/51 CUSIP 3137H2NT7				
10/25/23	12.440-	PAID DOWN 12.44 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 16258703	0.00	12.44	12.56-	0.12-
11/27/23	12.480-	PAID DOWN 12.48 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 16258703	0.00	12.48	12.60-	0.12-
12/26/23	12.510-	PAID DOWN 12.51 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 16258703	0.00	12.51	12.64-	0.13-
	37.430-	ASSET TOTAL	0.00	37.43	37.80-	0.37-
		VR FHLMC PL #1B405 5.1268% 4/01/38 CUSIP 3128JPMA5				
10/16/23	5.010-	PAID DOWN 5.01 SHARES/UNITS AT 100 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/23 16258703	0.00	5.01	4.98-	0.03
11/15/23	5.030-	PAID DOWN 5.03 SHARES/UNITS AT 100 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/23 16258703	0.00	5.03	5.00-	0.03

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FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/15/23	5.050-	PAID DOWN 5.05 SHARES/UNITS AT 100 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/23 16258703	0.00	5.05	5.02-	0.03
	15.090-	ASSET TOTAL	0.00	15.09	15.00-	0.09
		VR FHLMC PL #2B293 5.86916% 7/01/44 CUSIP 31326HHH0				
10/16/23	14.040-	PAID DOWN 14.04 SHARES/UNITS AT 100 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/23 16258703	0.00	14.04	14.38-	0.34-
11/15/23	9.560-	PAID DOWN 9.56 SHARES/UNITS AT 100 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/23 16258703	0.00	9.56	9.79-	0.23-
12/15/23	5.010-	PAID DOWN 5.01 SHARES/UNITS AT 100 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/23 16258703	0.00	5.01	5.13-	0.12-
	28.610-	ASSET TOTAL	0.00	28.61	29.30-	0.69-
		VR FNMA POOL #AE1833 6.000% 8/01/40 CUSIP 31419CBB8				

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/25/23	27.540-	PAID DOWN 27.54 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258703	0.00	27.54	27.93-	0.39-
11/27/23	27.690-	PAID DOWN 27.69 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258703	0.00	27.69	28.08-	0.39-
12/26/23	27.840-	PAID DOWN 27.84 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258703	0.00	27.84	28.23-	0.39-
	83.070-	ASSET TOTAL	0.00	83.07	84.24-	1.17-
		VR FNMA POOL #AW8685 5.840% 7/01/44 CUSIP 3138XYUK8				
10/25/23	40.400-	PAID DOWN 40.4 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258703	0.00	40.40	41.38-	0.98-
11/27/23	39.730-	PAID DOWN 39.73 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258703	0.00	39.73	40.69-	0.96-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/26/23	40.160-	PAID DOWN 40.16 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258703	0.00	40.16	41.13-	0.97-
	120.290-	ASSET TOTAL	0.00	120.29	123.20-	2.91-
		VR FNMA POOL #AX0682 5.840% 8/01/44 CUSIP 3138Y1XL4				
10/25/23	6.070-	PAID DOWN 6.07 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258703	0.00	6.07	6.23-	0.16-
11/27/23	13.570-	PAID DOWN 13.57 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258703	0.00	13.57	13.92-	0.35-
12/26/23	11.150-	PAID DOWN 11.15 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258703	0.00	11.15	11.44-	0.29-
	30.790-	ASSET TOTAL	0.00	30.79	31.59-	0.80-
		VR FNMA POOL #AY8454 5.850% 8/01/45 CUSIP 3138YNMC8				

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FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/25/23	2,063.500-	PAID DOWN 2,063.5 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258703	0.00	2,063.50	2,106.63-	43.13-
11/27/23	6.630-	PAID DOWN 6.63 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258703	0.00	6.63	6.77-	0.14-
12/26/23	6.670-	PAID DOWN 6.67 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258703	0.00	6.67	6.81-	0.14-
	2,076.800-	ASSET TOTAL	0.00	2,076.80	2,120.21-	43.41-
		VR FNMA POOL #BH5134 2.681% 9/01/47 CUSIP 3140GTV49				
10/25/23	10.650-	PAID DOWN 10.65 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/23 16258703	0.00	10.65	10.86-	0.21-
11/27/23	12.180-	PAID DOWN 12.18 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/23 16258703	0.00	12.18	12.42-	0.24-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/26/23	13.720-	PAID DOWN 13.72 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/23 16258703	0.00	13.72	13.99-	0.27-
	36.550-	ASSET TOTAL	0.00	36.55	37.27-	0.72-
		VR GNMA II PL#MA3195 2.625% 10/20/45 CUSIP 36179RRQ4				
10/20/23	44.700-	PAID DOWN 44.7 SHARES/UNITS AT 100 ON TRADE DATE 10/20/23 TO SETTLE 10/20/23 COMMISSION $0.00 SEPTEMBER GNMA DUE 10/20/23 16258703	0.00	44.70	45.28-	0.58-
11/20/23	43.820-	PAID DOWN 43.82 SHARES/UNITS AT 100 ON TRADE DATE 11/20/23 TO SETTLE 11/20/23 COMMISSION $0.00 OCTOBER GNMA DUE 11/20/23 16258703	0.00	43.82	44.39-	0.57-
12/20/23	45.050-	PAID DOWN 45.05 SHARES/UNITS AT 100 ON TRADE DATE 12/20/23 TO SETTLE 12/20/23 COMMISSION $0.00 NOVEMBER GNMA DUE 12/20/23 16258703	0.00	45.05	45.64-	0.59-
	133.570-	ASSET TOTAL	0.00	133.57	135.31-	1.74-
		VR JPMORGAN CHASE & 4.023% 12/05/24 CUSIP 46647PAY2				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/05/23	60,000.000-	SOLD 60,000 SHARES/UNITS AT 100 ON TRADE DATE 12/05/23 TO SETTLE 12/05/23 COMMISSION $0.00 16258703	0.00	60,000.00	65,430.80-	5,430.80-
	60,000.000-	ASSET TOTAL	0.00	60,000.00	65,430.80-	5,430.80-
		VR MISSISSIPPI HIG 6.132% 10/25/35 CUSIP 60535YAA1				
10/25/23	505.940-	PAID DOWN 505.94 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 16258703	0.00	505.94	506.65-	0.71-
11/27/23	1,248.940-	PAID DOWN 1,248.94 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 16258703	0.00	1,248.94	1,250.70-	1.76-
12/26/23	663.980-	PAID DOWN 663.98 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/26/23 COMMISSION $0.00 16258703	0.00	663.98	664.91-	0.93-
	2,418.860-	ASSET TOTAL	0.00	2,418.86	2,422.26-	3.40-
		VR N TEXAS ST HGR 6.040% 10/25/61 CUSIP 662826FP6				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/25/23	592.520-	PAID DOWN 592.52 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 16258702	0.00	592.52	592.52-	0.00
11/27/23	638.430-	PAID DOWN 638.43 SHARES/UNITS AT 19,487.8844 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 16258702	0.00	638.43	638.43-	0.00
12/25/23	1,351.310-	PAID DOWN 1,351.31 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 1/02/24 COMMISSION $0.00 16258702	0.00	1,351.31	1,351.31-	0.00
	2,582.260-	ASSET TOTAL	0.00	2,582.26	2,582.26-	0.00
		VR NORTH TEXAS HIGHE 6.040% 9/25/61 CUSIP 66286VAB3				
10/25/23	407.780-	PAID DOWN 407.78 SHARES/UNITS AT 100 ON TRADE DATE 10/25/23 TO SETTLE 10/25/23 COMMISSION $0.00 16258702	0.00	407.78	407.78-	0.00
11/27/23	1,246.740-	PAID DOWN 1,246.74 SHARES/UNITS AT 100 ON TRADE DATE 11/25/23 TO SETTLE 11/27/23 COMMISSION $0.00 16258702	0.00	1,246.74	1,246.74-	0.00
12/28/23	880.050-	PAID DOWN 880.05 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 12/28/23 COMMISSION $0.00 16258702	0.00	880.05	880.05-	0.00

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	2,534.570-	ASSET TOTAL	0.00	2,534.57	2,534.57-	0.00
		VR RHODE ISLAND ST 6.106% 9/01/36 CUSIP 762315MH9				
10/02/23	1,422.850-	PAID DOWN 1,422.85 SHARES/UNITS AT 100 ON TRADE DATE 10/01/23 TO SETTLE 10/02/23 COMMISSION $0.00 16258702	0.00	1,422.85	1,412.18-	10.67
11/01/23	1,151.730-	PAID DOWN 1,151.73 SHARES/UNITS AT 100 ON TRADE DATE 11/01/23 TO SETTLE 11/01/23 COMMISSION $0.00 16258702	0.00	1,151.73	1,143.09-	8.64
12/01/23	1,824.420-	PAID DOWN 1,824.42 SHARES/UNITS AT 52,893.5223 ON TRADE DATE 12/01/23 TO SETTLE 12/01/23 COMMISSION $0.00 16258702	0.00	1,824.42	1,810.74-	13.68
	4,399.000-	ASSET TOTAL	0.00	4,399.00	4,366.01-	32.99
		VR ROYAL BANK OF 6.336% 10/05/23 CUSIP 78013XW61				
10/05/23	40,000.000-	MATURED 40,000 SHARES/UNITS AT 100 ON TRADE DATE 10/05/23 TO SETTLE 10/05/23 COMMISSION $0.00 40,000 PAR VALUE AT 100 % 16258703	0.00	40,000.00	40,000.00-	0.00
	40,000.000-	ASSET TOTAL	0.00	40,000.00	40,000.00-	0.00

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		VR STATE STREET CORP 1.684% 11/18/27 CUSIP 857477BQ5				
11/16/23	30,000.000-	SOLD 30,000 SHARES/UNITS AT 89.547 ON TRADE DATE 11/16/23 TO SETTLE 11/20/23 COMMISSION $0.00 PERSHING 30,000 PAR VALUE AT 89.547 % 16258702	0.00	26,864.10	30,000.00-	3,135.90-
	30,000.000-	ASSET TOTAL	0.00	26,864.10	30,000.00-	3,135.90-
		VR STATE STREET CORP 3.776% 12/03/24 CUSIP 857477BC6				
12/03/23	40,000.000-	SOLD 40,000 SHARES/UNITS AT 100 ON TRADE DATE 12/03/23 TO SETTLE 12/03/23 COMMISSION $0.00 16258702	0.00	40,000.00	40,000.00-	0.00
12/03/23	50,000.000-	SOLD 50,000 SHARES/UNITS AT 100 ON TRADE DATE 12/03/23 TO SETTLE 12/03/23 COMMISSION $0.00 16258703	0.00	50,000.00	53,365.00-	3,365.00-
	90,000.000-	ASSET TOTAL	0.00	90,000.00	93,365.00-	3,365.00-
		VR SUMITOMO MITSUI 6.455% 10/16/23 CUSIP 86562MBE9				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/16/23	50,000.000-	MATURED 50,000 SHARES/UNITS AT 100 ON TRADE DATE 10/16/23 TO SETTLE 10/16/23 COMMISSION $0.00 50,000 PAR VALUE AT 100 % 16258703	0.00	50,000.00	50,000.00-	0.00
	50,000.000-	ASSET TOTAL	0.00	50,000.00	50,000.00-	0.00
		VR WF-RBS COMMERCIAL 4.162% 12/15/46 CUSIP 96221QAE3				
12/15/23	250,000.000-	PAID DOWN 250,000 SHARES/UNITS AT 100 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 16258702	0.00	250,000.00	270,732.42-	20,732.42-
	250,000.000-	ASSET TOTAL	0.00	250,000.00	270,732.42-	20,732.42-
		WALT DISNEY COMPANY/ 3.800% 3/22/30 CUSIP 254687FQ4				
11/14/23	60,000.000-	SOLD 60,000 SHARES/UNITS AT 92.378 ON TRADE DATE 11/14/23 TO SETTLE 11/16/23 COMMISSION $0.00 PERSHING 60,000 PAR VALUE AT 92.378 % 16258702	0.00	55,426.80	59,832.00-	4,405.20-
	60,000.000-	ASSET TOTAL	0.00	55,426.80	59,832.00-	4,405.20-
		WORLD OMNI AUTO RECE 0.480% 11/17/25 CUSIP 98163CAD2				

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FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/16/23	2,650.390-	PAID DOWN 2,650.39 SHARES/UNITS AT 4,999.8238 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 16258703	0.00	2,650.39	2,649.71-	0.68
11/08/23	18,984.100-	SOLD 18,984.1 SHARES/UNITS AT 98.5938 ON TRADE DATE 11/08/23 TO SETTLE 11/10/23 COMMISSION $0.00 PERSHING 18,984.1 PAR VALUE AT 98.59375967 % 16258703	0.00	18,717.14	18,979.19-	262.05-
	21,634.490-	ASSET TOTAL	0.00	21,367.53	21,628.90-	261.37-
		WORLD OMNI AUTO RECE 0.650% 8/17/26 CUSIP 98164CAC3				
10/16/23	5,039.500-	PAID DOWN 5,039.5 SHARES/UNITS AT 2,629.5234 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 16258703	0.00	5,039.50	5,039.30-	0.20
11/15/23	5,232.790-	PAID DOWN 5,232.79 SHARES/UNITS AT 2,532.3934 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 16258703	0.00	5,232.79	5,232.58-	0.21
12/15/23	4,680.360-	PAID DOWN 4,680.36 SHARES/UNITS AT 1,738.5259 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 16258703	0.00	4,680.36	4,680.17-	0.19
	14,952.650-	ASSET TOTAL	0.00	14,952.65	14,952.05-	0.60

The accompanying notes are an integral part of these schedules.

SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		WORLD OMNI AUTO RECE 0.810% 10/15/26 CUSIP 98163KAC6				
10/16/23	4,294.650-	PAID DOWN 4,294.65 SHARES/UNITS AT 3,085.5793 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 16258703	0.00	4,294.65	4,294.06-	0.59
11/15/23	4,194.450-	PAID DOWN 4,194.45 SHARES/UNITS AT 3,159.2898 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 16258703	0.00	4,194.45	4,193.88-	0.57
12/15/23	4,176.410-	PAID DOWN 4,176.41 SHARES/UNITS AT 1,948.3066 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 16258703	0.00	4,176.41	4,175.84-	0.57
12/19/23	59,179.640-	SOLD 59,179.64 SHARES/UNITS AT 96.8125 ON TRADE DATE 12/19/23 TO SETTLE 12/21/23 COMMISSION $0.00 BMOCM/BONDS 59,179.64 PAR VALUE AT 96.81249846 % 16258703	0.00	57,293.29	59,171.57-	1,878.28-
	71,845.150-	ASSET TOTAL	0.00	69,958.80	71,835.35-	1,876.55-
		WORLD OMNI AUTO RECE 1.660% 5/17/27 CUSIP 98164GAC4				
11/15/23	6,058.140-	PAID DOWN 6,058.14 SHARES/UNITS AT 2,187.3848 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 16258703	0.00	6,058.14	6,056.76-	1.38

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/15/23	5,654.950-	PAID DOWN 5,654.95 SHARES/UNITS AT 1,438.9034 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 16258703	0.00	5,654.95	5,653.66-	1.29
	11,713.090-	ASSET TOTAL	0.00	11,713.09	11,710.42-	2.67
		WORLD OMNI AUTOMOBIL 0.420% 8/15/24 CUSIP 98163JAC9				
10/16/23	7,277.720-	PAID DOWN 7,277.72 SHARES/UNITS AT 100 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 16258703	0.00	7,277.72	7,276.86-	0.86
11/15/23	7,387.720-	PAID DOWN 7,387.72 SHARES/UNITS AT 100 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 16258703	0.00	7,387.72	7,386.84-	0.88
	14,665.440-	ASSET TOTAL	0.00	14,665.44	14,663.70-	1.74
		WORLD OMNI SELECT AU 0.530% 3/15/27 CUSIP 98163HAC3				
10/16/23	9,158.230-	PAID DOWN 9,158.23 SHARES/UNITS AT 1,446.9481 ON TRADE DATE 10/15/23 TO SETTLE 10/16/23 COMMISSION $0.00 16258703	0.00	9,158.23	9,157.54-	0.69

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/15/23	9,123.630-	PAID DOWN 9,123.63 SHARES/UNITS AT 1,452.4354 ON TRADE DATE 11/15/23 TO SETTLE 11/15/23 COMMISSION $0.00 16258703	0.00	9,123.63	9,122.94-	0.69
12/15/23	8,057.970-	PAID DOWN 8,057.97 SHARES/UNITS AT 1,009.7986 ON TRADE DATE 12/15/23 TO SETTLE 12/15/23 COMMISSION $0.00 16258703	0.00	8,057.97	8,057.36-	0.61
	26,339.830-	ASSET TOTAL	0.00	26,339.83	26,337.84-	1.99
		TOTAL BONDS & NOTES	**0.00**	**14,109,002.89**	**14,452,717.49-**	**343,714.60-**
		MUTUAL FUNDS				
		BLACKROCK STRAT INC OPP-K #1944 CUSIP 09260B374				
10/31/23	19,487.751-	SOLD 19,487.751 SHARES/UNITS AT 8.98 ON TRADE DATE 10/31/23 TO SETTLE 11/01/23 COMMISSION $0.00 19,487.751 SHARES AT 8.98 USD 16258700	0.00	175,000.00	191,735.15-	16,735.15-
	19,487.751-	ASSET TOTAL	0.00	175,000.00	191,735.15-	16,735.15-
		WELLINGTON CTF OPP CUSIP 949997068				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/31/23	11,535.926-	SOLD 11,535.926 SHARES/UNITS AT 15.17 ON TRADE DATE 10/31/23 TO SETTLE 10/31/23 COMMISSION $0.00 MISCELLANEOUS PER 10/31/23 WELLINGTON STMT 16258700	0.00	175,000.00	144,981.55-	30,018.45
10/31/23	3,124.812-	SOLD 3,124.812 SHARES/UNITS AT 15.17 ON TRADE DATE 10/31/23 TO SETTLE 10/31/23 COMMISSION $0.00 MISCELLANEOUS PER 10/31/23 WELLINGTON STMT 16258700	0.00	47,403.40	39,292.14-	8,111.26
	14,660.738-	ASSET TOTAL	0.00	222,403.40	184,273.69-	38,129.71
		TOTAL MUTUAL FUNDS	**0.00**	**397,403.40**	**376,008.84-**	**21,394.56**
		MISCELLANEOUS ASSETS				
		CASH HELD AT SSGA CUSIP MS6912823				
11/01/23	612,500.000-	SOLD 612,500 SHARES/UNITS AT 1 ON TRADE DATE 11/01/23 TO SETTLE 11/01/23 COMMISSION $0.00 MISCELLANEOUS PER INCOMING WIRE ON 11/01/23 16258700	0.00	612,500.00	612,500.00-	0.00
	612,500.000-	ASSET TOTAL	0.00	612,500.00	612,500.00-	0.00
		CASH HELD AT WELLINGTON CUSIP MS6777341				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD OCTOBER 1, 2023 THROUGH DECEMBER 31, 2023

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/02/23	262,500.000-	SOLD 262,500 SHARES/UNITS AT 1 ON TRADE DATE 11/02/23 TO SETTLE 11/02/23 COMMISSION $0.00 MISCELLANEOUS PER INCOMING WIRE ON 11/02/23 16258700	0.00	262,500.00	262,500.00-	0.00
11/02/23	175,000.000-	SOLD 175,000 SHARES/UNITS AT 1 ON TRADE DATE 11/02/23 TO SETTLE 11/02/23 COMMISSION $0.00 MISCELLANEOUS PER INCOMING WIRE ON 11/02/23 16258700	0.00	175,000.00	175,000.00-	0.00
	437,500.000-	ASSET TOTAL	0.00	437,500.00	437,500.00-	0.00
		TOTAL MISCELLANEOUS ASSETS	**0.00**	**1,050,000.00**	**1,050,000.00-**	**0.00**
		TOTAL SECURITY DISPOSITIONS	**0.00**	**46,336,658.33**	**46,202,508.92-**	**134,149.41**

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		CASH EQUIVALENTS				
		PRINCIPAL DEPOSIT SWEEP PROGRAM CUSIP VP7000251				
3/31/24	17,690,668.380-	CASH SWEEP SALES 1/01/24 TO 3/31/24	0.00	17,690,668.38	17,690,668.38-	0.00
	17,690,668.380-	ASSET TOTAL	0.00	17,690,668.38	17,690,668.38-	0.00
		TOTAL CASH EQUIVALENTS	**0.00**	**17,690,668.38**	**17,690,668.38-**	**0.00**
		POOLED, COMMON AND COLLECTIVE FUNDS				
		SSGA RUSSELL 3000 R INDX NL CTF CMU3 CUSIP 857999643				
1/31/24	13,537.407-	SOLD 13,537.407 SHARES/UNITS AT 45.245 ON TRADE DATE 1/31/24 TO SETTLE 1/31/24 COMMISSION $0.00 MISCELLANEOUS PER 1/31/24 SSGA CONFIRM 16258700	0.00	612,500.00	193,813.16-	418,686.84
3/18/24	231.303-	SOLD 231.303 SHARES/UNITS AT 48.099 ON TRADE DATE 3/18/24 TO SETTLE 3/18/24 COMMISSION $0.00 MISCELLANEOUS PER 3/18/24 SSGA RUSSELL 3000 CONFIRM 16258700	0.00	11,125.45	3,311.53-	7,813.92
	13,768.710-	ASSET TOTAL	0.00	623,625.45	197,124.69-	426,500.76
		WELLINGTON INTERNATIONAL FUND CUSIP 949997506				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/31/24	22,965.879-	SOLD 22,965.879 SHARES/UNITS AT 11.43 ON TRADE DATE 1/31/24 TO SETTLE 1/31/24 COMMISSION $0.00 MISCELLANEOUS PER 01/31/24 WELLNGTON STMT 16258700	0.00	262,500.00	196,048.43-	66,451.57
1/31/24	9,333.784-	SOLD 9,333.784 SHARES/UNITS AT 11.43 ON TRADE DATE 1/31/24 TO SETTLE 1/31/24 COMMISSION $0.00 MISCELLANEOUS PER 01/31/24 WELLNGTON STMT 16258700	0.00	106,685.15	79,677.93-	27,007.22
	32,299.663-	ASSET TOTAL	0.00	369,185.15	275,726.36-	93,458.79
		TOTAL POOLED, COMMON AND COLLECTIVE FUND	**0.00**	**992,810.60**	**472,851.05-**	**519,959.55**
		BONDS & NOTES				
		ABBVIE INC 3.200% 11/21/29 CUSIP 00287YBX6				
3/12/24	140,000.000-	SOLD 140,000 SHARES/UNITS AT 92.455 ON TRADE DATE 3/12/24 TO SETTLE 3/14/24 COMMISSION $0.00 BANC OF AMERICA SECURITIES LLC 140,000 PAR VALUE AT 92.455 % 16258702	0.00	129,437.00	147,316.80-	17,879.80-
	140,000.000-	ASSET TOTAL	0.00	129,437.00	147,316.80-	17,879.80-
		AMERICAN EXPRESS CO 2.550% 3/04/27 CUSIP 025816CS6				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/28/24	100,000.000-	SOLD 100,000 SHARES/UNITS AT 93.467 ON TRADE DATE 3/28/24 TO SETTLE 4/02/24 COMMISSION $0.00 BNP PARIBAS SECURITIES BOND 100,000 PAR VALUE AT 93.467 % 16258702	0.00	93,467.00	99,907.00-	6,440.00-
	100,000.000-	ASSET TOTAL	0.00	93,467.00	99,907.00-	6,440.00-
		AMERICAN EXPRESS V-D 5.282% 7/27/29 CUSIP 025816DH9				
2/26/24	60,000.000-	SOLD 60,000 SHARES/UNITS AT 100.687 ON TRADE DATE 2/26/24 TO SETTLE 2/28/24 COMMISSION $0.00 DAIWA SECURITIES AMER 60,000 PAR VALUE AT 100.687 % 16258702	0.00	60,412.20	60,000.00-	412.20
	60,000.000-	ASSET TOTAL	0.00	60,412.20	60,000.00-	412.20
		AMERICAN HONDA MTN 5.125% 7/07/28 CUSIP 02665WEM9				
3/18/24	55,000.000-	SOLD 55,000 SHARES/UNITS AT 100.609 ON TRADE DATE 3/18/24 TO SETTLE 3/20/24 COMMISSION $0.00 NOSCUS3S SCOTIA CAPITAL USA IN 55,000 PAR VALUE AT 100.609 % 16258702	0.00	55,334.95	54,975.80-	359.15
	55,000.000-	ASSET TOTAL	0.00	55,334.95	54,975.80-	359.15

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		AMERICREDIT AUT ABS 2.450% 11/18/26 CUSIP 03066TAC5				
1/18/24	3,457.890-	PAID DOWN 3,457.89 SHARES/UNITS AT 100 ON TRADE DATE 1/18/24 TO SETTLE 1/18/24 COMMISSION $0.00 16258703	0.00	3,457.89	3,457.30-	0.59
2/20/24	3,592.130-	PAID DOWN 3,592.13 SHARES/UNITS AT 199,363.0562 ON TRADE DATE 2/18/24 TO SETTLE 2/20/24 COMMISSION $0.00 16258703	0.00	3,592.13	3,591.51-	0.62
3/18/24	3,487.430-	PAID DOWN 3,487.43 SHARES/UNITS AT 100 ON TRADE DATE 3/18/24 TO SETTLE 3/18/24 COMMISSION $0.00 16258703	0.00	3,487.43	3,486.83-	0.60
3/20/24	41,232.140-	SOLD 41,232.14 SHARES/UNITS AT 98.2305 ON TRADE DATE 3/20/24 TO SETTLE 3/22/24 COMMISSION $0.00 MITSUBISHI UFJ SECURITIES (USA 41,232.14 PAR VALUE AT 98.23047114 % 16258703	0.00	40,502.53	41,225.08-	722.55-
	51,769.590-	ASSET TOTAL	0.00	51,039.98	51,760.72-	720.74-
		AMERICREDIT AUTOMOBI 0.340% 12/18/26 CUSIP 03066RAC9				
1/18/24	2,017.080-	PAID DOWN 2,017.08 SHARES/UNITS AT 100 ON TRADE DATE 1/18/24 TO SETTLE 1/18/24 COMMISSION $0.00 16258703	0.00	2,017.08	1,979.26-	37.82

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/20/24	2,025.020-	PAID DOWN 2,025.02 SHARES/UNITS AT 353,644.9097 ON TRADE DATE 2/18/24 TO SETTLE 2/20/24 COMMISSION $0.00 16258703	0.00	2,025.02	1,987.05-	37.97
3/18/24	2,117.600-	PAID DOWN 2,117.6 SHARES/UNITS AT 100 ON TRADE DATE 3/18/24 TO SETTLE 3/18/24 COMMISSION $0.00 16258703	0.00	2,117.60	2,077.90-	39.70
	6,159.700-	ASSET TOTAL	0.00	6,159.70	6,044.21-	115.49
		AON NORTH AMERICA 5.125% 3/01/27 CUSIP 03740MAA8				
3/19/24	10,000.000-	SOLD 10,000 SHARES/UNITS AT 100.388 ON TRADE DATE 3/19/24 TO SETTLE 3/21/24 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 10,000 PAR VALUE AT 100.388 % 16258703	0.00	10,038.80	9,980.50-	58.30
	10,000.000-	ASSET TOTAL	0.00	10,038.80	9,980.50-	58.30
		AT&T INC 0.900% 3/25/24 CUSIP 00206RMJ8				
3/25/24	40,000.000-	MATURED 40,000 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 40,000 PAR VALUE AT 100 % 16258703	0.00	40,000.00	39,962.00-	38.00

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	40,000.000-	ASSET TOTAL	0.00	40,000.00	39,962.00-	38.00
		BANK OF MONTREAL 1.250% 9/15/26 CUSIP 06368FAC3				
2/15/24	50,000.000-	SOLD 50,000 SHARES/UNITS AT 90.998 ON TRADE DATE 2/15/24 TO SETTLE 2/20/24 COMMISSION $0.00 TORONTO DOMINION SECURITIES (U 50,000 PAR VALUE AT 90.998 % 16258702	0.00	45,499.00	49,915.50-	4,416.50-
	50,000.000-	ASSET TOTAL	0.00	45,499.00	49,915.50-	4,416.50-
		BANK OF MONTREAL MTN 2.650% 3/08/27 CUSIP 06368FAJ8				
2/12/24	60,000.000-	SOLD 60,000 SHARES/UNITS AT 93.766 ON TRADE DATE 2/12/24 TO SETTLE 2/14/24 COMMISSION $0.00 BARCLAYS CAPITAL INC. FIXED IN 60,000 PAR VALUE AT 93.766 % 16258702	0.00	56,259.60	59,874.60-	3,615.00-
	60,000.000-	ASSET TOTAL	0.00	56,259.60	59,874.60-	3,615.00-
		BANK OF NOVA SCOTIA 1.450% 1/10/25 CUSIP 06417XAB7				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/26/24	10,000.000-	SOLD 10,000 SHARES/UNITS AT 96.559 ON TRADE DATE 1/26/24 TO SETTLE 1/30/24 COMMISSION $0.00 TORONTO DOMINION SECURITIES (U 10,000 PAR VALUE AT 96.559 % 16258703	0.00	9,655.90	9,993.30-	337.40-
	10,000.000-	ASSET TOTAL	0.00	9,655.90	9,993.30-	337.40-
		BANK OF NOVA SCOTIA 1.950% 2/02/27 CUSIP 06417XAD3				
2/12/24	70,000.000-	SOLD 70,000 SHARES/UNITS AT 92.161 ON TRADE DATE 2/12/24 TO SETTLE 2/14/24 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 70,000 PAR VALUE AT 92.161 % 16258702	0.00	64,512.70	69,969.20-	5,456.50-
	70,000.000-	ASSET TOTAL	0.00	64,512.70	69,969.20-	5,456.50-
		BELL CANADA 0.750% 3/17/24 CUSIP 0778FPAC3				
3/17/24	55,000.000-	MATURED 55,000 SHARES/UNITS AT 100 ON TRADE DATE 3/17/24 TO SETTLE 3/17/24 COMMISSION $0.00 55,000 PAR VALUE AT 100 % 16258703	0.00	55,000.00	54,765.55-	234.45
	55,000.000-	ASSET TOTAL	0.00	55,000.00	54,765.55-	234.45

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		BK NOVA SCOTIA CONV 4.750% 2/02/26 CUSIP 06417XAN1				
3/06/24	40,000.000-	SOLD 40,000 SHARES/UNITS AT 99.342 ON TRADE DATE 3/06/24 TO SETTLE 3/08/24 COMMISSION $0.00 NOSCUS3S SCOTIA CAPITAL USA IN 40,000 PAR VALUE AT 99.342 % 16258703	0.00	39,736.80	39,964.80-	228.00-
	40,000.000-	ASSET TOTAL	0.00	39,736.80	39,964.80-	228.00-
		BMW VEHICLE LEA ABS 5.160% 11/25/25 CUSIP 05593AAC3				
3/20/24	150,000.000-	SOLD 150,000 SHARES/UNITS AT 99.7656 ON TRADE DATE 3/20/24 TO SETTLE 3/22/24 COMMISSION $0.00 CITIGROUP GBL MKTS/SALOMON BRO 150,000 PAR VALUE AT 99.76562667 % 16258703	0.00	149,648.44	149,996.43-	347.99-
	150,000.000-	ASSET TOTAL	0.00	149,648.44	149,996.43-	347.99-
		BP CAP MARKETS AMERI 2.721% 1/12/32 CUSIP 10373QBT6				
3/20/24	20,000.000-	SOLD 20,000 SHARES/UNITS AT 85.369 ON TRADE DATE 3/20/24 TO SETTLE 3/22/24 COMMISSION $0.00 WELLS FARGO SECURITIES, LLC 20,000 PAR VALUE AT 85.369 % 16258702	0.00	17,073.80	20,000.00-	2,926.20-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	20,000.000-	ASSET TOTAL	0.00	17,073.80	20,000.00-	2,926.20-
		BP CAP MKTS AMER INC 4.893% 9/11/33 CUSIP 10373QBV1				
2/15/24	20,000.000-	SOLD 20,000 SHARES/UNITS AT 98.224 ON TRADE DATE 2/15/24 TO SETTLE 2/20/24 COMMISSION $0.00 WELLS FARGO SECURITIES, LLC 20,000 PAR VALUE AT 98.224 % 16258702	0.00	19,644.80	19,999.60-	354.80-
	20,000.000-	ASSET TOTAL	0.00	19,644.80	19,999.60-	354.80-
		BRAZOS EDUC ABS V- 6.024% 11/25/71 CUSIP 10620WAF5				
1/25/24	2,460.810-	PAID DOWN 2,460.81 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 16258702	0.00	2,460.81	2,460.81-	0.00
2/26/24	5,930.610-	PAID DOWN 5,930.61 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 16258702	0.00	5,930.61	5,930.61-	0.00
3/25/24	4,079.090-	PAID DOWN 4,079.09 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 16258702	0.00	4,079.09	4,079.09-	0.00

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	12,470.510-	ASSET TOTAL	0.00	12,470.51	12,470.51-	0.00
		BRAZOS EDUC ABS V- 6.144% 1/25/72 CUSIP 10620WAJ7				
1/25/24	2,261.530-	PAID DOWN 2,261.53 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 16258702	0.00	2,261.53	2,261.53-	0.00
2/26/24	2,658.350-	PAID DOWN 2,658.35 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 16258702	0.00	2,658.35	2,658.35-	0.00
3/25/24	1,917.080-	PAID DOWN 1,917.08 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 16258702	0.00	1,917.08	1,917.08-	0.00
	6,836.960-	ASSET TOTAL	0.00	6,836.96	6,836.96-	0.00
		BRISTOL-MYERS 4.900% 2/22/27 CUSIP 110122EE4				
3/22/24	40,000.000-	SOLD 40,000 SHARES/UNITS AT 100.376 ON TRADE DATE 3/22/24 TO SETTLE 3/26/24 COMMISSION $0.00 FIRST TENNESSEE SECURITIES COR 40,000 PAR VALUE AT 100.376 % 16258703	0.00	40,150.40	39,956.80-	193.60

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	40,000.000-	ASSET TOTAL	0.00	40,150.40	39,956.80-	193.60
		CARMAX AUTO OWN ABS 3.970% 4/15/27 CUSIP 14318MAD1				
3/11/24	130,000.000-	SOLD 130,000 SHARES/UNITS AT 98.6602 ON TRADE DATE 3/11/24 TO SETTLE 3/13/24 COMMISSION $0.00 MITSUBISHI UFJ SECURITIES (USA 130,000 PAR VALUE AT 98.66015385 % 16258702	0.00	128,258.20	129,996.93-	1,738.73-
	130,000.000-	ASSET TOTAL	0.00	128,258.20	129,996.93-	1,738.73-
		CARMAX AUTO OWNE ABS 3.490% 2/16/27 CUSIP 14317HAC5				
1/16/24	16,483.950-	PAID DOWN 16,483.95 SHARES/UNITS AT 2,193.0715 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 16258702	0.00	16,483.95	16,481.44-	2.51
2/20/24	17,520.350-	PAID DOWN 17,520.35 SHARES/UNITS AT 100 ON TRADE DATE 2/15/24 TO SETTLE 2/20/24 COMMISSION $0.00 16258702	0.00	17,520.35	17,517.69-	2.66
3/15/24	16,518.010-	PAID DOWN 16,518.01 SHARES/UNITS AT 1,001.6305 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 16258702	0.00	16,518.01	16,515.50-	2.51

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	50,522.310-	ASSET TOTAL	0.00	50,522.31	50,514.63-	7.68
		CARMAX AUTO OWNER TR 0.340% 12/15/25 CUSIP 14316NAC3				
1/16/24	2,413.390-	PAID DOWN 2,413.39 SHARES/UNITS AT 14,979.129 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 16258703	0.00	2,413.39	2,412.91-	0.48
2/15/24	2,521.170-	PAID DOWN 2,521.17 SHARES/UNITS AT 248,406.5188 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 16258703	0.00	2,521.17	2,520.67-	0.50
3/15/24	2,458.070-	PAID DOWN 2,458.07 SHARES/UNITS AT 6,730.8673 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 16258703	0.00	2,458.07	2,457.59-	0.48
	7,392.630-	ASSET TOTAL	0.00	7,392.63	7,391.17-	1.46
		CES MU2 LLC 1.994% 5/13/27 CUSIP 12517LAB0				
2/13/24	3,554.860-	PAID DOWN 3,554.86 SHARES/UNITS AT 100 ON TRADE DATE 2/13/24 TO SETTLE 2/13/24 COMMISSION $0.00 16258703	0.00	3,554.86	3,727.63-	172.77-
	3,554.860-	ASSET TOTAL	0.00	3,554.86	3,727.63-	172.77-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		CISCO SYSTEMS 4.850% 2/26/29 CUSIP 17275RBR2				
2/22/24	60,000.000-	SOLD 60,000 SHARES/UNITS AT 100.079 ON TRADE DATE 2/22/24 TO SETTLE 2/26/24 COMMISSION $0.00 WELLS FARGO SECURITIES, LLC 60,000 PAR VALUE AT 100.079 % 16258702	0.00	60,047.40	59,979.00-	68.40
	60,000.000-	ASSET TOTAL	0.00	60,047.40	59,979.00-	68.40
		CISCO SYSTEMS INC 4.800% 2/26/27 CUSIP 17275RBQ4				
3/18/24	30,000.000-	SOLD 30,000 SHARES/UNITS AT 99.978 ON TRADE DATE 3/18/24 TO SETTLE 3/20/24 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 30,000 PAR VALUE AT 99.978 % 16258703	0.00	29,993.40	29,961.00-	32.40
	30,000.000-	ASSET TOTAL	0.00	29,993.40	29,961.00-	32.40
		CNH EQUIPMENT ABS 2.940% 7/15/27 CUSIP 12660DAC1				
2/15/24	3,764.400-	PAID DOWN 3,764.4 SHARES/UNITS AT 166,367.831 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 16258703	0.00	3,764.40	3,764.12-	0.28

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/15/24	8,197.920-	PAID DOWN 8,197.92 SHARES/UNITS AT 2,018.1879 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 16258703	0.00	8,197.92	8,197.31-	0.61
	11,962.320-	ASSET TOTAL	0.00	11,962.32	11,961.43-	0.89
		COMCAST CORP 4.550% 1/15/29 CUSIP 20030NED9				
3/12/24	60,000.000-	SOLD 60,000 SHARES/UNITS AT 99.297 ON TRADE DATE 3/12/24 TO SETTLE 3/14/24 COMMISSION $0.00 MARKETAXESS CORPORATION 60,000 PAR VALUE AT 99.297 % 16258702	0.00	59,578.20	59,870.40-	292.20-
	60,000.000-	ASSET TOTAL	0.00	59,578.20	59,870.40-	292.20-
		COMM MORTGAGE CMO 3.828% 7/15/47 CUSIP 12632QAX1				
2/16/24	190.070-	PAID DOWN 190.07 SHARES/UNITS AT 100 ON TRADE DATE 2/16/24 TO SETTLE 2/16/24 COMMISSION $0.00 16258703	0.00	190.07	191.70-	1.63-
3/15/24	15,417.620-	PAID DOWN 15,417.62 SHARES/UNITS AT 100 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 16258703	0.00	15,417.62	15,550.12-	132.50-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	15,607.690-	ASSET TOTAL	0.00	15,607.69	15,741.82-	134.13-
		COMM MTG TR CMO 3.078% 2/10/48 CUSIP 12629NAE5				
1/12/24	200.680-	PAID DOWN 200.68 SHARES/UNITS AT 100 ON TRADE DATE 1/12/24 TO SETTLE 1/12/24 COMMISSION $0.00 16258703	0.00	200.68	191.70-	8.98
2/12/24	201.430-	PAID DOWN 201.43 SHARES/UNITS AT 100 ON TRADE DATE 2/12/24 TO SETTLE 2/12/24 COMMISSION $0.00 16258703	0.00	201.43	192.41-	9.02
3/12/24	227.020-	PAID DOWN 227.02 SHARES/UNITS AT 100 ON TRADE DATE 3/12/24 TO SETTLE 3/12/24 COMMISSION $0.00 16258703	0.00	227.02	216.86-	10.16
	629.130-	ASSET TOTAL	0.00	629.13	600.97-	28.16
		CUMMINS INC 4.900% 2/20/29 CUSIP 231021AV8				
3/28/24	20,000.000-	SOLD 20,000 SHARES/UNITS AT 100.669 ON TRADE DATE 3/28/24 TO SETTLE 4/02/24 COMMISSION $0.00 BANC OF AMERICA SECURITIES LLC 20,000 PAR VALUE AT 100.669 % 16258702	0.00	20,133.80	19,962.40-	171.40

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	20,000.000-	ASSET TOTAL	0.00	20,133.80	19,962.40-	171.40
		DOWDUPONT INC 4.493% 11/15/25 CUSIP 26078JAC4				
3/19/24	60,000.000-	SOLD 60,000 SHARES/UNITS AT 98.724 ON TRADE DATE 3/19/24 TO SETTLE 3/21/24 COMMISSION $0.00 BARCLAYS CAPITAL INC. FIXED IN 60,000 PAR VALUE AT 98.724 % 16258703	0.00	59,234.40	65,966.00-	6,731.60-
3/21/24	30,000.000-	SOLD 30,000 SHARES/UNITS AT 98.725 ON TRADE DATE 3/21/24 TO SETTLE 3/25/24 COMMISSION $0.00 TORONTO DOMINION SECURITIES (U 30,000 PAR VALUE AT 98.725 % 16258702	0.00	29,617.50	30,000.00-	382.50-
	90,000.000-	ASSET TOTAL	0.00	88,851.90	95,966.00-	7,114.10-
		DRAGON 2012 LLC 1.972% 3/12/24 CUSIP 26144YAA5				
3/12/24	13,130.550-	PAID DOWN 13,130.55 SHARES/UNITS AT 100 ON TRADE DATE 3/12/24 TO SETTLE 3/12/24 COMMISSION $0.00 16258703	0.00	13,130.55	13,242.17-	111.62-
	13,130.550-	ASSET TOTAL	0.00	13,130.55	13,242.17-	111.62-
		DUKE ENERGY CORP 4.850% 1/05/27 CUSIP 26441CCB9				

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/18/24	10,000.000-	SOLD 10,000 SHARES/UNITS AT 100.401 ON TRADE DATE 1/18/24 TO SETTLE 1/22/24 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 10,000 PAR VALUE AT 100.401 % 16258703	0.00	10,040.10	9,998.90-	41.20
	10,000.000-	ASSET TOTAL	0.00	10,040.10	9,998.90-	41.20
		ENBRIDGE INC 2.150% 2/16/24 CUSIP 29250NBK0				
2/16/24	20,000.000-	MATURED 20,000 SHARES/UNITS AT 100 ON TRADE DATE 2/16/24 TO SETTLE 2/16/24 COMMISSION $0.00 20,000 PAR VALUE AT 100 % 16258703	0.00	20,000.00	19,983.20-	16.80
	20,000.000-	ASSET TOTAL	0.00	20,000.00	19,983.20-	16.80
		ENTERPRISE PRODUCTS 3.950% 2/15/27 CUSIP 29379VBL6				
3/04/24	30,000.000-	SOLD 30,000 SHARES/UNITS AT 97.544 ON TRADE DATE 3/04/24 TO SETTLE 3/06/24 COMMISSION $0.00 PERSHING 30,000 PAR VALUE AT 97.544 % 16258703	0.00	29,263.20	28,459.80-	803.40
	30,000.000-	ASSET TOTAL	0.00	29,263.20	28,459.80-	803.40

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		ENTERPRISE PRODUCTS 4.600% 1/11/27 CUSIP 29379VCE1				
3/06/24	20,000.000-	SOLD 20,000 SHARES/UNITS AT 99.469 ON TRADE DATE 3/06/24 TO SETTLE 3/08/24 COMMISSION $0.00 NOSCUS3S SCOTIA CAPITAL USA IN 20,000 PAR VALUE AT 99.469 % 16258703	0.00	19,893.80	19,979.40-	85.60-
	20,000.000-	ASSET TOTAL	0.00	19,893.80	19,979.40-	85.60-
		ETHIOPIAN LEASING 20 2.566% 8/14/26 CUSIP 29766DAG9				
2/14/24	2,734.780-	PAID DOWN 2,734.78 SHARES/UNITS AT 100 ON TRADE DATE 2/14/24 TO SETTLE 2/14/24 COMMISSION $0.00 16258703	0.00	2,734.78	2,889.57-	154.79-
	2,734.780-	ASSET TOTAL	0.00	2,734.78	2,889.57-	154.79-
		EXP-IMP IMB 1.732% 9/18/24 CUSIP 302155AW6				
3/18/24	8,035.700-	PAID DOWN 8,035.7 SHARES/UNITS AT 100 ON TRADE DATE 3/18/24 TO SETTLE 3/18/24 COMMISSION $0.00 16258702	0.00	8,035.70	8,035.70-	0.00
	8,035.700-	ASSET TOTAL	0.00	8,035.70	8,035.70-	0.00

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		EXP-IMP IMB 1.900% 7/12/24 CUSIP 302155AV8				
1/12/24	5,409.260-	PAID DOWN 5,409.26 SHARES/UNITS AT 100 ON TRADE DATE 1/12/24 TO SETTLE 1/12/24 COMMISSION $0.00 16258703	0.00	5,409.26	5,528.26-	119.00-
	5,409.260-	ASSET TOTAL	0.00	5,409.26	5,528.26-	119.00-
		FED HOME LN MTG CORP 2.500% 9/25/60 CUSIP 35563PWF2				
1/25/24	620.300-	PAID DOWN 620.3 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 16258703	0.00	620.30	646.22-	25.92-
2/26/24	695.950-	PAID DOWN 695.95 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 16258703	0.00	695.95	725.03-	29.08-
3/25/24	818.800-	PAID DOWN 818.8 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 16258703	0.00	818.80	853.02-	34.22-
	2,135.050-	ASSET TOTAL	0.00	2,135.05	2,224.27-	89.22-
		FED NATL MTG ASSN 5.500% 4/25/35 CUSIP 31394DJE1				

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/25/24	113.050-	PAID DOWN 113.05 SHARES/UNITS AT 145,812.9943 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 16258703	0.00	113.05	114.74-	1.69-
2/26/24	60.430-	PAID DOWN 60.43 SHARES/UNITS AT 461,792.2721 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 16258703	0.00	60.43	61.33-	0.90-
3/25/24	61.120-	PAID DOWN 61.12 SHARES/UNITS AT 456,578.9758 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 16258703	0.00	61.12	62.03-	0.91-
	234.600-	ASSET TOTAL	0.00	234.60	238.10-	3.50-
		FEDERAL REALTY INVS 3.950% 1/15/24 CUSIP 313747AU1				
1/15/24	140,000.000-	MATURED 140,000 SHARES/UNITS AT 100 ON TRADE DATE 1/15/24 TO SETTLE 1/15/24 COMMISSION $0.00 140,000 PAR VALUE AT 100 % 16258702	0.00	140,000.00	142,978.80-	2,978.80-
	140,000.000-	ASSET TOTAL	0.00	140,000.00	142,978.80-	2,978.80-
		FHLMC #1G2603 V-M 5.952% 10/01/36 CUSIP 3128QS3L8				

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/16/24	25.050-	PAID DOWN 25.05 SHARES/UNITS AT 100 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/24 16258703	0.00	25.05	25.22-	0.17-
2/15/24	28.010-	PAID DOWN 28.01 SHARES/UNITS AT 100 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/24 16258703	0.00	28.01	28.20-	0.19-
3/15/24	37.660-	PAID DOWN 37.66 SHARES/UNITS AT 100 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/24 16258703	0.00	37.66	37.91-	0.25-
	90.720-	ASSET TOTAL	0.00	90.72	91.33-	0.61-
		FHLMC #2B2518 V-M 5.303% 5/01/44 CUSIP 31326GYP5				
1/16/24	44.350-	PAID DOWN 44.35 SHARES/UNITS AT 100 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/24 16258703	0.00	44.35	45.47-	1.12-
2/15/24	40.000-	PAID DOWN 40 SHARES/UNITS AT 100 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/24 16258703	0.00	40.00	41.01-	1.01-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/15/24	40.180-	PAID DOWN 40.18 SHARES/UNITS AT 100 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/24 16258703	0.00	40.18	41.20-	1.02-
	124.530-	ASSET TOTAL	0.00	124.53	127.68-	3.15-
		FHLMC #2B2972 V-M 5.85092% 8/01/44 CUSIP 31326HJR6				
1/16/24	2.760-	PAID DOWN 2.76 SHARES/UNITS AT 100 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/24 16258703	0.00	2.76	2.82-	0.06-
2/15/24	2.780-	PAID DOWN 2.78 SHARES/UNITS AT 100 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/24 16258703	0.00	2.78	2.85-	0.07-
3/15/24	2.800-	PAID DOWN 2.8 SHARES/UNITS AT 100 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/24 16258703	0.00	2.80	2.87-	0.07-
	8.340-	ASSET TOTAL	0.00	8.34	8.54-	0.20-
		FHLMC #2B4151 V-M 5.063% 5/01/45 CUSIP 31326JTG5				

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FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/16/24	29.480-	PAID DOWN 29.48 SHARES/UNITS AT 100 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/24 16258703	0.00	29.48	30.17-	0.69-
2/15/24	21.520-	PAID DOWN 21.52 SHARES/UNITS AT 100 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/24 16258703	0.00	21.52	22.02-	0.50-
3/15/24	23.220-	PAID DOWN 23.22 SHARES/UNITS AT 100 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/24 16258703	0.00	23.22	23.76-	0.54-
	74.220-	ASSET TOTAL	0.00	74.22	75.95-	1.73-
		FHLMC #2B4644 V-M 5.87019% 9/01/45 CUSIP 31326KER4				
1/16/24	161.700-	PAID DOWN 161.7 SHARES/UNITS AT 100 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/24 16258703	0.00	161.70	165.28-	3.58-
2/15/24	117.970-	PAID DOWN 117.97 SHARES/UNITS AT 100 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/24 16258703	0.00	117.97	120.58-	2.61-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/15/24	35.570-	PAID DOWN 35.57 SHARES/UNITS AT 100 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/24 16258703	0.00	35.57	36.36-	0.79-
	315.240-	ASSET TOTAL	0.00	315.24	322.22-	6.98-
		FHLMC #2B5726 V-M 7.38393% 11/01/46 CUSIP 31326LLF0				
1/16/24	1,781.750-	PAID DOWN 1,781.75 SHARES/UNITS AT 100 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/24 16258703	0.00	1,781.75	1,828.52-	46.77-
2/15/24	74.440-	PAID DOWN 74.44 SHARES/UNITS AT 100 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/24 16258703	0.00	74.44	76.39-	1.95-
3/15/24	1,524.360-	PAID DOWN 1,524.36 SHARES/UNITS AT 100 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/24 16258703	0.00	1,524.36	1,564.37-	40.01-
	3,380.550-	ASSET TOTAL	0.00	3,380.55	3,469.28-	88.73-
		FHLMC #2B5812 V-M 7.289% 1/01/47 CUSIP 31326LN50				

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/16/24	1,303.030-	PAID DOWN 1,303.03 SHARES/UNITS AT 100 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/24 16258703	0.00	1,303.03	1,325.53-	22.50-
2/15/24	773.300-	PAID DOWN 773.3 SHARES/UNITS AT 100 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/24 16258703	0.00	773.30	786.65-	13.35-
3/15/24	1,090.990-	PAID DOWN 1,090.99 SHARES/UNITS AT 100 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/24 16258703	0.00	1,090.99	1,109.82-	18.83-
	3,167.320-	ASSET TOTAL	0.00	3,167.32	3,222.00-	54.68-
		FHLMC #2B6612 V-M 2.818% 11/01/47 CUSIP 31326MKZ5				
1/16/24	26.240-	PAID DOWN 26.24 SHARES/UNITS AT 100 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/24 16258703	0.00	26.24	26.25-	0.01-
2/15/24	22.950-	PAID DOWN 22.95 SHARES/UNITS AT 100 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/24 16258703	0.00	22.95	22.96-	0.01-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/15/24	45.820-	PAID DOWN 45.82 SHARES/UNITS AT 100 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/24 16258703	0.00	45.82	45.84-	0.02-
	95.010-	ASSET TOTAL	0.00	95.01	95.05-	0.04-
		FHLMC #2B6916 V-M 3.38403% 5/01/48 CUSIP 31326MVH3				
1/16/24	16.040-	PAID DOWN 16.04 SHARES/UNITS AT 100 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/24 16258703	0.00	16.04	16.35-	0.31-
2/15/24	972.510-	PAID DOWN 972.51 SHARES/UNITS AT 100 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/24 16258703	0.00	972.51	991.01-	18.50-
3/15/24	14.930-	PAID DOWN 14.93 SHARES/UNITS AT 100 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/24 16258703	0.00	14.93	15.21-	0.28-
	1,003.480-	ASSET TOTAL	0.00	1,003.48	1,022.57-	19.09-
		FHLMC #2B7736 V-M 2.835% 2/01/50 CUSIP 31326NSZ5				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/16/24	117.860-	PAID DOWN 117.86 SHARES/UNITS AT 100 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/24 16258703	0.00	117.86	120.53-	2.67-
2/15/24	339.240-	PAID DOWN 339.24 SHARES/UNITS AT 100 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/24 16258703	0.00	339.24	346.93-	7.69-
3/15/24	153.230-	PAID DOWN 153.23 SHARES/UNITS AT 100 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/24 16258703	0.00	153.23	156.70-	3.47-
	610.330-	ASSET TOTAL	0.00	610.33	624.16-	13.83-
		FHLMC #840623 V-M 5.802% 5/01/47 CUSIP 31347AVQ4				
1/16/24	398.520-	PAID DOWN 398.52 SHARES/UNITS AT 100 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/24 16258703	0.00	398.52	397.21-	1.31
2/15/24	1,374.490-	PAID DOWN 1,374.49 SHARES/UNITS AT 100 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/24 16258703	0.00	1,374.49	1,369.98-	4.51

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/15/24	649.160-	PAID DOWN 649.16 SHARES/UNITS AT 100 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/24 16258703	0.00	649.16	647.03-	2.13
	2,422.170-	ASSET TOTAL	0.00	2,422.17	2,414.22-	7.95
		FHLMC MULTIFAMILY ST 2.282% 7/25/26 CUSIP 3137FNWX4				
2/28/24	170,000.000-	SOLD 170,000 SHARES/UNITS AT 94.6602 ON TRADE DATE 2/28/24 TO SETTLE 3/04/24 COMMISSION $0.00 PIERPONT SECURITIES LLC 170,000 PAR VALUE AT 94.66015882 % 16258702	0.00	160,922.27	175,096.43-	14,174.16-
	170,000.000-	ASSET TOTAL	0.00	160,922.27	175,096.43-	14,174.16-
		FHLMC PL #QE8086 4.000% 8/01/52 CUSIP 3133BH6X9				
1/25/24	3,039.800-	PAID DOWN 3,039.8 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/25/24 16258702	0.00	3,039.80	3,052.86-	13.06-
2/26/24	2,146.390-	PAID DOWN 2,146.39 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/25/24 16258702	0.00	2,146.39	2,155.61-	9.22-

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FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/25/24	345.090-	PAID DOWN 345.09 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/25/24 16258702	0.00	345.09	346.57-	1.48-
	5,531.280-	ASSET TOTAL	0.00	5,531.28	5,555.04-	23.76-
		FHLMC PL #QE8113 4.000% 8/01/52 CUSIP 3133BJAN2				
1/25/24	333.370-	PAID DOWN 333.37 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/25/24 16258702	0.00	333.37	334.18-	0.81-
2/26/24	332.170-	PAID DOWN 332.17 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/25/24 16258702	0.00	332.17	332.97-	0.80-
3/25/24	336.070-	PAID DOWN 336.07 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/25/24 16258702	0.00	336.07	336.88-	0.81-
	1,001.610-	ASSET TOTAL	0.00	1,001.61	1,004.03-	2.42-
		FHLMC PL #QE9162 4.500% 9/01/52 CUSIP 3133BKFB0				

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/25/24	209.420-	PAID DOWN 209.42 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/25/24 16258702	0.00	209.42	209.96-	0.54-
2/26/24	205.600-	PAID DOWN 205.6 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/25/24 16258702	0.00	205.60	206.13-	0.53-
3/25/24	206.890-	PAID DOWN 206.89 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/25/24 16258702	0.00	206.89	207.42-	0.53-
	621.910-	ASSET TOTAL	0.00	621.91	623.51-	1.60-
		FHLMC PL #RA6388 2.500% 12/01/51 CUSIP 3133KNCZ4				
1/25/24	2,149.090-	PAID DOWN 2,149.09 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/25/24 16258702	0.00	2,149.09	2,115.85-	33.24
2/26/24	1,752.550-	PAID DOWN 1,752.55 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/25/24 16258702	0.00	1,752.55	1,725.44-	27.11

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/25/24	2,205.360-	PAID DOWN 2,205.36 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/25/24 16258702	0.00	2,205.36	2,171.25-	34.11
	6,107.000-	ASSET TOTAL	0.00	6,107.00	6,012.54-	94.46
		FHLMC PL #SD1165 4.500% 6/01/52 CUSIP 3132DNJJ3				
1/25/24	988.590-	PAID DOWN 988.59 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/25/24 16258702	0.00	988.59	978.86-	9.73
2/26/24	7,466.080-	PAID DOWN 7,466.08 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/25/24 16258702	0.00	7,466.08	7,392.59-	73.49
3/25/24	934.290-	PAID DOWN 934.29 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/25/24 16258702	0.00	934.29	925.09-	9.20
	9,388.960-	ASSET TOTAL	0.00	9,388.96	9,296.54-	92.42
		FHLMC PL #2B1056 7.245% 12/01/42 CUSIP 31326FE53				

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FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/16/24	26.560-	PAID DOWN 26.56 SHARES/UNITS AT 100 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/24 16258703	0.00	26.56	27.21-	0.65-
2/15/24	33.490-	PAID DOWN 33.49 SHARES/UNITS AT 100 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/24 16258703	0.00	33.49	34.31-	0.82-
3/15/24	1,470.830-	PAID DOWN 1,470.83 SHARES/UNITS AT 100 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/24 16258703	0.00	1,470.83	1,506.68-	35.85-
	1,530.880-	ASSET TOTAL	0.00	1,530.88	1,568.20-	37.32-
		FHLMC PL #2B2116 5.929% 1/01/44 CUSIP 31326GK54				
1/16/24	92.610-	PAID DOWN 92.61 SHARES/UNITS AT 100 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/24 16258702	0.00	92.61	94.53-	1.92-
2/15/24	134.810-	PAID DOWN 134.81 SHARES/UNITS AT 100 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/24 16258702	0.00	134.81	137.61-	2.80-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/15/24	88.360-	PAID DOWN 88.36 SHARES/UNITS AT 100 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/24 16258702	0.00	88.36	90.20-	1.84-
	315.780-	ASSET TOTAL	0.00	315.78	322.34-	6.56-
		FHLMC PL #2B2701 5.699% 6/01/44 CUSIP 31326HAA2				
1/16/24	14.830-	PAID DOWN 14.83 SHARES/UNITS AT 100 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/24 16258703	0.00	14.83	15.21-	0.38-
2/15/24	25.430-	PAID DOWN 25.43 SHARES/UNITS AT 100 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/24 16258703	0.00	25.43	26.07-	0.64-
3/15/24	34.380-	PAID DOWN 34.38 SHARES/UNITS AT 100 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/24 16258703	0.00	34.38	35.25-	0.87-
	74.640-	ASSET TOTAL	0.00	74.64	76.53-	1.89-
		FHLMC PL #2B2915 5.850% 8/01/44 CUSIP 31326HGY4				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/16/24	254.530-	PAID DOWN 254.53 SHARES/UNITS AT 100 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/24 16258703	0.00	254.53	260.54-	6.01-
2/15/24	4,085.240-	PAID DOWN 4,085.24 SHARES/UNITS AT 100 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/24 16258703	0.00	4,085.24	4,181.63-	96.39-
3/15/24	1,117.920-	PAID DOWN 1,117.92 SHARES/UNITS AT 100 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/24 16258703	0.00	1,117.92	1,144.30-	26.38-
	5,457.690-	ASSET TOTAL	0.00	5,457.69	5,586.47-	128.78-
		FHLMC PL #2B2916 5.850% 8/01/44 CUSIP 31326HGZ1				
1/16/24	34.660-	PAID DOWN 34.66 SHARES/UNITS AT 100 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/24 16258703	0.00	34.66	35.46-	0.80-
2/15/24	17.070-	PAID DOWN 17.07 SHARES/UNITS AT 100 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/24 16258703	0.00	17.07	17.47-	0.40-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/15/24	13.370-	PAID DOWN 13.37 SHARES/UNITS AT 100 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/24 16258703	0.00	13.37	13.68-	0.31-
	65.100-	ASSET TOTAL	0.00	65.10	66.61-	1.51-
		FHLMC PL #2B3003 5.870% 8/01/44 CUSIP 31326HKQ6				
1/16/24	18.220-	PAID DOWN 18.22 SHARES/UNITS AT 100 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/24 16258703	0.00	18.22	18.67-	0.45-
2/15/24	1,072.810-	PAID DOWN 1,072.81 SHARES/UNITS AT 100 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/24 16258703	0.00	1,072.81	1,099.25-	26.44-
3/15/24	16.200-	PAID DOWN 16.2 SHARES/UNITS AT 100 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/24 16258703	0.00	16.20	16.60-	0.40-
	1,107.230-	ASSET TOTAL	0.00	1,107.23	1,134.52-	27.29-
		FHLMC PL #2B3360 3.185% 11/01/44 CUSIP 31326HWV2				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/16/24	29.830-	PAID DOWN 29.83 SHARES/UNITS AT 100 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/24 16258703	0.00	29.83	30.15-	0.32-
2/15/24	30.450-	PAID DOWN 30.45 SHARES/UNITS AT 100 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/24 16258703	0.00	30.45	30.78-	0.33-
3/15/24	34.620-	PAID DOWN 34.62 SHARES/UNITS AT 100 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/24 16258703	0.00	34.62	35.00-	0.38-
	94.900-	ASSET TOTAL	0.00	94.90	95.93-	1.03-
		FHLMC PL #2B5033 2.765% 1/01/46 CUSIP 31326KSW8				
1/16/24	37.420-	PAID DOWN 37.42 SHARES/UNITS AT 100 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/24 16258703	0.00	37.42	37.47-	0.05-
2/15/24	27.120-	PAID DOWN 27.12 SHARES/UNITS AT 100 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/24 16258703	0.00	27.12	27.15-	0.03-

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SCHEDULE OF SECURITY DISPOSITIONS
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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/15/24	21.480-	PAID DOWN 21.48 SHARES/UNITS AT 100 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/24 16258703	0.00	21.48	21.51-	0.03-
	86.020-	ASSET TOTAL	0.00	86.02	86.13-	0.11-
		FHLMC PL #2B5130 7.253% 2/01/46 CUSIP 31326KVX2				
1/16/24	15.360-	PAID DOWN 15.36 SHARES/UNITS AT 100 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/24 16258703	0.00	15.36	15.48-	0.12-
2/15/24	25.190-	PAID DOWN 25.19 SHARES/UNITS AT 100 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/24 16258703	0.00	25.19	25.38-	0.19-
3/15/24	24.610-	PAID DOWN 24.61 SHARES/UNITS AT 100 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/24 16258703	0.00	24.61	24.80-	0.19-
	65.160-	ASSET TOTAL	0.00	65.16	65.66-	0.50-
		FHLMC PL #2B5188 2.892% 3/01/46 CUSIP 31326KXR3				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/16/24	319.460-	PAID DOWN 319.46 SHARES/UNITS AT 100 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/24 16258703	0.00	319.46	320.87-	1.41-
2/15/24	29.890-	PAID DOWN 29.89 SHARES/UNITS AT 100 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/24 16258703	0.00	29.89	30.02-	0.13-
3/15/24	807.990-	PAID DOWN 807.99 SHARES/UNITS AT 100 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/24 16258703	0.00	807.99	811.56-	3.57-
	1,157.340-	ASSET TOTAL	0.00	1,157.34	1,162.45-	5.11-
		FHLMC PL #2B6384 2.920% 8/01/47 CUSIP 31326MCV3				
1/16/24	594.830-	PAID DOWN 594.83 SHARES/UNITS AT 100 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/24 16258703	0.00	594.83	610.51-	15.68-
2/15/24	31.310-	PAID DOWN 31.31 SHARES/UNITS AT 100 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/24 16258703	0.00	31.31	32.14-	0.83-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/15/24	28.720-	PAID DOWN 28.72 SHARES/UNITS AT 100 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/24 16258703	0.00	28.72	29.48-	0.76-
	654.860-	ASSET TOTAL	0.00	654.86	672.13-	17.27-
		FHLMC PL #2B6628 2.668% 11/01/47 CUSIP 31326MLH4				
1/16/24	240.580-	PAID DOWN 240.58 SHARES/UNITS AT 100 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/24 16258703	0.00	240.58	244.21-	3.63-
2/15/24	64.200-	PAID DOWN 64.2 SHARES/UNITS AT 100 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/24 16258703	0.00	64.20	65.17-	0.97-
3/15/24	64.380-	PAID DOWN 64.38 SHARES/UNITS AT 100 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/24 16258703	0.00	64.38	65.35-	0.97-
	369.160-	ASSET TOTAL	0.00	369.16	374.73-	5.57-
		FHLMC PL #2B7077 3.572% 8/01/48 CUSIP 31326M2J1				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/16/24	36.310-	PAID DOWN 36.31 SHARES/UNITS AT 100 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/24 16258703	0.00	36.31	36.44-	0.13-
2/15/24	36.430-	PAID DOWN 36.43 SHARES/UNITS AT 100 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/24 16258703	0.00	36.43	36.57-	0.14-
3/15/24	37.170-	PAID DOWN 37.17 SHARES/UNITS AT 100 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/24 16258703	0.00	37.17	37.31-	0.14-
	109.910-	ASSET TOTAL	0.00	109.91	110.32-	0.41-
		FHLMC PL #2B7514 3.295% 6/01/49 CUSIP 31326NK34				
1/16/24	73.990-	PAID DOWN 73.99 SHARES/UNITS AT 100 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/24 16258703	0.00	73.99	75.52-	1.53-
2/15/24	655.380-	PAID DOWN 655.38 SHARES/UNITS AT 100 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/24 16258703	0.00	655.38	668.90-	13.52-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/15/24	57.030-	PAID DOWN 57.03 SHARES/UNITS AT 100 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/24 16258703	0.00	57.03	58.21-	1.18-
	786.400-	ASSET TOTAL	0.00	786.40	802.63-	16.23-
		FHLMC PL #8C0269 2.494% 5/01/52 CUSIP 3142BAJN3				
1/16/24	4,053.860-	PAID DOWN 4,053.86 SHARES/UNITS AT 100 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/24 16258702	0.00	4,053.86	3,868.90-	184.96
2/15/24	839.940-	PAID DOWN 839.94 SHARES/UNITS AT 100 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/24 16258702	0.00	839.94	801.62-	38.32
3/15/24	696.630-	PAID DOWN 696.63 SHARES/UNITS AT 100 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/24 16258702	0.00	696.63	664.85-	31.78
	5,590.430-	ASSET TOTAL	0.00	5,590.43	5,335.37-	255.06
		FHLMC PL #8C0303 3.443% 7/01/52 CUSIP 3142BAKQ4				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/16/24	695.510-	PAID DOWN 695.51 SHARES/UNITS AT 100 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/24 16258703	0.00	695.51	676.44-	19.07
2/15/24	292.190-	PAID DOWN 292.19 SHARES/UNITS AT 100 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/24 16258703	0.00	292.19	284.18-	8.01
3/15/24	169.350-	PAID DOWN 169.35 SHARES/UNITS AT 100 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/24 16258703	0.00	169.35	164.71-	4.64
	1,157.050-	ASSET TOTAL	0.00	1,157.05	1,125.33-	31.72
		FHLMC PL #8C0329 V-M 4.003% 8/01/52 CUSIP 3142BALJ9				
1/16/24	195.600-	PAID DOWN 195.6 SHARES/UNITS AT 100 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/24 16258703	0.00	195.60	194.93-	0.67
2/15/24	335.580-	PAID DOWN 335.58 SHARES/UNITS AT 100 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/24 16258703	0.00	335.58	334.43-	1.15

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/15/24	728.460-	PAID DOWN 728.46 SHARES/UNITS AT 100 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/24 16258703	0.00	728.46	725.96-	2.50
	1,259.640-	ASSET TOTAL	0.00	1,259.64	1,255.32-	4.32
		FHLMC PL #8C0338 V-M 4.231% 7/01/52 CUSIP 3142BALT7				
1/16/24	4,731.100-	PAID DOWN 4,731.1 SHARES/UNITS AT 100 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/24 16258703	0.00	4,731.10	4,740.16-	9.06-
2/15/24	227.630-	PAID DOWN 227.63 SHARES/UNITS AT 100 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/24 16258703	0.00	227.63	228.07-	0.44-
3/15/24	213.140-	PAID DOWN 213.14 SHARES/UNITS AT 100 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/24 16258703	0.00	213.14	213.55-	0.41-
	5,171.870-	ASSET TOTAL	0.00	5,171.87	5,181.78-	9.91-
		FHLMC PL #8C0366 4.050% 9/01/52 CUSIP 3142BAMP4				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/16/24	714.490-	PAID DOWN 714.49 SHARES/UNITS AT 100 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/24 16258703	0.00	714.49	714.77-	0.28-
2/15/24	251.690-	PAID DOWN 251.69 SHARES/UNITS AT 100 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/24 16258703	0.00	251.69	251.79-	0.10-
3/15/24	1,174.270-	PAID DOWN 1,174.27 SHARES/UNITS AT 100 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/24 16258703	0.00	1,174.27	1,174.73-	0.46-
	2,140.450-	ASSET TOTAL	0.00	2,140.45	2,141.29-	0.84-
		FHLMC PL #8C0399 V-M 4.281% 10/01/52 CUSIP 3142BANQ1				
1/16/24	109.330-	PAID DOWN 109.33 SHARES/UNITS AT 100 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/24 16258703	0.00	109.33	107.31-	2.02
2/15/24	122.460-	PAID DOWN 122.46 SHARES/UNITS AT 100 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/24 16258703	0.00	122.46	120.20-	2.26

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/15/24	106.820-	PAID DOWN 106.82 SHARES/UNITS AT 100 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/24 16258703	0.00	106.82	104.85-	1.97
	338.610-	ASSET TOTAL	0.00	338.61	332.36-	6.25
		FHLMC PL #8C0430 4.563% 11/01/52 CUSIP 3142BAPP1				
1/16/24	292.730-	PAID DOWN 292.73 SHARES/UNITS AT 100 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/24 16258703	0.00	292.73	285.09-	7.64
2/15/24	366.580-	PAID DOWN 366.58 SHARES/UNITS AT 100 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/24 16258703	0.00	366.58	357.01-	9.57
3/15/24	506.330-	PAID DOWN 506.33 SHARES/UNITS AT 100 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/24 16258703	0.00	506.33	493.12-	13.21
	1,165.640-	ASSET TOTAL	0.00	1,165.64	1,135.22-	30.42
		FHLMC PL #8C0464 V-M 4.851% 12/01/52 CUSIP 3142BAQR6				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/16/24	311.570-	PAID DOWN 311.57 SHARES/UNITS AT 100 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/24 16258703	0.00	311.57	309.51-	2.06
2/15/24	503.670-	PAID DOWN 503.67 SHARES/UNITS AT 100 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/24 16258703	0.00	503.67	500.35-	3.32
3/15/24	763.550-	PAID DOWN 763.55 SHARES/UNITS AT 100 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/24 16258703	0.00	763.55	758.51-	5.04
	1,578.790-	ASSET TOTAL	0.00	1,578.79	1,568.37-	10.42
		FHLMC PL #840637 6.175% 3/01/47 CUSIP 31347AV68				
1/16/24	948.880-	PAID DOWN 948.88 SHARES/UNITS AT 100 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/24 16258703	0.00	948.88	946.25-	2.63
2/15/24	29.910-	PAID DOWN 29.91 SHARES/UNITS AT 100 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/24 16258703	0.00	29.91	29.83-	0.08

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/15/24	42.040-	PAID DOWN 42.04 SHARES/UNITS AT 100 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/24 16258703	0.00	42.04	41.92-	0.12
	1,020.830-	ASSET TOTAL	0.00	1,020.83	1,018.00-	2.83
		FHLMC PL #841639 V-M 5.021% 9/01/53 CUSIP 31288QZC7				
1/16/24	403.060-	PAID DOWN 403.06 SHARES/UNITS AT 100 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/24 16258703	0.00	403.06	387.91-	15.15
2/15/24	252.460-	PAID DOWN 252.46 SHARES/UNITS AT 100 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/24 16258703	0.00	252.46	242.97-	9.49
3/15/24	274.580-	PAID DOWN 274.58 SHARES/UNITS AT 100 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/24 16258703	0.00	274.58	264.26-	10.32
	930.100-	ASSET TOTAL	0.00	930.10	895.14-	34.96
		FHLMC PL 8C0283 V-M 3.933% 6/01/52 CUSIP 3142BAJ45				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/16/24	2,596.280-	PAID DOWN 2,596.28 SHARES/UNITS AT 100 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/24 16258703	0.00	2,596.28	2,622.65-	26.37-
2/15/24	2,140.310-	PAID DOWN 2,140.31 SHARES/UNITS AT 100 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/24 16258703	0.00	2,140.31	2,162.05-	21.74-
3/15/24	212.480-	PAID DOWN 212.48 SHARES/UNITS AT 100 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/24 16258703	0.00	212.48	214.64-	2.16-
	4,949.070-	ASSET TOTAL	0.00	4,949.07	4,999.34-	50.27-
		FHLMC POOL #J13882 3.500% 12/01/25 CUSIP 3128PTJ30				
1/16/24	242.640-	PAID DOWN 242.64 SHARES/UNITS AT 100 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/24 16258703	0.00	242.64	244.87-	2.23-
2/15/24	246.380-	PAID DOWN 246.38 SHARES/UNITS AT 100 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/24 16258703	0.00	246.38	248.65-	2.27-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/15/24	255.100-	PAID DOWN 255.1 SHARES/UNITS AT 100 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/24 16258703	0.00	255.10	257.45-	2.35-
	744.120-	ASSET TOTAL	0.00	744.12	750.97-	6.85-
		FHLMC POOL #J14492 4.000% 2/01/26 CUSIP 3128PT7D1				
1/16/24	189.000-	PAID DOWN 189 SHARES/UNITS AT 100 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/24 16258703	0.00	189.00	194.35-	5.35-
2/15/24	209.410-	PAID DOWN 209.41 SHARES/UNITS AT 100 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/24 16258703	0.00	209.41	215.33-	5.92-
3/15/24	222.680-	PAID DOWN 222.68 SHARES/UNITS AT 100 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/24 16258703	0.00	222.68	228.98-	6.30-
	621.090-	ASSET TOTAL	0.00	621.09	638.66-	17.57-
		FHLMC POOL #J16932 3.000% 10/01/26 CUSIP 3128PWVZ8				

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/16/24	1,534.590-	PAID DOWN 1,534.59 SHARES/UNITS AT 100 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/24 16258703	0.00	1,534.59	1,592.86-	58.27-
2/15/24	1,427.370-	PAID DOWN 1,427.37 SHARES/UNITS AT 100 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/24 16258703	0.00	1,427.37	1,481.56-	54.19-
3/15/24	1,122.830-	PAID DOWN 1,122.83 SHARES/UNITS AT 100 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/24 16258703	0.00	1,122.83	1,165.46-	42.63-
	4,084.790-	ASSET TOTAL	0.00	4,084.79	4,239.88-	155.09-
		FHLMC POOL #J17545 3.000% 12/01/26 CUSIP 3128PXL20				
1/16/24	740.410-	PAID DOWN 740.41 SHARES/UNITS AT 100 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/24 16258702	0.00	740.41	766.38-	25.97-
2/15/24	481.180-	PAID DOWN 481.18 SHARES/UNITS AT 100 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/24 16258702	0.00	481.18	498.06-	16.88-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/15/24	512.790-	PAID DOWN 512.79 SHARES/UNITS AT 100 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/24 16258702	0.00	512.79	530.78-	17.99-
	1,734.380-	ASSET TOTAL	0.00	1,734.38	1,795.22-	60.84-
		FHLMC POOL #K92180 3.500% 11/01/34 CUSIP 3132LNJZ8				
1/16/24	5,704.350-	PAID DOWN 5,704.35 SHARES/UNITS AT 100 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/24 16258702	0.00	5,704.35	5,970.85-	266.50-
2/15/24	425.110-	PAID DOWN 425.11 SHARES/UNITS AT 100 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/24 16258702	0.00	425.11	444.97-	19.86-
3/15/24	417.970-	PAID DOWN 417.97 SHARES/UNITS AT 100 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/24 16258702	0.00	417.97	437.50-	19.53-
	6,547.430-	ASSET TOTAL	0.00	6,547.43	6,853.32-	305.89-
		FHLMC POOL #QA5182 3.000% 12/01/49 CUSIP 31346YXK4				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/25/24	257.700-	PAID DOWN 257.7 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/25/24 16258702	0.00	257.70	262.46-	4.76-
2/26/24	462.970-	PAID DOWN 462.97 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/25/24 16258702	0.00	462.97	471.52-	8.55-
3/25/24	868.220-	PAID DOWN 868.22 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/25/24 16258702	0.00	868.22	884.26-	16.04-
	1,588.890-	ASSET TOTAL	0.00	1,588.89	1,618.24-	29.35-
		FHLMC POOL #QA6370 3.000% 1/01/50 CUSIP 3133A1CF7				
1/25/24	1,245.370-	PAID DOWN 1,245.37 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/25/24 16258702	0.00	1,245.37	1,275.68-	30.31-
2/26/24	572.280-	PAID DOWN 572.28 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/25/24 16258702	0.00	572.28	586.21-	13.93-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/25/24	625.140-	PAID DOWN 625.14 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/25/24 16258702	0.00	625.14	640.35-	15.21-
	2,442.790-	ASSET TOTAL	0.00	2,442.79	2,502.24-	59.45-
		FHLMC POOL #QB4931 2.000% 11/01/50 CUSIP 3133ABPQ7				
1/25/24	1,140.620-	PAID DOWN 1,140.62 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/25/24 16258702	0.00	1,140.62	1,183.48-	42.86-
2/26/24	1,129.850-	PAID DOWN 1,129.85 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/25/24 16258702	0.00	1,129.85	1,172.31-	42.46-
3/25/24	408.080-	PAID DOWN 408.08 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/25/24 16258702	0.00	408.08	423.41-	15.33-
	2,678.550-	ASSET TOTAL	0.00	2,678.55	2,779.20-	100.65-
		FHLMC POOL #QN1110 2.500% 12/01/34 CUSIP 3133G7GT4				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/25/24	2,929.920-	PAID DOWN 2,929.92 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/25/24 16258702	0.00	2,929.92	2,959.45-	29.53-
2/26/24	3,874.650-	PAID DOWN 3,874.65 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/25/24 16258702	0.00	3,874.65	3,913.70-	39.05-
3/25/24	1,897.780-	PAID DOWN 1,897.78 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/25/24 16258702	0.00	1,897.78	1,916.91-	19.13-
	8,702.350-	ASSET TOTAL	0.00	8,702.35	8,790.06-	87.71-
		FHLMC POOL #QN1200 2.500% 12/01/34 CUSIP 3133G7KM4				
1/25/24	570.150-	PAID DOWN 570.15 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/25/24 16258702	0.00	570.15	581.82-	11.67-
2/26/24	408.490-	PAID DOWN 408.49 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/25/24 16258702	0.00	408.49	416.85-	8.36-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/25/24	430.310-	PAID DOWN 430.31 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/25/24 16258702	0.00	430.31	439.12-	8.81-
	1,408.950-	ASSET TOTAL	0.00	1,408.95	1,437.79-	28.84-
		FHLMC POOL #QN1350 2.500% 1/01/35 CUSIP 3133G7QB2				
1/25/24	551.790-	PAID DOWN 551.79 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/25/24 16258702	0.00	551.79	560.05-	8.26-
2/26/24	452.480-	PAID DOWN 452.48 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/25/24 16258702	0.00	452.48	459.25-	6.77-
3/25/24	940.010-	PAID DOWN 940.01 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/25/24 16258702	0.00	940.01	954.07-	14.06-
	1,944.280-	ASSET TOTAL	0.00	1,944.28	1,973.37-	29.09-
		FHLMC POOL #QN1355 2.500% 1/01/35 CUSIP 3133G7QG1				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/25/24	1,448.000-	PAID DOWN 1,448 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/25/24 16258702	0.00	1,448.00	1,468.76-	20.76-
2/26/24	1,500.320-	PAID DOWN 1,500.32 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/25/24 16258702	0.00	1,500.32	1,521.83-	21.51-
3/25/24	2,381.510-	PAID DOWN 2,381.51 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/25/24 16258702	0.00	2,381.51	2,415.65-	34.14-
	5,329.830-	ASSET TOTAL	0.00	5,329.83	5,406.24-	76.41-
		FHLMC POOL #QN1370 3.000% 1/01/35 CUSIP 3133G7QX4				
1/25/24	94.270-	PAID DOWN 94.27 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/25/24 16258702	0.00	94.27	97.14-	2.87-
2/26/24	119.270-	PAID DOWN 119.27 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/25/24 16258702	0.00	119.27	122.90-	3.63-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/25/24	118.910-	PAID DOWN 118.91 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/25/24 16258702	0.00	118.91	122.53-	3.62-
	332.450-	ASSET TOTAL	0.00	332.45	342.57-	10.12-
		FHLMC POOL #QN1374 3.000% 1/01/35 CUSIP 3133G7Q30				
1/25/24	103.560-	PAID DOWN 103.56 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/25/24 16258702	0.00	103.56	106.83-	3.27-
2/26/24	104.640-	PAID DOWN 104.64 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/25/24 16258702	0.00	104.64	107.94-	3.30-
3/25/24	103.520-	PAID DOWN 103.52 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/25/24 16258702	0.00	103.52	106.79-	3.27-
	311.720-	ASSET TOTAL	0.00	311.72	321.56-	9.84-
		FHLMC POOL #QN1377 3.000% 1/01/35 CUSIP 3133G7Q63				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/25/24	150.410-	PAID DOWN 150.41 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/25/24 16258702	0.00	150.41	155.40-	4.99-
2/26/24	144.720-	PAID DOWN 144.72 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/25/24 16258702	0.00	144.72	149.53-	4.81-
3/25/24	246.700-	PAID DOWN 246.7 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/25/24 16258702	0.00	246.70	254.89-	8.19-
	541.830-	ASSET TOTAL	0.00	541.83	559.82-	17.99-
		FHLMC POOL #Q34907 4.000% 7/01/45 CUSIP 3132QRNZ9				
1/16/24	272.270-	PAID DOWN 272.27 SHARES/UNITS AT 100 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/24 16258702	0.00	272.27	290.05-	17.78-
2/15/24	274.240-	PAID DOWN 274.24 SHARES/UNITS AT 100 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/24 16258702	0.00	274.24	292.15-	17.91-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/15/24	324.620-	PAID DOWN 324.62 SHARES/UNITS AT 100 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/24 16258702	0.00	324.62	345.82-	21.20-
	871.130-	ASSET TOTAL	0.00	871.13	928.02-	56.89-
		FHLMC POOL #Q40083 3.500% 4/01/46 CUSIP 3132WDCV4				
1/16/24	380.260-	PAID DOWN 380.26 SHARES/UNITS AT 100 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/24 16258702	0.00	380.26	401.53-	21.27-
2/15/24	1,389.840-	PAID DOWN 1,389.84 SHARES/UNITS AT 100 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/24 16258702	0.00	1,389.84	1,467.58-	77.74-
3/15/24	1,341.890-	PAID DOWN 1,341.89 SHARES/UNITS AT 100 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/24 16258702	0.00	1,341.89	1,416.95-	75.06-
	3,111.990-	ASSET TOTAL	0.00	3,111.99	3,286.06-	174.07-
		FHLMC POOL #Q40496 3.500% 5/01/46 CUSIP 3132WDRS5				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/16/24	3,749.100-	PAID DOWN 3,749.1 SHARES/UNITS AT 100 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/24 16258702	0.00	3,749.10	3,953.84-	204.74-
2/15/24	242.990-	PAID DOWN 242.99 SHARES/UNITS AT 100 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/24 16258702	0.00	242.99	256.26-	13.27-
3/15/24	243.830-	PAID DOWN 243.83 SHARES/UNITS AT 100 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/24 16258702	0.00	243.83	257.15-	13.32-
	4,235.920-	ASSET TOTAL	0.00	4,235.92	4,467.25-	231.33-
		FHLMC POOL #U40194 3.000% 3/01/27 CUSIP 3132GCCE2				
1/16/24	1,136.760-	PAID DOWN 1,136.76 SHARES/UNITS AT 100 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/24 16258702	0.00	1,136.76	1,185.07-	48.31-
2/15/24	1,132.210-	PAID DOWN 1,132.21 SHARES/UNITS AT 100 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/24 16258702	0.00	1,132.21	1,180.33-	48.12-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/15/24	1,137.140-	PAID DOWN 1,137.14 SHARES/UNITS AT 100 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/24 16258702	0.00	1,137.14	1,185.47-	48.33-
	3,406.110-	ASSET TOTAL	0.00	3,406.11	3,550.87-	144.76-
		FHLMC POOL #U70048 3.000% 8/01/27 CUSIP 3132G0BR0				
1/16/24	1,113.550-	PAID DOWN 1,113.55 SHARES/UNITS AT 100 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/24 16258702	0.00	1,113.55	1,189.06-	75.51-
2/15/24	953.920-	PAID DOWN 953.92 SHARES/UNITS AT 100 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/24 16258702	0.00	953.92	1,018.61-	64.69-
3/15/24	966.690-	PAID DOWN 966.69 SHARES/UNITS AT 100 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/24 16258702	0.00	966.69	1,032.24-	65.55-
	3,034.160-	ASSET TOTAL	0.00	3,034.16	3,239.91-	205.75-
		FHLMC Q004 CMO V-M 5.669% 1/25/46 CUSIP 3137FARK6				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/25/24	9.710-	PAID DOWN 9.71 SHARES/UNITS AT 1,827,512.0843 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 16258703	0.00	9.71	9.85-	0.14-
2/26/24	133.330-	PAID DOWN 133.33 SHARES/UNITS AT 225,394.6127 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 16258703	0.00	133.33	135.32-	1.99-
3/25/24	8.640-	PAID DOWN 8.64 SHARES/UNITS AT 3,479,564.4639 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 16258703	0.00	8.64	8.77-	0.13-
	151.680-	ASSET TOTAL	0.00	151.68	153.94-	2.26-
		FIDELITY NATL INFO 4.500% 7/15/25 CUSIP 31620MBV7				
3/07/24	20,000.000-	SOLD 20,000 SHARES/UNITS AT 99.254 ON TRADE DATE 3/07/24 TO SETTLE 3/07/24 COMMISSION $0.00 HOLDERS TO RECEIVE PER 1000 PA TENDER CONSIDERATION: $992.54 ACCRUED INTEREST: $6.5 TAXABLE 16258703	0.00	19,850.80	19,992.80-	142.00-
	20,000.000-	ASSET TOTAL	0.00	19,850.80	19,992.80-	142.00-
		FIDELITY NATL INFORM 4.700% 7/15/27 CUSIP 31620MBW5				

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024
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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/08/24	35,000.000-	SOLD 35,000 SHARES/UNITS AT 99.703 ON TRADE DATE 2/08/24 TO SETTLE 2/12/24 COMMISSION $0.00 GOLDMAN SACHS 35,000 PAR VALUE AT 99.703 % 16258702	0.00	34,896.05	34,944.35-	48.30-
	35,000.000-	ASSET TOTAL	0.00	34,896.05	34,944.35-	48.30-
		FMC CORP 3.450% 10/01/29 CUSIP 302491AU9				
3/22/24	40,000.000-	SOLD 40,000 SHARES/UNITS AT 90.238 ON TRADE DATE 3/22/24 TO SETTLE 3/26/24 COMMISSION $0.00 GOLDMAN SACHS 40,000 PAR VALUE AT 90.238 % 16258702	0.00	36,095.20	42,015.80-	5,920.60-
	40,000.000-	ASSET TOTAL	0.00	36,095.20	42,015.80-	5,920.60-
		FNMA PL #AN6709 V- 5.862% 9/01/27 CUSIP 3138LKN37				
1/25/24	320.740-	PAID DOWN 320.74 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258703	0.00	320.74	318.79-	1.95

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/26/24	320.740-	PAID DOWN 320.74 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258703	0.00	320.74	318.79-	1.95
3/25/24	320.740-	PAID DOWN 320.74 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258703	0.00	320.74	318.79-	1.95
	962.220-	ASSET TOTAL	0.00	962.22	956.37-	5.85
		FNMA PL #AN6870 V- 5.857% 10/01/27 CUSIP 3138LKT49				
1/25/24	291.460-	PAID DOWN 291.46 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258703	0.00	291.46	289.37-	2.09
2/26/24	291.460-	PAID DOWN 291.46 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258703	0.00	291.46	289.37-	2.09
3/25/24	291.460-	PAID DOWN 291.46 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258703	0.00	291.46	289.37-	2.09

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SCHEDULE OF SECURITY DISPOSITIONS
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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	874.380-	ASSET TOTAL	0.00	874.38	868.11-	6.27
		FNMA PL #AP7557 V-A 7.285% 9/01/42 CUSIP 3138MBMF0				
1/25/24	9.030-	PAID DOWN 9.03 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258703	0.00	9.03	9.00-	0.03
2/26/24	11.620-	PAID DOWN 11.62 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258703	0.00	11.62	11.59-	0.03
3/25/24	502.110-	PAID DOWN 502.11 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258703	0.00	502.11	500.70-	1.41
	522.760-	ASSET TOTAL	0.00	522.76	521.29-	1.47
		FNMA PL #AV5077 V- 6.105% 3/01/44 CUSIP 3138XGUB7				
1/25/24	126.350-	PAID DOWN 126.35 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258702	0.00	126.35	128.43-	2.08-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/26/24	274.870-	PAID DOWN 274.87 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258702	0.00	274.87	279.40-	4.53-
3/25/24	400.480-	PAID DOWN 400.48 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258702	0.00	400.48	407.08-	6.60-
	801.700-	ASSET TOTAL	0.00	801.70	814.91-	13.21-
		FNMA PL #AW1181 V- 6.076% 3/01/44 CUSIP 3138XQJ36				
1/25/24	2,383.050-	PAID DOWN 2,383.05 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258702	0.00	2,383.05	2,420.19-	37.14-
2/26/24	137.100-	PAID DOWN 137.1 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258702	0.00	137.10	139.24-	2.14-
3/25/24	116.600-	PAID DOWN 116.6 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258702	0.00	116.60	118.42-	1.82-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	2,636.750-	ASSET TOTAL	0.00	2,636.75	2,677.85-	41.10-
		FNMA PL #AZ0505 V-A 5.780% 6/01/45 CUSIP 3138YRR34				
1/25/24	33.800-	PAID DOWN 33.8 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258703	0.00	33.80	34.57-	0.77-
2/26/24	33.980-	PAID DOWN 33.98 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258703	0.00	33.98	34.75-	0.77-
3/25/24	34.160-	PAID DOWN 34.16 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258703	0.00	34.16	34.93-	0.77-
	101.940-	ASSET TOTAL	0.00	101.94	104.25-	2.31-
		FNMA PL #BC1205 V-M 6.818% 7/01/46 CUSIP 3140EVKT3				
1/25/24	33.260-	PAID DOWN 33.26 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258703	0.00	33.26	33.35-	0.09-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/26/24	405.940-	PAID DOWN 405.94 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258703	0.00	405.94	407.03-	1.09-
3/25/24	24.920-	PAID DOWN 24.92 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258703	0.00	24.92	24.99-	0.07-
	464.120-	ASSET TOTAL	0.00	464.12	465.37-	1.25-
		FNMA PL #BC9053 V-M 7.543% 12/01/46 CUSIP 3140F5BX0				
1/25/24	15.260-	PAID DOWN 15.26 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258703	0.00	15.26	15.23-	0.03
2/26/24	15.360-	PAID DOWN 15.36 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258703	0.00	15.36	15.33-	0.03
3/25/24	15.310-	PAID DOWN 15.31 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258703	0.00	15.31	15.28-	0.03

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	45.930-	ASSET TOTAL	0.00	45.93	45.84-	0.09
		FNMA PL #BD7204 V-M 7.391% 1/01/47 CUSIP 3140FFAE1				
1/25/24	4,672.380-	PAID DOWN 4,672.38 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258703	0.00	4,672.38	4,793.75-	121.37-
2/26/24	4,124.170-	PAID DOWN 4,124.17 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258703	0.00	4,124.17	4,231.29-	107.12-
3/25/24	2,153.990-	PAID DOWN 2,153.99 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258703	0.00	2,153.99	2,209.94-	55.95-
	10,950.540-	ASSET TOTAL	0.00	10,950.54	11,234.98-	284.44-
		FNMA PL #BH5135 V-M 2.862% 9/01/47 CUSIP 3140GTV56				
1/25/24	4.920-	PAID DOWN 4.92 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258703	0.00	4.92	5.02-	0.10-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/26/24	4.930-	PAID DOWN 4.93 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258703	0.00	4.93	5.03-	0.10-
3/25/24	4.950-	PAID DOWN 4.95 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258703	0.00	4.95	5.05-	0.10-
	14.800-	ASSET TOTAL	0.00	14.80	15.10-	0.30-
		FNMA PL #BH5786 V-M 2.963% 11/01/47 CUSIP 3140GUNC7				
1/25/24	25.860-	PAID DOWN 25.86 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258703	0.00	25.86	25.97-	0.11-
2/26/24	27.340-	PAID DOWN 27.34 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258703	0.00	27.34	27.46-	0.12-
3/25/24	24.720-	PAID DOWN 24.72 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258703	0.00	24.72	24.82-	0.10-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	77.920-	ASSET TOTAL	0.00	77.92	78.25-	0.33-
		FNMA PL #BJ0705 V-Q 2.845% 10/01/47 CUSIP 3140H1YB0				
1/25/24	7.540-	PAID DOWN 7.54 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258703	0.00	7.54	7.66-	0.12-
2/26/24	6.800-	PAID DOWN 6.8 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258703	0.00	6.80	6.91-	0.11-
3/25/24	7.590-	PAID DOWN 7.59 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258703	0.00	7.59	7.72-	0.13-
	21.930-	ASSET TOTAL	0.00	21.93	22.29-	0.36-
		FNMA PL #BJ2463 V-M 2.704% 11/01/47 CUSIP 3140H3WZ5				
1/25/24	31.120-	PAID DOWN 31.12 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258703	0.00	31.12	31.61-	0.49-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/26/24	31.650-	PAID DOWN 31.65 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258703	0.00	31.65	32.15-	0.50-
3/25/24	31.650-	PAID DOWN 31.65 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258703	0.00	31.65	32.15-	0.50-
	94.420-	ASSET TOTAL	0.00	94.42	95.91-	1.49-
		FNMA PL #BJ2464 V-M 2.650% 11/01/47 CUSIP 3140H3W28				
1/25/24	50.080-	PAID DOWN 50.08 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258703	0.00	50.08	50.80-	0.72-
2/26/24	67.730-	PAID DOWN 67.73 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258703	0.00	67.73	68.70-	0.97-
3/25/24	25.910-	PAID DOWN 25.91 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258703	0.00	25.91	26.28-	0.37-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	143.720-	ASSET TOTAL	0.00	143.72	145.78-	2.06-
		FNMA PL #BJ2721 V- 3.386% 4/01/48 CUSIP 3140H4AX2				
1/25/24	445.670-	PAID DOWN 445.67 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258703	0.00	445.67	447.81-	2.14-
2/26/24	27.330-	PAID DOWN 27.33 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258703	0.00	27.33	27.46-	0.13-
3/25/24	27.890-	PAID DOWN 27.89 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258703	0.00	27.89	28.02-	0.13-
	500.890-	ASSET TOTAL	0.00	500.89	503.29-	2.40-
		FNMA PL #BJ3765 V-M 2.709% 12/01/47 CUSIP 3140H5FF3				
1/25/24	54.760-	PAID DOWN 54.76 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258703	0.00	54.76	55.44-	0.68-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/26/24	889.040-	PAID DOWN 889.04 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258703	0.00	889.04	900.08-	11.04-
3/25/24	52.980-	PAID DOWN 52.98 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258703	0.00	52.98	53.64-	0.66-
	996.780-	ASSET TOTAL	0.00	996.78	1,009.16-	12.38-
		FNMA PL #BL2856 2.780% 6/01/26 CUSIP 3140HUE69				
1/25/24	245.150-	PAID DOWN 245.15 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258703	0.00	245.15	231.38-	13.77
2/26/24	245.940-	PAID DOWN 245.94 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258703	0.00	245.94	232.13-	13.81
3/25/24	281.350-	PAID DOWN 281.35 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258703	0.00	281.35	265.55-	15.80

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	772.440-	ASSET TOTAL	0.00	772.44	729.06-	43.38
		FNMA PL #BM3465 V-M 2.968% 1/01/48 CUSIP 3140J7Z73				
1/25/24	33.430-	PAID DOWN 33.43 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258703	0.00	33.43	33.55-	0.12-
2/26/24	297.370-	PAID DOWN 297.37 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258703	0.00	297.37	298.44-	1.07-
3/25/24	473.790-	PAID DOWN 473.79 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258703	0.00	473.79	475.49-	1.70-
	804.590-	ASSET TOTAL	0.00	804.59	807.48-	2.89-
		FNMA PL #BM7030 V-M 2.463% 6/01/52 CUSIP 3140JBY42				
1/25/24	1,014.260-	PAID DOWN 1,014.26 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258703	0.00	1,014.26	963.15-	51.11

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/26/24	161.320-	PAID DOWN 161.32 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258703	0.00	161.32	153.19-	8.13
3/25/24	878.580-	PAID DOWN 878.58 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258703	0.00	878.58	834.31-	44.27
	2,054.160-	ASSET TOTAL	0.00	2,054.16	1,950.65-	103.51
		FNMA PL #BM7055 V-M 3.478% 9/01/52 CUSIP 3140JBZV1				
1/25/24	266.940-	PAID DOWN 266.94 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258703	0.00	266.94	261.41-	5.53
2/26/24	216.910-	PAID DOWN 216.91 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258703	0.00	216.91	212.42-	4.49
3/25/24	341.450-	PAID DOWN 341.45 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258703	0.00	341.45	334.38-	7.07

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	825.300-	ASSET TOTAL	0.00	825.30	808.21-	17.09
		FNMA PL #BO1843 V-M 3.015% 8/01/49 CUSIP 3140JWBM1				
1/25/24	46.700-	PAID DOWN 46.7 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258703	0.00	46.70	47.75-	1.05-
2/26/24	74.060-	PAID DOWN 74.06 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258703	0.00	74.06	75.73-	1.67-
3/25/24	72.870-	PAID DOWN 72.87 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258703	0.00	72.87	74.51-	1.64-
	193.630-	ASSET TOTAL	0.00	193.63	197.99-	4.36-
		FNMA PL #BO4955 V-M 2.824% 11/01/49 CUSIP 3140K0QH4				
1/25/24	33.230-	PAID DOWN 33.23 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258703	0.00	33.23	33.83-	0.60-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/26/24	32.400-	PAID DOWN 32.4 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258703	0.00	32.40	32.99-	0.59-
3/25/24	30.950-	PAID DOWN 30.95 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258703	0.00	30.95	31.51-	0.56-
	96.580-	ASSET TOTAL	0.00	96.58	98.33-	1.75-
		FNMA PL #BO6257 V-M 2.628% 12/01/49 CUSIP 3140K15T9				
1/25/24	37.280-	PAID DOWN 37.28 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258703	0.00	37.28	37.66-	0.38-
2/26/24	36.470-	PAID DOWN 36.47 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258703	0.00	36.47	36.84-	0.37-
3/25/24	34.580-	PAID DOWN 34.58 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258703	0.00	34.58	34.94-	0.36-

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SCHEDULE OF SECURITY DISPOSITIONS
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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	108.330-	ASSET TOTAL	0.00	108.33	109.44-	1.11-
		FNMA PL #BO7270 V- 2.721% 1/01/50 CUSIP 3140K3CG5				
1/25/24	115.420-	PAID DOWN 115.42 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258703	0.00	115.42	116.37-	0.95-
2/26/24	1,003.640-	PAID DOWN 1,003.64 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258703	0.00	1,003.64	1,011.91-	8.27-
3/25/24	102.960-	PAID DOWN 102.96 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258703	0.00	102.96	103.81-	0.85-
	1,222.020-	ASSET TOTAL	0.00	1,222.02	1,232.09-	10.07-
		FNMA PL #BP0633 V-M 2.736% 1/01/50 CUSIP 3140K7V34				
1/25/24	105.030-	PAID DOWN 105.03 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258703	0.00	105.03	106.17-	1.14-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/26/24	103.190-	PAID DOWN 103.19 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258703	0.00	103.19	104.31-	1.12-
3/25/24	84.100-	PAID DOWN 84.1 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258703	0.00	84.10	85.02-	0.92-
	292.320-	ASSET TOTAL	0.00	292.32	295.50-	3.18-
		FNMA PL #BS5431 3.130% 1/01/29 CUSIP 3140LGA93				
1/25/24	316.520-	PAID DOWN 316.52 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258702	0.00	316.52	319.09-	2.57-
2/26/24	318.180-	PAID DOWN 318.18 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258702	0.00	318.18	320.77-	2.59-
3/25/24	436.210-	PAID DOWN 436.21 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258702	0.00	436.21	439.75-	3.54-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	1,070.910-	ASSET TOTAL	0.00	1,070.91	1,079.61-	8.70-
		FNMA PL #BS5507 3.230% 11/01/28 CUSIP 3140LGDM1				
1/25/24	213.640-	PAID DOWN 213.64 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258702	0.00	213.64	215.91-	2.27-
2/26/24	214.830-	PAID DOWN 214.83 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258702	0.00	214.83	217.11-	2.28-
3/25/24	319.850-	PAID DOWN 319.85 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258702	0.00	319.85	323.25-	3.40-
	748.320-	ASSET TOTAL	0.00	748.32	756.27-	7.95-
		FNMA PL #BS9563 5.345% 6/01/29 CUSIP 3140LLTV3				
1/25/24	83.830-	PAID DOWN 83.83 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258702	0.00	83.83	84.48-	0.65-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/26/24	84.440-	PAID DOWN 84.44 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258702	0.00	84.44	85.10-	0.66-
3/25/24	182.630-	PAID DOWN 182.63 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258702	0.00	182.63	184.06-	1.43-
	350.900-	ASSET TOTAL	0.00	350.90	353.64-	2.74-
		FNMA PL #BT7869 4.500% 9/01/52 CUSIP 3140LWW78				
1/25/24	116.950-	PAID DOWN 116.95 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258702	0.00	116.95	117.43-	0.48-
2/26/24	136.360-	PAID DOWN 136.36 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258702	0.00	136.36	136.92-	0.56-
3/25/24	144.450-	PAID DOWN 144.45 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258702	0.00	144.45	145.05-	0.60-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	397.760-	ASSET TOTAL	0.00	397.76	399.40-	1.64-
		FNMA PL #BT8141 V- 2.602% 6/01/52 CUSIP 3140LXBK0				
1/25/24	236.350-	PAID DOWN 236.35 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258703	0.00	236.35	226.50-	9.85
2/26/24	176.450-	PAID DOWN 176.45 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258703	0.00	176.45	169.10-	7.35
3/25/24	158.830-	PAID DOWN 158.83 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258703	0.00	158.83	152.21-	6.62
	571.630-	ASSET TOTAL	0.00	571.63	547.81-	23.82
		FNMA PL #BT8249 V- 3.632% 7/01/52 CUSIP 3140LXEX9				
1/25/24	787.230-	PAID DOWN 787.23 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258703	0.00	787.23	771.55-	15.68

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/26/24	85.740-	PAID DOWN 85.74 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258703	0.00	85.74	84.03-	1.71
3/25/24	301.450-	PAID DOWN 301.45 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258703	0.00	301.45	295.44-	6.01
	1,174.420-	ASSET TOTAL	0.00	1,174.42	1,151.02-	23.40
		FNMA PL #BT8268 V- 4.106% 8/01/52 CUSIP 3140LXFJ9				
1/25/24	969.880-	PAID DOWN 969.88 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258703	0.00	969.88	969.96-	0.08-
2/26/24	156.050-	PAID DOWN 156.05 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258703	0.00	156.05	156.06-	0.01-
3/25/24	224.650-	PAID DOWN 224.65 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258703	0.00	224.65	224.67-	0.02-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	1,350.580-	ASSET TOTAL	0.00	1,350.58	1,350.69-	0.11-
		FNMA PL #BT8375 V-M 3.976% 9/01/52 CUSIP 3140LXJV8				
1/25/24	236.280-	PAID DOWN 236.28 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258703	0.00	236.28	236.65-	0.37-
2/26/24	317.110-	PAID DOWN 317.11 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258703	0.00	317.11	317.61-	0.50-
3/25/24	234.300-	PAID DOWN 234.3 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258703	0.00	234.30	234.67-	0.37-
	787.690-	ASSET TOTAL	0.00	787.69	788.93-	1.24-
		FNMA PL #BU8809 V-M 3.073% 5/01/52 CUSIP 3140MAYF5				
1/25/24	333.410-	PAID DOWN 333.41 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258703	0.00	333.41	328.46-	4.95

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/26/24	267.120-	PAID DOWN 267.12 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258703	0.00	267.12	263.15-	3.97
3/25/24	289.370-	PAID DOWN 289.37 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258703	0.00	289.37	285.07-	4.30
	889.900-	ASSET TOTAL	0.00	889.90	876.68-	13.22
		FNMA PL #BV2500 V- 3.806% 6/01/52 CUSIP 3140MFX65				
1/25/24	1,023.550-	PAID DOWN 1,023.55 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258703	0.00	1,023.55	1,024.43-	0.88-
2/26/24	1,927.740-	PAID DOWN 1,927.74 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258703	0.00	1,927.74	1,929.40-	1.66-
3/25/24	216.350-	PAID DOWN 216.35 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258703	0.00	216.35	216.54-	0.19-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	3,167.640-	ASSET TOTAL	0.00	3,167.64	3,170.37-	2.73-
		FNMA PL #BV7893 V-M 4.227% 7/01/52 CUSIP 3140MMXX1				
1/25/24	213.240-	PAID DOWN 213.24 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258703	0.00	213.24	214.04-	0.80-
2/26/24	3,477.320-	PAID DOWN 3,477.32 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258703	0.00	3,477.32	3,490.36-	13.04-
3/25/24	194.300-	PAID DOWN 194.3 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258703	0.00	194.30	195.03-	0.73-
	3,884.860-	ASSET TOTAL	0.00	3,884.86	3,899.43-	14.57-
		FNMA PL #BV7994 V-M 4.535% 8/01/52 CUSIP 3140MM3C0				
1/25/24	82.170-	PAID DOWN 82.17 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258703	0.00	82.17	81.50-	0.67

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/26/24	90.230-	PAID DOWN 90.23 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258703	0.00	90.23	89.49-	0.74
3/25/24	577.010-	PAID DOWN 577.01 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258703	0.00	577.01	572.28-	4.73
	749.410-	ASSET TOTAL	0.00	749.41	743.27-	6.14
		FNMA PL #BW1384 V-M 5.283% 12/01/52 CUSIP 3140MSRE7				
1/25/24	2,152.280-	PAID DOWN 2,152.28 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258703	0.00	2,152.28	2,141.52-	10.76
2/26/24	123.500-	PAID DOWN 123.5 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258703	0.00	123.50	122.88-	0.62
3/25/24	2,139.400-	PAID DOWN 2,139.4 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258703	0.00	2,139.40	2,128.70-	10.70

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	4,415.180-	ASSET TOTAL	0.00	4,415.18	4,393.10-	22.08
		FNMA PL #BW5040 V-M 3.866% 7/01/52 CUSIP 3140MWS64				
1/25/24	276.180-	PAID DOWN 276.18 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258703	0.00	276.18	278.82-	2.64-
2/26/24	449.640-	PAID DOWN 449.64 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258703	0.00	449.64	453.94-	4.30-
3/25/24	236.220-	PAID DOWN 236.22 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258703	0.00	236.22	238.48-	2.26-
	962.040-	ASSET TOTAL	0.00	962.04	971.24-	9.20-
		FNMA PL #BW9708 V-M 5.121% 11/01/52 CUSIP 3140N2YE5				
1/25/24	1,081.970-	PAID DOWN 1,081.97 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258703	0.00	1,081.97	1,070.85-	11.12

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/26/24	2,840.890-	PAID DOWN 2,840.89 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258703	0.00	2,840.89	2,811.70-	29.19
3/25/24	3,935.660-	PAID DOWN 3,935.66 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258703	0.00	3,935.66	3,895.23-	40.43
	7,858.520-	ASSET TOTAL	0.00	7,858.52	7,777.78-	80.74
		FNMA PL #BZ0535 4.460% 2/01/31 CUSIP 3140NUSZ3				
3/25/24	287.830-	PAID DOWN 287.83 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258702	0.00	287.83	283.87-	3.96
	287.830-	ASSET TOTAL	0.00	287.83	283.87-	3.96
		FNMA PL #CB3854 4.000% 6/01/52 CUSIP 3140QPH83				
1/25/24	4,654.020-	PAID DOWN 4,654.02 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258702	0.00	4,654.02	4,510.40-	143.62

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/26/24	4,819.010-	PAID DOWN 4,819.01 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258702	0.00	4,819.01	4,670.30-	148.71
3/25/24	10,261.670-	PAID DOWN 10,261.67 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258702	0.00	10,261.67	9,945.00-	316.67
	19,734.700-	ASSET TOTAL	0.00	19,734.70	19,125.70-	609.00
		FNMA PL #CB4894 5.000% 10/01/52 CUSIP 3140QQNL5				
1/25/24	726.450-	PAID DOWN 726.45 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258702	0.00	726.45	721.40-	5.05
2/26/24	2,976.610-	PAID DOWN 2,976.61 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258702	0.00	2,976.61	2,955.91-	20.70
3/25/24	2,614.790-	PAID DOWN 2,614.79 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258702	0.00	2,614.79	2,596.61-	18.18

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	6,317.850-	ASSET TOTAL	0.00	6,317.85	6,273.92-	43.93
		FNMA PL #CB4900 5.000% 10/01/52 CUSIP 3140QQNS0				
1/25/24	432.920-	PAID DOWN 432.92 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258702	0.00	432.92	423.55-	9.37
2/26/24	3,116.390-	PAID DOWN 3,116.39 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258702	0.00	3,116.39	3,048.95-	67.44
3/25/24	417.750-	PAID DOWN 417.75 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258702	0.00	417.75	408.71-	9.04
	3,967.060-	ASSET TOTAL	0.00	3,967.06	3,881.21-	85.85
		FNMA PL #CB4905 5.500% 10/01/52 CUSIP 3140QQNX9				
1/25/24	1,702.820-	PAID DOWN 1,702.82 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258702	0.00	1,702.82	1,701.22-	1.60

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/26/24	836.550-	PAID DOWN 836.55 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258702	0.00	836.55	835.77-	0.78
3/25/24	4,255.770-	PAID DOWN 4,255.77 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258702	0.00	4,255.77	4,251.78-	3.99
	6,795.140-	ASSET TOTAL	0.00	6,795.14	6,788.77-	6.37
		FNMA PL #CB4943 4.500% 10/01/52 CUSIP 3140QQP58				
1/25/24	2,359.520-	PAID DOWN 2,359.52 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258702	0.00	2,359.52	2,291.13-	68.39
2/26/24	2,659.880-	PAID DOWN 2,659.88 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258702	0.00	2,659.88	2,582.79-	77.09
3/25/24	2,356.460-	PAID DOWN 2,356.46 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258702	0.00	2,356.46	2,288.16-	68.30

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	7,375.860-	ASSET TOTAL	0.00	7,375.86	7,162.08-	213.78
		FNMA PL #CB6531 V-M 5.140% 6/01/53 CUSIP 3140QSHH7				
1/25/24	1,341.070-	PAID DOWN 1,341.07 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258703	0.00	1,341.07	1,304.45-	36.62
2/26/24	740.200-	PAID DOWN 740.2 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258703	0.00	740.20	719.99-	20.21
3/25/24	2,223.310-	PAID DOWN 2,223.31 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258703	0.00	2,223.31	2,162.60-	60.71
	4,304.580-	ASSET TOTAL	0.00	4,304.58	4,187.04-	117.54
		FNMA PL #708593 V-M 5.776% 5/01/33 CUSIP 31401HGA4				
1/25/24	12.000-	PAID DOWN 12 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258703	0.00	12.00	11.76-	0.24

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FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/26/24	12.070-	PAID DOWN 12.07 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258703	0.00	12.07	11.83-	0.24
3/25/24	12.130-	PAID DOWN 12.13 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258703	0.00	12.13	11.89-	0.24
	36.200-	ASSET TOTAL	0.00	36.20	35.48-	0.72
		FNMA PL #734329 V- 7.430% 6/01/33 CUSIP 31402NY28				
1/25/24	54.750-	PAID DOWN 54.75 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258703	0.00	54.75	53.81-	0.94
2/26/24	61.160-	PAID DOWN 61.16 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258703	0.00	61.16	60.11-	1.05
3/25/24	55.540-	PAID DOWN 55.54 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258703	0.00	55.54	54.59-	0.95

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	171.450-	ASSET TOTAL	0.00	171.45	168.51-	2.94
		FNMA PL #745606 V-M 5.971% 5/01/36 CUSIP 31403DKT5				
1/25/24	10.380-	PAID DOWN 10.38 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258703	0.00	10.38	10.17-	0.21
2/26/24	10.260-	PAID DOWN 10.26 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258703	0.00	10.26	10.05-	0.21
3/25/24	12.690-	PAID DOWN 12.69 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258703	0.00	12.69	12.44-	0.25
	33.330-	ASSET TOTAL	0.00	33.33	32.66-	0.67
		FNMA PL #796989 V-M 7.214% 8/01/34 CUSIP 31405RNE2				
1/25/24	157.440-	PAID DOWN 157.44 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258703	0.00	157.44	155.91-	1.53

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FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/26/24	17.960-	PAID DOWN 17.96 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258703	0.00	17.96	17.79-	0.17
3/25/24	16.640-	PAID DOWN 16.64 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258703	0.00	16.64	16.48-	0.16
	192.040-	ASSET TOTAL	0.00	192.04	190.18-	1.86
		FNMA POOL #AH9016 3.99998% 3/01/26 CUSIP 3138ABAS8				
1/25/24	426.980-	PAID DOWN 426.98 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258703	0.00	426.98	439.59-	12.61-
2/26/24	162.560-	PAID DOWN 162.56 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258703	0.00	162.56	167.36-	4.80-
3/25/24	158.600-	PAID DOWN 158.6 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258703	0.00	158.60	163.28-	4.68-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	748.140-	ASSET TOTAL	0.00	748.14	770.23-	22.09-
		FNMA POOL #AL9502 4.00001% 11/01/45 CUSIP 3138ERRY8				
1/25/24	400.820-	PAID DOWN 400.82 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258702	0.00	400.82	418.54-	17.72-
2/26/24	477.180-	PAID DOWN 477.18 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258702	0.00	477.18	498.28-	21.10-
3/25/24	245.040-	PAID DOWN 245.04 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258702	0.00	245.04	255.88-	10.84-
	1,123.040-	ASSET TOTAL	0.00	1,123.04	1,172.70-	49.66-
		FNMA POOL #AM8683 2.480% 3/01/25 CUSIP 3138L9UH3				
1/25/24	255.030-	PAID DOWN 255.03 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258703	0.00	255.03	260.47-	5.44-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/26/24	255.750-	PAID DOWN 255.75 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258703	0.00	255.75	261.20-	5.45-
3/25/24	279.380-	PAID DOWN 279.38 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258703	0.00	279.38	285.34-	5.96-
	790.160-	ASSET TOTAL	0.00	790.16	807.01-	16.85-
		FNMA POOL #AN0502 3.350% 1/01/28 CUSIP 3138LCRY3				
1/25/24	242.380-	PAID DOWN 242.38 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258702	0.00	242.38	243.29-	0.91-
2/26/24	243.400-	PAID DOWN 243.4 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258702	0.00	243.40	244.31-	0.91-
3/25/24	286.590-	PAID DOWN 286.59 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258702	0.00	286.59	287.66-	1.07-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	772.370-	ASSET TOTAL	0.00	772.37	775.26-	2.89-
		FNMA POOL #AN0665 3.070% 2/01/26 CUSIP 3138LCW35				
1/25/24	284.110-	PAID DOWN 284.11 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258702	0.00	284.11	284.29-	0.18-
2/26/24	285.290-	PAID DOWN 285.29 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258702	0.00	285.29	285.47-	0.18-
3/25/24	340.930-	PAID DOWN 340.93 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258702	0.00	340.93	341.14-	0.21-
	910.330-	ASSET TOTAL	0.00	910.33	910.90-	0.57-
		FNMA POOL #AQ4651 3.500% 11/01/42 CUSIP 3138MLEZ3				
1/25/24	53.210-	PAID DOWN 53.21 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258702	0.00	53.21	57.24-	4.03-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/26/24	53.020-	PAID DOWN 53.02 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258702	0.00	53.02	57.04-	4.02-
3/25/24	51.560-	PAID DOWN 51.56 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258702	0.00	51.56	55.47-	3.91-
	157.790-	ASSET TOTAL	0.00	157.79	169.75-	11.96-
		FNMA POOL #AQ4697 3.500% 11/01/42 CUSIP 3138MLGF5				
1/25/24	64.990-	PAID DOWN 64.99 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258702	0.00	64.99	69.51-	4.52-
2/26/24	65.660-	PAID DOWN 65.66 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258702	0.00	65.66	70.23-	4.57-
3/25/24	62.810-	PAID DOWN 62.81 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258702	0.00	62.81	67.18-	4.37-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	193.460-	ASSET TOTAL	0.00	193.46	206.92-	13.46-
		FNMA POOL #AS3662 2.500% 10/01/24 CUSIP 3138WDB83				
1/25/24	357.930-	PAID DOWN 357.93 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258703	0.00	357.93	366.49-	8.56-
2/26/24	257.190-	PAID DOWN 257.19 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258703	0.00	257.19	263.34-	6.15-
3/25/24	239.250-	PAID DOWN 239.25 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258703	0.00	239.25	244.97-	5.72-
	854.370-	ASSET TOTAL	0.00	854.37	874.80-	20.43-
		FNMA POOL #AS3886 2.50076% 11/01/24 CUSIP 3138WDJ85				
1/25/24	691.070-	PAID DOWN 691.07 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258703	0.00	691.07	706.78-	15.71-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/26/24	480.100-	PAID DOWN 480.1 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258703	0.00	480.10	491.01-	10.91-
3/25/24	596.280-	PAID DOWN 596.28 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258703	0.00	596.28	609.84-	13.56-
	1,767.450-	ASSET TOTAL	0.00	1,767.45	1,807.63-	40.18-
		FNMA POOL #AX6834 3.500% 11/01/34 CUSIP 3138Y8SY7				
1/25/24	439.210-	PAID DOWN 439.21 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258702	0.00	439.21	459.25-	20.04-
2/26/24	440.860-	PAID DOWN 440.86 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258702	0.00	440.86	460.97-	20.11-
3/25/24	442.510-	PAID DOWN 442.51 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258702	0.00	442.51	462.70-	20.19-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	1,322.580-	ASSET TOTAL	0.00	1,322.58	1,382.92-	60.34-
		FNMA POOL #BF0105 4.000% 6/01/56 CUSIP 3140FXDK5				
1/25/24	760.290-	PAID DOWN 760.29 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258702	0.00	760.29	806.17-	45.88-
2/26/24	1,085.960-	PAID DOWN 1,085.96 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258702	0.00	1,085.96	1,151.50-	65.54-
3/25/24	1,546.180-	PAID DOWN 1,546.18 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258702	0.00	1,546.18	1,639.49-	93.31-
	3,392.430-	ASSET TOTAL	0.00	3,392.43	3,597.16-	204.73-
		FNMA POOL #BF0107 4.500% 6/01/56 CUSIP 3140FXDM1				
1/25/24	969.840-	PAID DOWN 969.84 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258702	0.00	969.84	1,044.34-	74.50-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/26/24	1,512.950-	PAID DOWN 1,512.95 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258702	0.00	1,512.95	1,629.18-	116.23-
3/25/24	2,342.300-	PAID DOWN 2,342.3 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258702	0.00	2,342.30	2,522.25-	179.95-
	4,825.090-	ASSET TOTAL	0.00	4,825.09	5,195.77-	370.68-
		FNMA POOL #BF0118 4.500% 6/01/56 CUSIP 3140FXDY5				
1/25/24	432.930-	PAID DOWN 432.93 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258702	0.00	432.93	466.04-	33.11-
2/26/24	292.660-	PAID DOWN 292.66 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258702	0.00	292.66	315.04-	22.38-
3/25/24	323.970-	PAID DOWN 323.97 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258702	0.00	323.97	348.75-	24.78-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	1,049.560-	ASSET TOTAL	0.00	1,049.56	1,129.83-	80.27-
		FNMA POOL #BF0125 4.000% 7/01/56 CUSIP 3140FXD74				
1/25/24	564.500-	PAID DOWN 564.5 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258702	0.00	564.50	596.92-	32.42-
2/26/24	381.780-	PAID DOWN 381.78 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258702	0.00	381.78	403.71-	21.93-
3/25/24	726.840-	PAID DOWN 726.84 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258702	0.00	726.84	768.59-	41.75-
	1,673.120-	ASSET TOTAL	0.00	1,673.12	1,769.22-	96.10-
		FNMA POOL #BF0132 4.000% 7/01/56 CUSIP 3140FXEE8				
1/25/24	412.480-	PAID DOWN 412.48 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258702	0.00	412.48	437.42-	24.94-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/26/24	268.510-	PAID DOWN 268.51 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258702	0.00	268.51	284.75-	16.24-
3/25/24	302.580-	PAID DOWN 302.58 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258702	0.00	302.58	320.88-	18.30-
	983.570-	ASSET TOTAL	0.00	983.57	1,043.05-	59.48-
		FNMA POOL #BF0154 3.500% 11/01/46 CUSIP 3140FXE40				
1/25/24	623.470-	PAID DOWN 623.47 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258702	0.00	623.47	647.92-	24.45-
2/26/24	434.480-	PAID DOWN 434.48 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258702	0.00	434.48	451.52-	17.04-
3/25/24	887.820-	PAID DOWN 887.82 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258702	0.00	887.82	922.64-	34.82-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	1,945.770-	ASSET TOTAL	0.00	1,945.77	2,022.08-	76.31-
		FNMA POOL #BF0172 4.000% 1/01/41 CUSIP 3140FXFN7				
1/25/24	127.880-	PAID DOWN 127.88 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258702	0.00	127.88	131.98-	4.10-
2/26/24	118.200-	PAID DOWN 118.2 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258702	0.00	118.20	121.99-	3.79-
3/25/24	159.650-	PAID DOWN 159.65 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258702	0.00	159.65	164.76-	5.11-
	405.730-	ASSET TOTAL	0.00	405.73	418.73-	13.00-
		FNMA POOL #BF0193 4.000% 4/01/41 CUSIP 3140FXGB2				
1/25/24	933.060-	PAID DOWN 933.06 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258702	0.00	933.06	964.30-	31.24-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/26/24	1,426.420-	PAID DOWN 1,426.42 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258702	0.00	1,426.42	1,474.17-	47.75-
3/25/24	1,032.960-	PAID DOWN 1,032.96 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258702	0.00	1,032.96	1,067.54-	34.58-
	3,392.440-	ASSET TOTAL	0.00	3,392.44	3,506.01-	113.57-
		FNMA POOL #BF0198 4.000% 11/01/40 CUSIP 3140FXGG1				
1/25/24	568.710-	PAID DOWN 568.71 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258702	0.00	568.71	585.07-	16.36-
2/26/24	642.140-	PAID DOWN 642.14 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258702	0.00	642.14	660.62-	18.48-
3/25/24	764.970-	PAID DOWN 764.97 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258702	0.00	764.97	786.99-	22.02-

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FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	1,975.820-	ASSET TOTAL	0.00	1,975.82	2,032.68-	56.86-
		FNMA POOL #BF0201 4.000% 8/01/51 CUSIP 3140FXGK2				
1/25/24	1,990.350-	PAID DOWN 1,990.35 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258702	0.00	1,990.35	2,022.41-	32.06-
2/26/24	1,328.290-	PAID DOWN 1,328.29 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258702	0.00	1,328.29	1,349.68-	21.39-
3/25/24	1,143.450-	PAID DOWN 1,143.45 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258702	0.00	1,143.45	1,161.86-	18.41-
	4,462.090-	ASSET TOTAL	0.00	4,462.09	4,533.95-	71.86-
		FNMA POOL #BF0202 4.500% 1/01/51 CUSIP 3140FXGL0				
1/25/24	768.790-	PAID DOWN 768.79 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258702	0.00	768.79	799.72-	30.93-

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FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/26/24	563.020-	PAID DOWN 563.02 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258702	0.00	563.02	585.66-	22.64-
3/25/24	509.250-	PAID DOWN 509.25 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258702	0.00	509.25	529.73-	20.48-
	1,841.060-	ASSET TOTAL	0.00	1,841.06	1,915.11-	74.05-
		FNMA POOL #BK7939 4.500% 11/01/48 CUSIP 3140HMZD9				
1/25/24	381.630-	PAID DOWN 381.63 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258702	0.00	381.63	392.05-	10.42-
2/26/24	396.370-	PAID DOWN 396.37 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258702	0.00	396.37	407.19-	10.82-
3/25/24	780.540-	PAID DOWN 780.54 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258702	0.00	780.54	801.85-	21.31-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	1,558.540-	ASSET TOTAL	0.00	1,558.54	1,601.09-	42.55-
		FNMA POOL #BO5023 3.000% 12/01/49 CUSIP 3140K0SM1				
1/25/24	374.340-	PAID DOWN 374.34 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258702	0.00	374.34	381.04-	6.70-
2/26/24	245.140-	PAID DOWN 245.14 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258702	0.00	245.14	249.53-	4.39-
3/25/24	256.890-	PAID DOWN 256.89 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258702	0.00	256.89	261.49-	4.60-
	876.370-	ASSET TOTAL	0.00	876.37	892.06-	15.69-
		FNMA POOL #BO6246 2.500% 12/01/34 CUSIP 3140K15G7				
1/25/24	494.610-	PAID DOWN 494.61 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258702	0.00	494.61	504.73-	10.12-

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FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/26/24	481.710-	PAID DOWN 481.71 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258702	0.00	481.71	491.57-	9.86-
3/25/24	471.600-	PAID DOWN 471.6 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258702	0.00	471.60	481.25-	9.65-
	1,447.920-	ASSET TOTAL	0.00	1,447.92	1,477.55-	29.63-
		FNMA POOL #BO7258 3.000% 1/01/35 CUSIP 3140K3B43				
1/25/24	257.540-	PAID DOWN 257.54 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258702	0.00	257.54	266.09-	8.55-
2/26/24	635.950-	PAID DOWN 635.95 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258702	0.00	635.95	657.07-	21.12-
3/25/24	270.890-	PAID DOWN 270.89 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258702	0.00	270.89	279.88-	8.99-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	1,164.380-	ASSET TOTAL	0.00	1,164.38	1,203.04-	38.66-
		FNMA POOL #BO7259 3.000% 1/01/35 CUSIP 3140K3B50				
1/25/24	664.170-	PAID DOWN 664.17 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258702	0.00	664.17	685.39-	21.22-
2/26/24	264.070-	PAID DOWN 264.07 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258702	0.00	264.07	272.51-	8.44-
3/25/24	730.940-	PAID DOWN 730.94 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258702	0.00	730.94	754.30-	23.36-
	1,659.180-	ASSET TOTAL	0.00	1,659.18	1,712.20-	53.02-
		FNMA POOL #BO7262 3.000% 1/01/35 CUSIP 3140K3B84				
1/25/24	128.970-	PAID DOWN 128.97 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258702	0.00	128.97	132.94-	3.97-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/26/24	117.940-	PAID DOWN 117.94 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258702	0.00	117.94	121.57-	3.63-
3/25/24	118.270-	PAID DOWN 118.27 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258702	0.00	118.27	121.91-	3.64-
	365.180-	ASSET TOTAL	0.00	365.18	376.42-	11.24-
		FNMA POOL #BS4261 1.700% 9/01/28 CUSIP 3140LEWX1				
1/25/24	312.380-	PAID DOWN 312.38 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258702	0.00	312.38	312.77-	0.39-
2/26/24	313.750-	PAID DOWN 313.75 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258702	0.00	313.75	314.14-	0.39-
3/25/24	389.380-	PAID DOWN 389.38 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258702	0.00	389.38	389.87-	0.49-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	1,015.510-	ASSET TOTAL	0.00	1,015.51	1,016.78-	1.27-
		FNMA POOL #BS4490 1.960% 2/01/29 CUSIP 3140LE7C5				
1/25/24	329.010-	PAID DOWN 329.01 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258702	0.00	329.01	334.97-	5.96-
2/26/24	330.430-	PAID DOWN 330.43 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258702	0.00	330.43	336.42-	5.99-
3/25/24	407.190-	PAID DOWN 407.19 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258702	0.00	407.19	414.57-	7.38-
	1,066.630-	ASSET TOTAL	0.00	1,066.63	1,085.96-	19.33-
		FNMA POOL #CA3155 4.000% 2/01/34 CUSIP 3140QAQH6				
1/25/24	236.060-	PAID DOWN 236.06 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258703	0.00	236.06	244.38-	8.32-

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FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/26/24	72.560-	PAID DOWN 72.56 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258703	0.00	72.56	75.12-	2.56-
3/25/24	75.540-	PAID DOWN 75.54 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258703	0.00	75.54	78.20-	2.66-
	384.160-	ASSET TOTAL	0.00	384.16	397.70-	13.54-
		FNMA POOL #CA3156 4.000% 2/01/34 CUSIP 3140QAQJ2				
1/25/24	66.880-	PAID DOWN 66.88 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258703	0.00	66.88	69.11-	2.23-
2/26/24	144.390-	PAID DOWN 144.39 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258703	0.00	144.39	149.21-	4.82-
3/25/24	50.450-	PAID DOWN 50.45 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258703	0.00	50.45	52.13-	1.68-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	261.720-	ASSET TOTAL	0.00	261.72	270.45-	8.73-
		FNMA POOL #CB2625 2.500% 1/01/52 CUSIP 3140QM4K7				
1/25/24	922.070-	PAID DOWN 922.07 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258702	0.00	922.07	922.00-	0.07
2/26/24	1,465.220-	PAID DOWN 1,465.22 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258702	0.00	1,465.22	1,465.11-	0.11
3/25/24	2,332.860-	PAID DOWN 2,332.86 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258702	0.00	2,332.86	2,332.68-	0.18
	4,720.150-	ASSET TOTAL	0.00	4,720.15	4,719.79-	0.36
		FNMA POOL #MA1106 3.000% 7/01/32 CUSIP 31418AGQ5				
1/25/24	942.950-	PAID DOWN 942.95 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258702	0.00	942.95	984.79-	41.84-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/26/24	768.030-	PAID DOWN 768.03 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258702	0.00	768.03	802.11-	34.08-
3/25/24	745.920-	PAID DOWN 745.92 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258702	0.00	745.92	779.02-	33.10-
	2,456.900-	ASSET TOTAL	0.00	2,456.90	2,565.92-	109.02-
		FNMA POOL #MA2915 3.000% 1/01/27 CUSIP 31418CGZ1				
1/25/24	292.590-	PAID DOWN 292.59 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258703	0.00	292.59	301.46-	8.87-
2/26/24	400.750-	PAID DOWN 400.75 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258703	0.00	400.75	412.90-	12.15-
3/25/24	308.260-	PAID DOWN 308.26 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258703	0.00	308.26	317.60-	9.34-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	1,001.600-	ASSET TOTAL	0.00	1,001.60	1,031.96-	30.36-
		FNMA POOL #MA3107 2.500% 8/01/27 CUSIP 31418CNZ3				
1/25/24	503.290-	PAID DOWN 503.29 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258703	0.00	503.29	512.81-	9.52-
2/26/24	479.690-	PAID DOWN 479.69 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258703	0.00	479.69	488.76-	9.07-
3/25/24	565.980-	PAID DOWN 565.98 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258703	0.00	565.98	576.68-	10.70-
	1,548.960-	ASSET TOTAL	0.00	1,548.96	1,578.25-	29.29-
		FNMA POOL #MA3131 3.000% 9/01/27 CUSIP 31418CPR9				
1/25/24	556.430-	PAID DOWN 556.43 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258703	0.00	556.43	576.25-	19.82-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/26/24	466.340-	PAID DOWN 466.34 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258703	0.00	466.34	482.95-	16.61-
3/25/24	493.110-	PAID DOWN 493.11 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258703	0.00	493.11	510.68-	17.57-
	1,515.880-	ASSET TOTAL	0.00	1,515.88	1,569.88-	54.00-
		FNMA POOL #555743 5.000% 9/01/33 CUSIP 31385XLY1				
1/25/24	334.530-	PAID DOWN 334.53 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258702	0.00	334.53	353.53-	19.00-
1/25/24	260.690-	PAID DOWN 260.69 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258703	0.00	260.69	275.50-	14.81-
2/26/24	353.960-	PAID DOWN 353.96 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258702	0.00	353.96	374.06-	20.10-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/26/24	275.830-	PAID DOWN 275.83 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258703	0.00	275.83	291.50-	15.67-
3/25/24	302.450-	PAID DOWN 302.45 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258702	0.00	302.45	319.63-	17.18-
3/25/24	235.700-	PAID DOWN 235.7 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258703	0.00	235.70	249.09-	13.39-
	1,763.160-	ASSET TOTAL	0.00	1,763.16	1,863.31-	100.15-
		FNMA POOL #735925 5.000% 10/01/35 CUSIP 31402RSN0				
1/25/24	244.770-	PAID DOWN 244.77 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258702	0.00	244.77	260.71-	15.94-
1/25/24	155.390-	PAID DOWN 155.39 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258703	0.00	155.39	165.51-	10.12-

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FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/26/24	207.870-	PAID DOWN 207.87 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258702	0.00	207.87	221.41-	13.54-
2/26/24	131.960-	PAID DOWN 131.96 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258703	0.00	131.96	140.55-	8.59-
3/25/24	268.300-	PAID DOWN 268.3 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258702	0.00	268.30	285.77-	17.47-
3/25/24	170.320-	PAID DOWN 170.32 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258703	0.00	170.32	181.41-	11.09-
	1,178.610-	ASSET TOTAL	0.00	1,178.61	1,255.36-	76.75-
		FORD CREDIT ABS 3.230% 5/15/25 CUSIP 34528LAD7				
1/16/24	17,084.300-	PAID DOWN 17,084.3 SHARES/UNITS AT 2,116.0059 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 16258702	0.00	17,084.30	17,082.24-	2.06

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/16/24	8,266.600-	PAID DOWN 8,266.6 SHARES/UNITS AT 4,373.0772 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 16258703	0.00	8,266.60	8,265.60-	1.00
2/15/24	20,722.930-	PAID DOWN 20,722.93 SHARES/UNITS AT 30,221.3569 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 16258702	0.00	20,722.93	20,720.43-	2.50
2/15/24	10,027.230-	PAID DOWN 10,027.23 SHARES/UNITS AT 62,457.4347 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 16258703	0.00	10,027.23	10,026.02-	1.21
3/15/24	19,473.650-	PAID DOWN 19,473.65 SHARES/UNITS AT 849.6067 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 16258702	0.00	19,473.65	19,471.29-	2.36
3/15/24	9,422.730-	PAID DOWN 9,422.73 SHARES/UNITS AT 1,755.8545 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 16258703	0.00	9,422.73	9,421.59-	1.14
	84,997.440-	ASSET TOTAL	0.00	84,997.44	84,987.17-	10.27
		FREDDIE MAC - SCRT 2.000% 11/25/59 CUSIP 35563PQN2				
1/25/24	616.000-	PAID DOWN 616 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 16258702	0.00	616.00	629.71-	13.71-

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FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/26/24	694.610-	PAID DOWN 694.61 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 16258702	0.00	694.61	709.81-	15.20-
3/25/24	455.980-	PAID DOWN 455.98 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 16258702	0.00	455.98	465.78-	9.80-
	1,766.590-	ASSET TOTAL	0.00	1,766.59	1,805.30-	38.71-
		FREDDIE MAC - SCRT 2.500% 5/01/60 CUSIP 35563PSE0				
1/25/24	542.780-	PAID DOWN 542.78 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 16258702	0.00	542.78	573.51-	30.73-
2/26/24	380.940-	PAID DOWN 380.94 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 16258702	0.00	380.94	402.37-	21.43-
3/25/24	492.940-	PAID DOWN 492.94 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 16258702	0.00	492.94	520.48-	27.54-
	1,416.660-	ASSET TOTAL	0.00	1,416.66	1,496.36-	79.70-
		FREDDIE MAC - SCRT 2.500% 5/01/60 CUSIP 35563PSU4				

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SCHEDULE OF SECURITY DISPOSITIONS
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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/05/24	319.410	PAID DOWN 319.41 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 1/05/24 COMMISSION $0.00 CU06 16258703	0.00	319.41-	334.47	15.06
1/05/24	308.880-	PAID DOWN 308.88 SHARES/UNITS AT 100 ON TRADE DATE 12/25/23 TO SETTLE 1/05/24 COMMISSION $0.00 16258703	0.00	308.88	323.44-	14.56-
1/25/24	342.580-	PAID DOWN 342.58 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 16258703	0.00	342.58	358.73-	16.15-
2/26/24	388.340-	PAID DOWN 388.34 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 16258703	0.00	388.34	406.65-	18.31-
3/08/24	388.340	PAID DOWN 388.34 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 3/08/24 COMMISSION $0.00 CU04 16258703	0.00	388.34-	406.65	18.31
3/08/24	388.340-	PAID DOWN 388.34 SHARES/UNITS AT 64,422.2846 ON TRADE DATE 2/25/24 TO SETTLE 3/08/24 COMMISSION $0.00 16258703	0.00	388.34	406.65-	18.31-
3/25/24	234.620-	PAID DOWN 234.62 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 16258703	0.00	234.62	245.68-	11.06-

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FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	955.010-	ASSET TOTAL	0.00	955.01	1,000.03-	45.02-
		FREDDIE MAC - SCRT 2.500% 5/01/60 CUSIP 35563PTK5				
1/25/24	137.820-	PAID DOWN 137.82 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 16258703	0.00	137.82	145.14-	7.32-
2/26/24	359.790-	PAID DOWN 359.79 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 16258703	0.00	359.79	378.90-	19.11-
3/07/24	359.790	PAID DOWN 359.79 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 3/07/24 COMMISSION $0.00 CU06 16258703	0.00	359.79-	378.90	19.11
3/07/24	361.270-	PAID DOWN 361.27 SHARES/UNITS AT 69,200.3211 ON TRADE DATE 2/25/24 TO SETTLE 3/07/24 COMMISSION $0.00 16258703	0.00	361.27	380.45-	19.18-
3/25/24	137.840-	PAID DOWN 137.84 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 16258703	0.00	137.84	145.16-	7.32-
	636.930-	ASSET TOTAL	0.00	636.93	670.75-	33.82-

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FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		FREDDIE MAC - SCRT 2.500% 11/25/59 CUSIP 35563PRC5				
1/25/24	404.580-	PAID DOWN 404.58 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 16258703	0.00	404.58	426.42-	21.84-
2/26/24	380.150-	PAID DOWN 380.15 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 16258703	0.00	380.15	400.67-	20.52-
3/25/24	585.300-	PAID DOWN 585.3 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 16258703	0.00	585.30	616.90-	31.60-
	1,370.030-	ASSET TOTAL	0.00	1,370.03	1,443.99-	73.96-
		FREDDIE MAC - SCRT 3.500% 8/25/57 CUSIP 35563PGG8				
1/25/24	404.810-	PAID DOWN 404.81 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 16258702	0.00	404.81	402.62-	2.19
2/26/24	448.660-	PAID DOWN 448.66 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 16258702	0.00	448.66	446.23-	2.43

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FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/25/24	445.830-	PAID DOWN 445.83 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 16258702	0.00	445.83	443.41-	2.42
	1,299.300-	ASSET TOTAL	0.00	1,299.30	1,292.26-	7.04
		FREDDIE MAC - SCRT 4.000% 7/25/58 CUSIP 35563PJK6				
1/25/24	607.750-	PAID DOWN 607.75 SHARES/UNITS AT 45,917.0827 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 16258702	0.00	607.75	622.47-	14.72-
2/26/24	489.420-	PAID DOWN 489.42 SHARES/UNITS AT 57,018.7303 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 16258702	0.00	489.42	501.28-	11.86-
3/25/24	786.600-	PAID DOWN 786.6 SHARES/UNITS AT 35,476.8714 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 16258702	0.00	786.60	805.66-	19.06-
	1,883.770-	ASSET TOTAL	0.00	1,883.77	1,929.41-	45.64-
		GM FINANCIAL AUTOMOB 1.850% 3/20/25 CUSIP 36265MAC9				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/22/24	12,961.160-	PAID DOWN 12,961.16 SHARES/UNITS AT 3,728.1888 ON TRADE DATE 1/20/24 TO SETTLE 1/22/24 COMMISSION $0.00 16258703	0.00	12,961.16	12,961.05-	0.11
2/20/24	14,590.900-	PAID DOWN 14,590.9 SHARES/UNITS AT 100 ON TRADE DATE 2/20/24 TO SETTLE 2/20/24 COMMISSION $0.00 16258703	0.00	14,590.90	14,590.77-	0.13
3/20/24	15,323.350-	PAID DOWN 15,323.35 SHARES/UNITS AT 100 ON TRADE DATE 3/20/24 TO SETTLE 3/20/24 COMMISSION $0.00 16258703	0.00	15,323.35	15,323.22-	0.13
	42,875.410-	ASSET TOTAL	0.00	42,875.41	42,875.04-	0.37
		GM FINANCIAL SEC ABS 4.820% 8/16/27 CUSIP 36265QAD8				
3/20/24	70,000.000-	SOLD 70,000 SHARES/UNITS AT 99.4219 ON TRADE DATE 3/20/24 TO SETTLE 3/22/24 COMMISSION $0.00 PERSHING 70,000 PAR VALUE AT 99.42187143 % 16258703	0.00	69,595.31	69,988.53-	393.22-
	70,000.000-	ASSET TOTAL	0.00	69,595.31	69,988.53-	393.22-
		GM FINANCIAL SECURIT 0.510% 4/16/26 CUSIP 380149AC8				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/16/24	3,024.220-	PAID DOWN 3,024.22 SHARES/UNITS AT 100 ON TRADE DATE 1/16/24 TO SETTLE 1/16/24 COMMISSION $0.00 16258703	0.00	3,024.22	3,023.95-	0.27
2/16/24	3,072.870-	PAID DOWN 3,072.87 SHARES/UNITS AT 100 ON TRADE DATE 2/16/24 TO SETTLE 2/16/24 COMMISSION $0.00 16258703	0.00	3,072.87	3,072.60-	0.27
3/18/24	2,902.090-	PAID DOWN 2,902.09 SHARES/UNITS AT 100 ON TRADE DATE 3/16/24 TO SETTLE 3/18/24 COMMISSION $0.00 16258703	0.00	2,902.09	2,901.84-	0.25
3/20/24	23,616.350-	SOLD 23,616.35 SHARES/UNITS AT 98.0313 ON TRADE DATE 3/20/24 TO SETTLE 3/22/24 COMMISSION $0.00 MITSUBISHI UFJ SECURITIES (USA 23,616.35 PAR VALUE AT 98.03126133 % 16258703	0.00	23,151.41	23,614.27-	462.86-
	32,615.530-	ASSET TOTAL	0.00	32,150.59	32,612.66-	462.07-
		GNMA H01 CMO V-M 6.344% 1/20/66 CUSIP 38376RPB6				
1/22/24	548.340-	PAID DOWN 548.34 SHARES/UNITS AT 88,123.5201 ON TRADE DATE 1/20/24 TO SETTLE 1/22/24 COMMISSION $0.00 16258703	0.00	548.34	554.55-	6.21-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/20/24	617.060-	PAID DOWN 617.06 SHARES/UNITS AT 100 ON TRADE DATE 2/20/24 TO SETTLE 2/20/24 COMMISSION $0.00 16258703	0.00	617.06	624.04-	6.98-
3/20/24	156.500-	PAID DOWN 156.5 SHARES/UNITS AT 100 ON TRADE DATE 3/20/24 TO SETTLE 3/20/24 COMMISSION $0.00 16258703	0.00	156.50	158.27-	1.77-
	1,321.900-	ASSET TOTAL	0.00	1,321.90	1,336.86-	14.96-
		GNMA II #AR6644 V- 4.516% 11/20/66 CUSIP 36193DLZ3				
1/22/24	546.420-	PAID DOWN 546.42 SHARES/UNITS AT 100 ON TRADE DATE 1/20/24 TO SETTLE 1/22/24 COMMISSION $0.00 DECEMBER GNMA DUE 1/20/24 16258702	0.00	546.42	588.82-	42.40-
2/20/24	1,775.850-	PAID DOWN 1,775.85 SHARES/UNITS AT 100 ON TRADE DATE 2/20/24 TO SETTLE 2/20/24 COMMISSION $0.00 JANUARY GNMA DUE 2/20/24 16258702	0.00	1,775.85	1,913.64-	137.79-
3/20/24	892.090-	PAID DOWN 892.09 SHARES/UNITS AT 100 ON TRADE DATE 3/20/24 TO SETTLE 3/20/24 COMMISSION $0.00 FEBRUARY GNMA DUE 3/20/24 16258702	0.00	892.09	961.31-	69.22-
	3,214.360-	ASSET TOTAL	0.00	3,214.36	3,463.77-	249.41-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		GNMA II #891615 V- 6.052% 5/20/58 CUSIP 36208AZP9				
1/22/24	2,106.380-	PAID DOWN 2,106.38 SHARES/UNITS AT 100 ON TRADE DATE 1/20/24 TO SETTLE 1/22/24 COMMISSION $0.00 DECEMBER GNMA DUE 1/20/24 16258702	0.00	2,106.38	2,068.95-	37.43
1/22/24	2,337.460-	PAID DOWN 2,337.46 SHARES/UNITS AT 100 ON TRADE DATE 1/20/24 TO SETTLE 1/22/24 COMMISSION $0.00 DECEMBER GNMA DUE 1/20/24 16258703	0.00	2,337.46	2,295.92-	41.54
2/20/24	2,257.800-	PAID DOWN 2,257.8 SHARES/UNITS AT 100 ON TRADE DATE 2/20/24 TO SETTLE 2/20/24 COMMISSION $0.00 JANUARY GNMA DUE 2/20/24 16258702	0.00	2,257.80	2,217.68-	40.12
2/20/24	2,505.500-	PAID DOWN 2,505.5 SHARES/UNITS AT 100 ON TRADE DATE 2/20/24 TO SETTLE 2/20/24 COMMISSION $0.00 JANUARY GNMA DUE 2/20/24 16258703	0.00	2,505.50	2,460.97-	44.53
3/20/24	3,105.200-	PAID DOWN 3,105.2 SHARES/UNITS AT 100 ON TRADE DATE 3/20/24 TO SETTLE 3/20/24 COMMISSION $0.00 FEBRUARY GNMA DUE 3/20/24 16258702	0.00	3,105.20	3,050.02-	55.18
3/20/24	3,445.860-	PAID DOWN 3,445.86 SHARES/UNITS AT 100 ON TRADE DATE 3/20/24 TO SETTLE 3/20/24 COMMISSION $0.00 FEBRUARY GNMA DUE 3/20/24 16258703	0.00	3,445.86	3,384.62-	61.24

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	15,758.200-	ASSET TOTAL	0.00	15,758.20	15,478.16-	280.04
		GNMA II PL082977 V-A 3.750% 11/20/41 CUSIP 36225FJX8				
1/22/24	189.440-	PAID DOWN 189.44 SHARES/UNITS AT 100 ON TRADE DATE 1/20/24 TO SETTLE 1/22/24 COMMISSION $0.00 DECEMBER GNMA DUE 1/20/24 16258703	0.00	189.44	194.46-	5.02-
2/20/24	105.140-	PAID DOWN 105.14 SHARES/UNITS AT 100 ON TRADE DATE 2/20/24 TO SETTLE 2/20/24 COMMISSION $0.00 JANUARY GNMA DUE 2/20/24 16258703	0.00	105.14	107.92-	2.78-
3/20/24	50.130-	PAID DOWN 50.13 SHARES/UNITS AT 100 ON TRADE DATE 3/20/24 TO SETTLE 3/20/24 COMMISSION $0.00 FEBRUARY GNMA DUE 3/20/24 16258703	0.00	50.13	51.46-	1.33-
	344.710-	ASSET TOTAL	0.00	344.71	353.84-	9.13-
		GNMA II POOL #7146 5.47564% 7/01/59 CUSIP 36297K4B4				
3/20/24	10.750-	PAID DOWN 10.75 SHARES/UNITS AT 100 ON TRADE DATE 3/20/24 TO SETTLE 3/20/24 COMMISSION $0.00 FEBRUARY GNMA DUE 3/20/24 16258703	0.00	10.75	11.06-	0.31-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	10.750-	ASSET TOTAL	0.00	10.75	11.06-	0.31-
		GNMA II POOL #7734 4.14074% 9/20/61 CUSIP 36176RAU6				
3/20/24	1.590-	PAID DOWN 1.59 SHARES/UNITS AT 100 ON TRADE DATE 3/20/24 TO SETTLE 3/20/24 COMMISSION $0.00 FEBRUARY GNMA DUE 3/20/24 16258703	0.00	1.59	1.71-	0.12-
	1.590-	ASSET TOTAL	0.00	1.59	1.71-	0.12-
		GNMA SER H06 CMO 6.164% 1/20/69 CUSIP 38381TC37				
1/22/24	840.550-	PAID DOWN 840.55 SHARES/UNITS AT 57,488.134 ON TRADE DATE 1/20/24 TO SETTLE 1/22/24 COMMISSION $0.00 16258702	0.00	840.55	840.55-	0.00
3/20/24	1,152.070-	PAID DOWN 1,152.07 SHARES/UNITS AT 100 ON TRADE DATE 3/20/24 TO SETTLE 3/20/24 COMMISSION $0.00 16258702	0.00	1,152.07	1,152.07-	0.00
	1,992.620-	ASSET TOTAL	0.00	1,992.62	1,992.62-	0.00
		HARLEY-DAVIDSON MOTO 0.560% 11/16/26 CUSIP 41285AAC1				

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/16/24	3,447.410-	PAID DOWN 3,447.41 SHARES/UNITS AT 10,486.2723 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 16258703	0.00	3,447.41	3,446.88-	0.53
2/15/24	3,590.490-	PAID DOWN 3,590.49 SHARES/UNITS AT 174,426.0708 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 16258703	0.00	3,590.49	3,589.94-	0.55
3/15/24	3,864.300-	PAID DOWN 3,864.3 SHARES/UNITS AT 4,281.4851 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 16258703	0.00	3,864.30	3,863.71-	0.59
3/20/24	31,242.790-	SOLD 31,242.79 SHARES/UNITS AT 97.8711 ON TRADE DATE 3/20/24 TO SETTLE 3/22/24 COMMISSION $0.00 RBC DAIN RAUSCHER INC. 31,242.79 PAR VALUE AT 97.87108687 % 16258703	0.00	30,577.66	31,238.04-	660.38-
	42,144.990-	ASSET TOTAL	0.00	41,479.86	42,138.57-	658.71-
		HONDA AUTO RECE ABS 3.730% 7/20/26 CUSIP 43815PAC3				
3/20/24	80,000.000-	SOLD 80,000 SHARES/UNITS AT 98.5469 ON TRADE DATE 3/20/24 TO SETTLE 3/22/24 COMMISSION $0.00 PERSHING 80,000 PAR VALUE AT 98.546875 % 16258703	0.00	78,837.50	79,995.23-	1,157.73-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	80,000.000-	ASSET TOTAL	0.00	78,837.50	79,995.23-	1,157.73-
		HONDA AUTO RECEIVABL 0.270% 4/21/25 CUSIP 43813GAC5				
1/22/24	2,057.850-	PAID DOWN 2,057.85 SHARES/UNITS AT 23,481.6197 ON TRADE DATE 1/21/24 TO SETTLE 1/22/24 COMMISSION $0.00 16258703	0.00	2,057.85	2,057.81-	0.04
2/21/24	2,038.490-	PAID DOWN 2,038.49 SHARES/UNITS AT 100 ON TRADE DATE 2/21/24 TO SETTLE 2/21/24 COMMISSION $0.00 16258703	0.00	2,038.49	2,038.45-	0.04
3/21/24	1,967.290-	PAID DOWN 1,967.29 SHARES/UNITS AT 100 ON TRADE DATE 3/21/24 TO SETTLE 3/21/24 COMMISSION $0.00 16258703	0.00	1,967.29	1,967.25-	0.04
	6,063.630-	ASSET TOTAL	0.00	6,063.63	6,063.51-	0.12
		HONDA AUTO RECEIVABL 0.880% 1/21/26 CUSIP 43815GAC3				
1/04/24	1,540.310-	PAID DOWN 1,540.31 SHARES/UNITS AT 100 ON TRADE DATE 12/21/23 TO SETTLE 1/04/24 COMMISSION $0.00 16258703	0.00	1,540.31	1,539.99-	0.32
	1,540.310-	ASSET TOTAL	0.00	1,540.31	1,539.99-	0.32

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		IBM CORP 4.500% 2/06/28 CUSIP 459200KX8				
3/12/24	140,000.000-	SOLD 140,000 SHARES/UNITS AT 98.983 ON TRADE DATE 3/12/24 TO SETTLE 3/14/24 COMMISSION $0.00 PERSHING 140,000 PAR VALUE AT 98.983 % 16258702	0.00	138,576.20	139,783.00-	1,206.80-
	140,000.000-	ASSET TOTAL	0.00	138,576.20	139,783.00-	1,206.80-
		INTEL CORP 3.750% 8/05/27 CUSIP 458140BY5				
1/02/24	80,000.000-	SOLD 80,000 SHARES/UNITS AT 97.775 ON TRADE DATE 1/02/24 TO SETTLE 1/04/24 COMMISSION $0.00 BARCLAYS CAPITAL INC. FIXED IN 80,000 PAR VALUE AT 97.775 % 16258703	0.00	78,220.00	79,916.80-	1,696.80-
	80,000.000-	ASSET TOTAL	0.00	78,220.00	79,916.80-	1,696.80-
		JOHN DEERE OWNER ABS 2.320% 9/16/26 CUSIP 47787JAC2				
1/16/24	8,940.870-	PAID DOWN 8,940.87 SHARES/UNITS AT 4,043.2844 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 16258702	0.00	8,940.87	8,938.89-	1.98

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/16/24	4,334.970-	PAID DOWN 4,334.97 SHARES/UNITS AT 8,339.2688 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 16258703	0.00	4,334.97	4,334.01-	0.96
2/15/24	9,901.540-	PAID DOWN 9,901.54 SHARES/UNITS AT 63,250.2685 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 16258702	0.00	9,901.54	9,899.35-	2.19
2/15/24	4,800.750-	PAID DOWN 4,800.75 SHARES/UNITS AT 130,453.5881 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 16258703	0.00	4,800.75	4,799.69-	1.06
3/15/24	6,021.760-	PAID DOWN 6,021.76 SHARES/UNITS AT 2,747.5261 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 16258702	0.00	6,021.76	6,020.43-	1.33
3/15/24	2,919.640-	PAID DOWN 2,919.64 SHARES/UNITS AT 5,666.775 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 16258703	0.00	2,919.64	2,918.99-	0.65
	36,919.530-	ASSET TOTAL	0.00	36,919.53	36,911.36-	8.17
		JOHN DEERE OWNER TRU 0.520% 3/16/26 CUSIP 47789QAC4				
1/16/24	2,322.300-	PAID DOWN 2,322.3 SHARES/UNITS AT 100 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 16258703	0.00	2,322.30	2,322.09-	0.21

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SCHEDULE OF SECURITY DISPOSITIONS
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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/15/24	2,925.460-	PAID DOWN 2,925.46 SHARES/UNITS AT 100 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 16258703	0.00	2,925.46	2,925.20-	0.26
3/15/24	2,013.070-	PAID DOWN 2,013.07 SHARES/UNITS AT 100 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 16258703	0.00	2,013.07	2,012.89-	0.18
3/20/24	20,157.930-	SOLD 20,157.93 SHARES/UNITS AT 97.4571 ON TRADE DATE 3/20/24 TO SETTLE 3/22/24 COMMISSION $0.00 BARCLAYS CAPITAL INC. FIXED IN 20,157.93 PAR VALUE AT 97.457047 % 16258703	0.00	19,645.32	20,156.14-	510.82-
	27,418.760-	ASSET TOTAL	0.00	26,906.15	27,416.32-	510.17-
		JP MORGAN CHASE CMO 3.6498% 1/15/49 CUSIP 46590KAD6				
3/15/24	1,679.190-	PAID DOWN 1,679.19 SHARES/UNITS AT 9,852.9309 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 16258703	0.00	1,679.19	1,657.94-	21.25
	1,679.190-	ASSET TOTAL	0.00	1,679.19	1,657.94-	21.25
		KENTUCKY ST V-M 6.494% 11/25/50 CUSIP 49130NEZ8				

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FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/25/24	3,885.510-	PAID DOWN 3,885.51 SHARES/UNITS AT 942.3347 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 16258702	0.00	3,885.51	3,842.10-	43.41
2/26/24	3,984.580-	PAID DOWN 3,984.58 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 16258702	0.00	3,984.58	3,940.07-	44.51
3/25/24	5,554.930-	PAID DOWN 5,554.93 SHARES/UNITS AT 1,888.4577 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 16258702	0.00	5,554.93	5,492.87-	62.06
	13,425.020-	ASSET TOTAL	0.00	13,425.02	13,275.04-	149.98
		KIMCO REALTY CORP 2.700% 3/01/24 CUSIP 49446RAR0				
3/01/24	10,000.000-	MATURED 10,000 SHARES/UNITS AT 100 ON TRADE DATE 3/01/24 TO SETTLE 3/01/24 COMMISSION $0.00 10,000 PAR VALUE AT 100 % 16258703	0.00	10,000.00	10,078.20-	78.20-
	10,000.000-	ASSET TOTAL	0.00	10,000.00	10,078.20-	78.20-
		KRAFT HEINZ FOODS CO 3.000% 6/01/26 CUSIP 50077LAD8				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/20/24	135,000.000-	SOLD 135,000 SHARES/UNITS AT 95.864 ON TRADE DATE 3/20/24 TO SETTLE 3/22/24 COMMISSION $0.00 MARKETAXESS CORPORATION 135,000 PAR VALUE AT 95.864 % 16258702	0.00	129,416.40	129,499.73-	83.33-
	135,000.000-	ASSET TOTAL	0.00	129,416.40	129,499.73-	83.33-
		LOUISIANA ST LOCAL 3.615% 2/01/29 CUSIP 54627RAL4				
2/21/24	10,203.290-	PAID DOWN 10,203.29 SHARES/UNITS AT 100 ON TRADE DATE 2/01/24 TO SETTLE 2/21/24 COMMISSION $0.00 16258703	0.00	10,203.29	10,203.29-	0.00
	10,203.290-	ASSET TOTAL	0.00	10,203.29	10,203.29-	0.00
		MA STATE SPL OBLIG 4.110% 7/15/31 CUSIP 576004HG3				
1/18/24	9,395.660-	PAID DOWN 9,395.66 SHARES/UNITS AT 98.657 ON TRADE DATE 1/15/24 TO SETTLE 1/18/24 COMMISSION $0.00 PRINCIPAL PAYMENT DUE 1/15/24 16258703	0.00	9,395.66	9,384.17-	11.49
	9,395.660-	ASSET TOTAL	0.00	9,395.66	9,384.17-	11.49
		MANSFIELD TX INDEP 4.000% 2/15/25 CUSIP 564386RU6				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/01/24	50,000.000-	SOLD 50,000 SHARES/UNITS AT 99.22 ON TRADE DATE 2/01/24 TO SETTLE 2/05/24 COMMISSION $0.00 JANNEY MONTGOMERY SCOTT INC. 50,000 PAR VALUE AT 99.22 % 16258703	0.00	49,610.00	56,838.00-	7,228.00-
	50,000.000-	ASSET TOTAL	0.00	49,610.00	56,838.00-	7,228.00-
		MARSH & MCLENNAN COS 3.875% 3/15/24 CUSIP 571748BF8				
3/15/24	10,000.000-	MATURED 10,000 SHARES/UNITS AT 100 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 10,000 PAR VALUE AT 100 % 16258703	0.00	10,000.00	9,994.50-	5.50
	10,000.000-	ASSET TOTAL	0.00	10,000.00	9,994.50-	5.50
		MARSH & MCLENNAN COS 4.375% 3/15/29 CUSIP 571748BG6				
3/13/24	110,000.000-	SOLD 110,000 SHARES/UNITS AT 98.401 ON TRADE DATE 3/13/24 TO SETTLE 3/15/24 COMMISSION $0.00 WELLS FARGO SECURITIES, LLC 110,000 PAR VALUE AT 98.401 % 16258702	0.00	108,241.10	111,257.80-	3,016.70-
	110,000.000-	ASSET TOTAL	0.00	108,241.10	111,257.80-	3,016.70-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		MERCEDES-BENZ AUTO 0.400% 11/15/24 CUSIP 58769KAD6				
1/16/24	26,592.700-	PAID DOWN 26,592.7 SHARES/UNITS AT 100 ON TRADE DATE 1/16/24 TO SETTLE 1/16/24 COMMISSION $0.00 16258703	0.00	26,592.70	26,590.70-	2.00
	26,592.700-	ASSET TOTAL	0.00	26,592.70	26,590.70-	2.00
		MEXICAN AIR FINANCE 2.329% 1/14/27 CUSIP 302155BH8				
1/16/24	2,500.000-	PAID DOWN 2,500 SHARES/UNITS AT 100 ON TRADE DATE 1/16/24 TO SETTLE 1/16/24 COMMISSION $0.00 16258703	0.00	2,500.00	2,629.37-	129.37-
	2,500.000-	ASSET TOTAL	0.00	2,500.00	2,629.37-	129.37-
		MICHIGAN ST FIN V- 5.944% 7/25/61 CUSIP 59447TV91				
1/25/24	1,588.450-	PAID DOWN 1,588.45 SHARES/UNITS AT 6,345.1245 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 16258703	0.00	1,588.45	1,588.45-	0.00
2/26/24	2,709.870-	PAID DOWN 2,709.87 SHARES/UNITS AT 35,619.8914 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 16258703	0.00	2,709.87	2,709.87-	0.00

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/25/24	2,798.520-	PAID DOWN 2,798.52 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 16258703	0.00	2,798.52	2,798.52-	0.00
	7,096.840-	ASSET TOTAL	0.00	7,096.84	7,096.84-	0.00
		MID-AMERICA APARTMEN 3.600% 6/01/27 CUSIP 59523UAN7				
3/20/24	70,000.000-	SOLD 70,000 SHARES/UNITS AT 96.057 ON TRADE DATE 3/20/24 TO SETTLE 3/22/24 COMMISSION $0.00 BARCLAYS CAPITAL INC. FIXED IN 70,000 PAR VALUE AT 96.057 % 16258702	0.00	67,239.90	71,298.50-	4,058.60-
	70,000.000-	ASSET TOTAL	0.00	67,239.90	71,298.50-	4,058.60-
		MID-AMERICA APARTMEN 3.950% 3/15/29 CUSIP 59523UAQ0				
3/27/24	20,000.000-	SOLD 20,000 SHARES/UNITS AT 96.387 ON TRADE DATE 3/27/24 TO SETTLE 4/01/24 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 20,000 PAR VALUE AT 96.387 % 16258702	0.00	19,277.40	19,944.00-	666.60-
	20,000.000-	ASSET TOTAL	0.00	19,277.40	19,944.00-	666.60-
		MISSOURI ST V-M 6.014% 8/25/61 CUSIP 606072LK0				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/25/24	1,809.530-	PAID DOWN 1,809.53 SHARES/UNITS AT 9,109.6357 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 16258702	0.00	1,809.53	1,809.53-	0.00
2/26/24	2,278.420-	PAID DOWN 2,278.42 SHARES/UNITS AT 12,248.0083 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 16258702	0.00	2,278.42	2,278.42-	0.00
3/25/24	3,245.720-	PAID DOWN 3,245.72 SHARES/UNITS AT 8,597.8171 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 16258702	0.00	3,245.72	3,245.72-	0.00
	7,333.670-	ASSET TOTAL	0.00	7,333.67	7,333.67-	0.00
		MITSUBISHI UFJ V-A 4.080% 4/19/28 CUSIP 606822CE2				
3/28/24	200,000.000-	SOLD 200,000 SHARES/UNITS AT 97.128 ON TRADE DATE 3/28/24 TO SETTLE 4/02/24 COMMISSION $0.00 BARCLAYS CAPITAL INC. FIXED IN 200,000 PAR VALUE AT 97.128 % 16258702	0.00	194,256.00	200,000.00-	5,744.00-
	200,000.000-	ASSET TOTAL	0.00	194,256.00	200,000.00-	5,744.00-
		MONDELEZ INTERNATION 2.750% 4/13/30 CUSIP 609207AT2				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/03/24	160,000.000-	SOLD 160,000 SHARES/UNITS AT 89.929 ON TRADE DATE 1/03/24 TO SETTLE 1/05/24 COMMISSION $0.00 MARKETAXESS CORPORATION 160,000 PAR VALUE AT 89.929 % 16258702	0.00	143,886.40	133,208.00-	10,678.40
	160,000.000-	ASSET TOTAL	0.00	143,886.40	133,208.00-	10,678.40
		MORGAN STANLEY BAML 3.892% 6/15/47 CUSIP 61763MAF7				
2/16/24	4,188.610-	PAID DOWN 4,188.61 SHARES/UNITS AT 100 ON TRADE DATE 2/16/24 TO SETTLE 2/16/24 COMMISSION $0.00 16258703	0.00	4,188.61	4,299.54-	110.93-
3/15/24	9,738.200-	PAID DOWN 9,738.2 SHARES/UNITS AT 100 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 16258703	0.00	9,738.20	9,996.11-	257.91-
	13,926.810-	ASSET TOTAL	0.00	13,926.81	14,295.65-	368.84-
		MORGAN STANLEY CMO 3.058% 5/15/49 CUSIP 61766EBD6				
3/15/24	197.800-	PAID DOWN 197.8 SHARES/UNITS AT 83,644.8079 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 16258703	0.00	197.80	188.17-	9.63

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	197.800-	ASSET TOTAL	0.00	197.80	188.17-	9.63
		MSN 41079 AND 41084 1.717% 7/13/24 CUSIP 553737AA5				
1/16/24	6,313.790-	PAID DOWN 6,313.79 SHARES/UNITS AT 100 ON TRADE DATE 1/13/24 TO SETTLE 1/16/24 COMMISSION $0.00 16258702	0.00	6,313.79	6,313.79-	0.00
	6,313.790-	ASSET TOTAL	0.00	6,313.79	6,313.79-	0.00
		NEW YORK ST DORM AUT 2.438% 2/15/26 CUSIP 64990FS70				
1/08/24	130,000.000-	SOLD 130,000 SHARES/UNITS AT 96.038 ON TRADE DATE 1/08/24 TO SETTLE 1/10/24 COMMISSION $0.00 BNY/SUNTRUST CAPITAL MARKETS 130,000 PAR VALUE AT 96.038 % 16258703	0.00	124,849.40	123,548.10-	1,301.30
	130,000.000-	ASSET TOTAL	0.00	124,849.40	123,548.10-	1,301.30
		NISSAN AUTO LEA ABS 3.810% 5/15/25 CUSIP 65480LAD7				
1/16/24	38,386.550-	PAID DOWN 38,386.55 SHARES/UNITS AT 941.7486 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 16258702	0.00	38,386.55	38,386.21-	0.34

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/15/24	45,850.350-	PAID DOWN 45,850.35 SHARES/UNITS AT 13,659.1119 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 16258702	0.00	45,850.35	45,849.94-	0.41
3/15/24	43,556.070-	PAID DOWN 43,556.07 SHARES/UNITS AT 379.8539 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 16258702	0.00	43,556.07	43,555.68-	0.39
	127,792.970-	ASSET TOTAL	0.00	127,792.97	127,791.83-	1.14
		NISSAN AUTO LEA ABS 5.690% 7/15/26 CUSIP 65473FAD9				
3/11/24	105,000.000-	SOLD 105,000 SHARES/UNITS AT 100.3672 ON TRADE DATE 3/11/24 TO SETTLE 3/13/24 COMMISSION $0.00 TORONTO DOMINION SECURITIES (U 105,000 PAR VALUE AT 100.36719048 % 16258702	0.00	105,385.55	104,991.51-	394.04
	105,000.000-	ASSET TOTAL	0.00	105,385.55	104,991.51-	394.04
		NORFOLK SOUTHERN 3.150% 6/01/27 CUSIP 655844BT4				
3/01/24	32,000.000-	SOLD 32,000 SHARES/UNITS AT 94.936 ON TRADE DATE 3/01/24 TO SETTLE 3/05/24 COMMISSION $0.00 PERSHING 32,000 PAR VALUE AT 94.936 % 16258703	0.00	30,379.52	30,043.84-	335.68

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	32,000.000-	ASSET TOTAL	0.00	30,379.52	30,043.84-	335.68
		NORTHROP GRUMMAN COR 2.930% 1/15/25 CUSIP 666807BM3				
1/31/24	60,000.000-	SOLD 60,000 SHARES/UNITS AT 98.079 ON TRADE DATE 1/31/24 TO SETTLE 2/02/24 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 60,000 PAR VALUE AT 98.079 % 16258703	0.00	58,847.40	64,104.40-	5,257.00-
	60,000.000-	ASSET TOTAL	0.00	58,847.40	64,104.40-	5,257.00-
		NORTHWESTERN CORP 1.000% 3/26/24 CUSIP 668074AV9				
3/26/24	20,000.000-	MATURED 20,000 SHARES/UNITS AT 100 ON TRADE DATE 3/26/24 TO SETTLE 3/26/24 COMMISSION $0.00 20,000 PAR VALUE AT 100 % 16258703	0.00	20,000.00	19,983.00-	17.00
	20,000.000-	ASSET TOTAL	0.00	20,000.00	19,983.00-	17.00
		OKLAHOMA DEV FIN AUT 4.285% 2/01/34 CUSIP 678908JZ5				
2/01/24	911.750-	PAID DOWN 911.75 SHARES/UNITS AT 120,647.1072 ON TRADE DATE 2/01/24 TO SETTLE 2/01/24 COMMISSION $0.00 16258702	0.00	911.75	911.75-	0.00

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	911.750-	ASSET TOTAL	0.00	911.75	911.75-	0.00
		ONCOR ELECTRIC DELIV 2.750% 5/15/30 CUSIP 68233JBU7				
3/27/24	90,000.000-	SOLD 90,000 SHARES/UNITS AT 88.919 ON TRADE DATE 3/27/24 TO SETTLE 4/01/24 COMMISSION $0.00 MERRILL LYNCH, PIERCE, FENNER 90,000 PAR VALUE AT 88.919 % 16258702	0.00	80,027.10	74,387.70-	5,639.40
	90,000.000-	ASSET TOTAL	0.00	80,027.10	74,387.70-	5,639.40
		OTIS WORLDWIDE CORP 2.565% 2/15/30 CUSIP 68902VAK3				
3/18/24	160,000.000-	SOLD 160,000 SHARES/UNITS AT 87.472 ON TRADE DATE 3/18/24 TO SETTLE 3/20/24 COMMISSION $0.00 GOLDMAN SACHS 160,000 PAR VALUE AT 87.472 % 16258702	0.00	139,955.20	130,252.80-	9,702.40
	160,000.000-	ASSET TOTAL	0.00	139,955.20	130,252.80-	9,702.40
		PARKER-HANNIFIN CORP 4.250% 9/15/27 CUSIP 701094AR5				

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FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/19/24	40,000.000-	SOLD 40,000 SHARES/UNITS AT 97.941 ON TRADE DATE 3/19/24 TO SETTLE 3/21/24 COMMISSION $0.00 CITIGROUP GBL MKTS/SALOMON BRO 40,000 PAR VALUE AT 97.941 % 16258702	0.00	39,176.40	39,915.20-	738.80-
	40,000.000-	ASSET TOTAL	0.00	39,176.40	39,915.20-	738.80-
		PETROLEOS MEXICANOS 2.830% 2/15/24 CUSIP 71654QBL5				
2/15/24	17,500.000-	PAID DOWN 17,500 SHARES/UNITS AT 14,038.8602 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 16258703	0.00	17,500.00	18,112.50-	612.50-
	17,500.000-	ASSET TOTAL	0.00	17,500.00	18,112.50-	612.50-
		PNC FINL SVCS V-D 4.758% 1/26/27 CUSIP 693475BL8				
3/27/24	50,000.000-	SOLD 50,000 SHARES/UNITS AT 99.167 ON TRADE DATE 3/27/24 TO SETTLE 4/01/24 COMMISSION $0.00 PNC SECURITIES CORP. 50,000 PAR VALUE AT 99.167 % 16258703	0.00	49,583.50	50,000.00-	416.50-
	50,000.000-	ASSET TOTAL	0.00	49,583.50	50,000.00-	416.50-
		PUBLIC SERVICE NEW 3.094% 2/01/26 CUSIP 69363PAA8				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/01/24	4,548.230-	PAID DOWN 4,548.23 SHARES/UNITS AT 100 ON TRADE DATE 2/01/24 TO SETTLE 2/01/24 COMMISSION $0.00 16258703	0.00	4,548.23	4,548.10-	0.13
	4,548.230-	ASSET TOTAL	0.00	4,548.23	4,548.10-	0.13
		PUBLIC SERVICE NEW 3.506% 8/01/28 CUSIP 69363PAB6				
2/01/24	9,745.150-	PAID DOWN 9,745.15 SHARES/UNITS AT 100 ON TRADE DATE 2/01/24 TO SETTLE 2/01/24 COMMISSION $0.00 16258702	0.00	9,745.15	9,744.77-	0.38
	9,745.150-	ASSET TOTAL	0.00	9,745.15	9,744.77-	0.38
		RELIANCE INDUSTRIES 1.870% 1/15/26 CUSIP 759470AV9				
1/16/24	6,842.110-	PAID DOWN 6,842.11 SHARES/UNITS AT 100 ON TRADE DATE 1/16/24 TO SETTLE 1/16/24 COMMISSION $0.00 16258703	0.00	6,842.11	6,842.11-	0.00
	6,842.110-	ASSET TOTAL	0.00	6,842.11	6,842.11-	0.00
		RELIANCE INDUSTRIES 2.060% 1/15/26 CUSIP 759470AU1				

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/16/24	18,000.000-	PAID DOWN 18,000 SHARES/UNITS AT 100 ON TRADE DATE 1/16/24 TO SETTLE 1/16/24 COMMISSION $0.00 16258702	0.00	18,000.00	18,000.00-	0.00
1/16/24	7,250.000-	PAID DOWN 7,250 SHARES/UNITS AT 100 ON TRADE DATE 1/16/24 TO SETTLE 1/16/24 COMMISSION $0.00 16258703	0.00	7,250.00	7,485.62-	235.62-
	25,250.000-	ASSET TOTAL	0.00	25,250.00	25,485.62-	235.62-
		RELIANCE INDUSTRIES 2.512% 1/15/26 CUSIP 759470AT4				
1/16/24	11,250.000-	PAID DOWN 11,250 SHARES/UNITS AT 100 ON TRADE DATE 1/16/24 TO SETTLE 1/16/24 COMMISSION $0.00 16258703	0.00	11,250.00	11,739.37-	489.37-
	11,250.000-	ASSET TOTAL	0.00	11,250.00	11,739.37-	489.37-
		ROYAL BK CA MTN CONV 4.875% 1/12/26 CUSIP 78016FZT4				
1/19/24	20,000.000-	SOLD 20,000 SHARES/UNITS AT 99.97 ON TRADE DATE 1/19/24 TO SETTLE 1/23/24 COMMISSION $0.00 PNC SECURITIES CORP. 20,000 PAR VALUE AT 99.97 % 16258703	0.00	19,994.00	19,994.00-	0.00

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	20,000.000-	ASSET TOTAL	0.00	19,994.00	19,994.00-	0.00
		ROYAL BK CA MTN CONV 5.200% 7/20/26 CUSIP 78016FZZ0				
2/12/24	20,000.000-	SOLD 20,000 SHARES/UNITS AT 100.695 ON TRADE DATE 2/12/24 TO SETTLE 2/14/24 COMMISSION $0.00 TORONTO DOMINION SECURITIES (U 20,000 PAR VALUE AT 100.695 % 16258703	0.00	20,139.00	19,997.80-	141.20
2/15/24	20,000.000-	SOLD 20,000 SHARES/UNITS AT 100.522 ON TRADE DATE 2/15/24 TO SETTLE 2/20/24 COMMISSION $0.00 TORONTO DOMINION SECURITIES (U 20,000 PAR VALUE AT 100.522 % 16258703	0.00	20,104.40	19,997.80-	106.60
	40,000.000-	ASSET TOTAL	0.00	40,243.40	39,995.60-	247.80
		RTX CORPORATION 5.000% 2/27/26 CUSIP 75513ECQ2				
2/06/24	40,000.000-	SOLD 40,000 SHARES/UNITS AT 100.166 ON TRADE DATE 2/06/24 TO SETTLE 2/08/24 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 40,000 PAR VALUE AT 100.166 % 16258703	0.00	40,066.40	39,988.80-	77.60
	40,000.000-	ASSET TOTAL	0.00	40,066.40	39,988.80-	77.60

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		RYDER SYSTEM INC 3.650% 3/18/24 CUSIP 78355HKL2				
3/18/24	70,000.000-	MATURED 70,000 SHARES/UNITS AT 100 ON TRADE DATE 3/18/24 TO SETTLE 3/18/24 COMMISSION $0.00 70,000 PAR VALUE AT 100 % 16258702	0.00	70,000.00	69,934.20-	65.80
	70,000.000-	ASSET TOTAL	0.00	70,000.00	69,934.20-	65.80
		SAN DIEGO CA CMNTY 2.807% 8/01/32 CUSIP 797272RE3				
2/21/24	105,000.000-	SOLD 105,000 SHARES/UNITS AT 89.315 ON TRADE DATE 2/21/24 TO SETTLE 2/21/24 COMMISSION $0.00 16258702	0.00	93,780.75	105,000.00-	11,219.25-
	105,000.000-	ASSET TOTAL	0.00	93,780.75	105,000.00-	11,219.25-
		SAN JOSE CA REDEV AG 3.375% 8/01/34 CUSIP 798170AN6				
2/21/24	105,000.000-	SOLD 105,000 SHARES/UNITS AT 89.685 ON TRADE DATE 2/21/24 TO SETTLE 2/23/24 COMMISSION $0.00 WELLS FARGO SECURITIES, LLC 105,000 PAR VALUE AT 89.685 % 16258702	0.00	94,169.25	102,589.20-	8,419.95-
	105,000.000-	ASSET TOTAL	0.00	94,169.25	102,589.20-	8,419.95-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		SANTA ROSA LEASING 1.693% 8/15/24 CUSIP 802722AA6				
2/15/24	3,037.520-	PAID DOWN 3,037.52 SHARES/UNITS AT 206,179.7331 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 16258702	0.00	3,037.52	3,037.52-	0.00
	3,037.520-	ASSET TOTAL	0.00	3,037.52	3,037.52-	0.00
		SANTANDER DRIVE ABS 3.400% 12/15/26 CUSIP 80285UAD3				
1/16/24	19,216.020-	PAID DOWN 19,216.02 SHARES/UNITS AT 1,881.2678 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 16258702	0.00	19,216.02	19,214.15-	1.87
1/16/24	9,135.480-	PAID DOWN 9,135.48 SHARES/UNITS AT 3,957.1517 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 16258703	0.00	9,135.48	9,134.59-	0.89
2/15/24	19,203.270-	PAID DOWN 19,203.27 SHARES/UNITS AT 32,612.9385 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 16258702	0.00	19,203.27	19,201.41-	1.86
2/15/24	9,129.420-	PAID DOWN 9,129.42 SHARES/UNITS AT 68,599.6551 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 16258703	0.00	9,129.42	9,128.54-	0.88

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FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/15/24	19,146.730-	PAID DOWN 19,146.73 SHARES/UNITS AT 864.1133 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 16258702	0.00	19,146.73	19,144.87-	1.86
3/15/24	9,102.540-	PAID DOWN 9,102.54 SHARES/UNITS AT 1,817.6183 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 16258703	0.00	9,102.54	9,101.66-	0.88
	84,933.460-	ASSET TOTAL	0.00	84,933.46	84,925.22-	8.24
		SBA 5.410% 9/01/48 CUSIP 83162CU68				
3/01/24	6,401.510-	PAID DOWN 6,401.51 SHARES/UNITS AT 100 ON TRADE DATE 3/01/24 TO SETTLE 3/01/24 COMMISSION $0.00 16258702	0.00	6,401.51	6,401.51-	0.00
	6,401.510-	ASSET TOTAL	0.00	6,401.51	6,401.51-	0.00
		SBA POOL 1.667% 1/10/31 CUSIP 831641FR1				
3/11/24	451.780-	PAID DOWN 451.78 SHARES/UNITS AT 100 ON TRADE DATE 3/10/24 TO SETTLE 3/11/24 COMMISSION $0.00 16258702	0.00	451.78	451.78-	0.00
	451.780-	ASSET TOTAL	0.00	451.78	451.78-	0.00

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FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		SBA SER 10A ABS 2.938% 3/10/32 CUSIP 831641FT7				
3/11/24	985.610-	PAID DOWN 985.61 SHARES/UNITS AT 100 ON TRADE DATE 3/10/24 TO SETTLE 3/11/24 COMMISSION $0.00 16258702	0.00	985.61	985.61-	0.00
	985.610-	ASSET TOTAL	0.00	985.61	985.61-	0.00
		SBA SER 10A ABS 5.168% 3/01/33 CUSIP 83162CS79				
3/11/24	20,232.080-	PAID DOWN 20,232.08 SHARES/UNITS AT 100 ON TRADE DATE 3/10/24 TO SETTLE 3/11/24 COMMISSION $0.00 16258702	0.00	20,232.08	20,078.14-	153.94
	20,232.080-	ASSET TOTAL	0.00	20,232.08	20,078.14-	153.94
		SBA SER 10B ABS 4.262% 9/10/32 CUSIP 831641FU4				
3/11/24	6,214.960-	PAID DOWN 6,214.96 SHARES/UNITS AT 100 ON TRADE DATE 3/11/24 TO SETTLE 3/11/24 COMMISSION $0.00 16258702	0.00	6,214.96	6,214.96-	0.00
	6,214.960-	ASSET TOTAL	0.00	6,214.96	6,214.96-	0.00
		SBA SER 10B ABS 5.688% 9/10/33 CUSIP 831641FW0				

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SCHEDULE OF SECURITY DISPOSITIONS
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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/11/24	7,975.810-	PAID DOWN 7,975.81 SHARES/UNITS AT 266.8193 ON TRADE DATE 3/10/24 TO SETTLE 3/11/24 COMMISSION $0.00 16258702	0.00	7,975.81	7,975.81-	0.00
3/11/24	11,494.550-	PAID DOWN 11,494.55 SHARES/UNITS AT 185.1399 ON TRADE DATE 3/10/24 TO SETTLE 3/11/24 COMMISSION $0.00 16258703	0.00	11,494.55	11,494.55-	0.00
	19,470.360-	ASSET TOTAL	0.00	19,470.36	19,470.36-	0.00
		SBA SER 25H ABS 5.150% 8/01/48 CUSIP 83162CU35				
2/01/24	3,996.110-	PAID DOWN 3,996.11 SHARES/UNITS AT 100 ON TRADE DATE 2/01/24 TO SETTLE 2/01/24 COMMISSION $0.00 16258702	0.00	3,996.11	3,996.11-	0.00
	3,996.110-	ASSET TOTAL	0.00	3,996.11	3,996.11-	0.00
		SBA SER 504 ABS 5.180% 7/01/48 CUSIP 83162CT94				
1/02/24	1,785.970-	PAID DOWN 1,785.97 SHARES/UNITS AT 100 ON TRADE DATE 1/01/24 TO SETTLE 1/02/24 COMMISSION $0.00 16258702	0.00	1,785.97	1,785.97-	0.00
	1,785.970-	ASSET TOTAL	0.00	1,785.97	1,785.97-	0.00

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		SBAP ABS 3.800% 8/01/47 CUSIP 83162CQ48				
2/01/24	14,659.600-	PAID DOWN 14,659.6 SHARES/UNITS AT 100 ON TRADE DATE 2/01/24 TO SETTLE 2/01/24 COMMISSION $0.00 16258702	0.00	14,659.60	14,659.60-	0.00
	14,659.600-	ASSET TOTAL	0.00	14,659.60	14,659.60-	0.00
		SBS SER 25A ABS 4.910% 1/01/48 CUSIP 83162CR96				
1/02/24	1,640.110-	PAID DOWN 1,640.11 SHARES/UNITS AT 100 ON TRADE DATE 1/01/24 TO SETTLE 1/02/24 COMMISSION $0.00 16258702	0.00	1,640.11	1,640.11-	0.00
	1,640.110-	ASSET TOTAL	0.00	1,640.11	1,640.11-	0.00
		SIMON PROPERTY GROUP 3.300% 1/15/26 CUSIP 828807CW5				
2/13/24	70,000.000-	SOLD 70,000 SHARES/UNITS AT 96.487 ON TRADE DATE 2/13/24 TO SETTLE 2/15/24 COMMISSION $0.00 AMERICAN NATL BK & TR CHICAGO 70,000 PAR VALUE AT 96.487 % 16258702	0.00	67,540.90	69,178.20-	1,637.30-
	70,000.000-	ASSET TOTAL	0.00	67,540.90	69,178.20-	1,637.30-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		SMALL BUSINESS ADMIN 2.078% 3/01/30 CUSIP 831641FP5				
3/11/24	6,487.320-	PAID DOWN 6,487.32 SHARES/UNITS AT 100 ON TRADE DATE 3/10/24 TO SETTLE 3/11/24 COMMISSION $0.00 16258702	0.00	6,487.32	6,487.32-	0.00
	6,487.320-	ASSET TOTAL	0.00	6,487.32	6,487.32-	0.00
		SMALL BUSINESS ADMIN 2.130% 1/01/33 CUSIP 83162CVG5				
1/02/24	6,024.880-	PAID DOWN 6,024.88 SHARES/UNITS AT 100 ON TRADE DATE 1/01/24 TO SETTLE 1/02/24 COMMISSION $0.00 16258702	0.00	6,024.88	6,024.88-	0.00
	6,024.880-	ASSET TOTAL	0.00	6,024.88	6,024.88-	0.00
		SMALL BUSINESS ADMIN 2.507% 3/10/26 CUSIP 831641FF7				
3/11/24	9,413.470-	PAID DOWN 9,413.47 SHARES/UNITS AT 100 ON TRADE DATE 3/10/24 TO SETTLE 3/11/24 COMMISSION $0.00 16258702	0.00	9,413.47	9,413.47-	0.00
	9,413.470-	ASSET TOTAL	0.00	9,413.47	9,413.47-	0.00
		SMALL BUSINESS ADMIN 2.518% 9/10/27 CUSIP 831641FJ9				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/11/24	13,297.570-	PAID DOWN 13,297.57 SHARES/UNITS AT 100 ON TRADE DATE 3/10/24 TO SETTLE 3/11/24 COMMISSION $0.00 16258702	0.00	13,297.57	13,297.57-	0.00
	13,297.570-	ASSET TOTAL	0.00	13,297.57	13,297.57-	0.00
		SMALL BUSINESS ADMIN 2.829% 9/10/25 CUSIP 831641FE0				
3/11/24	4,634.150-	PAID DOWN 4,634.15 SHARES/UNITS AT 100 ON TRADE DATE 3/10/24 TO SETTLE 3/11/24 COMMISSION $0.00 16258702	0.00	4,634.15	4,634.15-	0.00
	4,634.150-	ASSET TOTAL	0.00	4,634.15	4,634.15-	0.00
		SMALL BUSINESS ADMIN 2.845% 3/10/27 CUSIP 831641FH3				
3/11/24	3,639.260-	PAID DOWN 3,639.26 SHARES/UNITS AT 100 ON TRADE DATE 3/10/24 TO SETTLE 3/11/24 COMMISSION $0.00 16258702	0.00	3,639.26	3,639.26-	0.00
	3,639.260-	ASSET TOTAL	0.00	3,639.26	3,639.26-	0.00
		SMALL BUSINESS ADMIN 2.980% 7/01/37 CUSIP 83162CYT4				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/02/24	3,948.010-	PAID DOWN 3,948.01 SHARES/UNITS AT 100 ON TRADE DATE 1/01/24 TO SETTLE 1/02/24 COMMISSION $0.00 16258702	0.00	3,948.01	3,948.01-	0.00
	3,948.010-	ASSET TOTAL	0.00	3,948.01	3,948.01-	0.00
		SMALL BUSINESS ADMIN 3.113% 3/10/29 CUSIP 831641FM2				
3/11/24	12,448.830-	PAID DOWN 12,448.83 SHARES/UNITS AT 100 ON TRADE DATE 3/10/24 TO SETTLE 3/11/24 COMMISSION $0.00 16258702	0.00	12,448.83	12,448.83-	0.00
	12,448.830-	ASSET TOTAL	0.00	12,448.83	12,448.83-	0.00
		SMALL BUSINESS ADMIN 3.540% 7/01/38 CUSIP 83162CZP1				
1/02/24	5,190.790-	PAID DOWN 5,190.79 SHARES/UNITS AT 100 ON TRADE DATE 1/01/24 TO SETTLE 1/02/24 COMMISSION $0.00 16258702	0.00	5,190.79	5,190.79-	0.00
	5,190.790-	ASSET TOTAL	0.00	5,190.79	5,190.79-	0.00
		SMALL BUSINESS ADMIN 3.548% 9/10/28 CUSIP 831641FL4				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/11/24	591.790-	PAID DOWN 591.79 SHARES/UNITS AT 100 ON TRADE DATE 3/10/24 TO SETTLE 3/11/24 COMMISSION $0.00 16258702	0.00	591.79	591.79-	0.00
	591.790-	ASSET TOTAL	0.00	591.79	591.79-	0.00
		SMALL BUSINESS ADMIN 5.160% 2/01/28 CUSIP 83162CRP0				
2/01/24	2,127.710-	PAID DOWN 2,127.71 SHARES/UNITS AT 100 ON TRADE DATE 2/01/24 TO SETTLE 2/01/24 COMMISSION $0.00 16258702	0.00	2,127.71	2,127.71-	0.00
	2,127.710-	ASSET TOTAL	0.00	2,127.71	2,127.71-	0.00
		SMALL BUSINESS ADMIN 5.600% 9/01/28 CUSIP 83162CSA2				
3/01/24	756.470-	PAID DOWN 756.47 SHARES/UNITS AT 100 ON TRADE DATE 3/01/24 TO SETTLE 3/01/24 COMMISSION $0.00 16258702	0.00	756.47	756.47-	0.00
3/01/24	1,301.950-	PAID DOWN 1,301.95 SHARES/UNITS AT 100 ON TRADE DATE 3/01/24 TO SETTLE 3/01/24 COMMISSION $0.00 16258703	0.00	1,301.95	1,301.95-	0.00
	2,058.420-	ASSET TOTAL	0.00	2,058.42	2,058.42-	0.00

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		STATE STREET CO V-D 4.164% 8/04/33 CUSIP 857477BV4				
2/15/24	20,000.000-	SOLD 20,000 SHARES/UNITS AT 92.517 ON TRADE DATE 2/15/24 TO SETTLE 2/20/24 COMMISSION $0.00 PERSHING 20,000 PAR VALUE AT 92.517 % 16258702	0.00	18,503.40	20,000.00-	1,496.60-
	20,000.000-	ASSET TOTAL	0.00	18,503.40	20,000.00-	1,496.60-
		STATE STREET CRP V-D 5.820% 11/04/28 CUSIP 857477BY8				
3/21/24	20,000.000-	SOLD 20,000 SHARES/UNITS AT 102.807 ON TRADE DATE 3/21/24 TO SETTLE 3/25/24 COMMISSION $0.00 BANC OF AMERICA SECURITIES LLC 20,000 PAR VALUE AT 102.807 % 16258702	0.00	20,561.40	20,000.00-	561.40
3/21/24	40,000.000-	SOLD 40,000 SHARES/UNITS AT 102.807 ON TRADE DATE 3/21/24 TO SETTLE 3/25/24 COMMISSION $0.00 BANC OF AMERICA SECURITIES LLC 40,000 PAR VALUE AT 102.807 % 16258703	0.00	41,122.80	39,933.20-	1,189.60
	60,000.000-	ASSET TOTAL	0.00	61,684.20	59,933.20-	1,751.00
		SUMITOMO MITSUI FINL 2.174% 1/14/27 CUSIP 86562MCM0				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/28/24	200,000.000-	SOLD 200,000 SHARES/UNITS AT 92.295 ON TRADE DATE 2/28/24 TO SETTLE 3/01/24 COMMISSION $0.00 GOLDMAN SACHS 200,000 PAR VALUE AT 92.295 % 16258702	0.00	184,590.00	200,000.00-	15,410.00-
	200,000.000-	ASSET TOTAL	0.00	184,590.00	200,000.00-	15,410.00-
		TEXAS ST 4.701% 10/01/26 CUSIP 882724T56				
1/04/24	35,000.000-	SOLD 35,000 SHARES/UNITS AT 100.97 ON TRADE DATE 1/04/24 TO SETTLE 1/08/24 COMMISSION $0.00 RAYMOND JAMES/FI 35,000 PAR VALUE AT 100.97 % 16258703	0.00	35,339.50	35,000.00-	339.50
	35,000.000-	ASSET TOTAL	0.00	35,339.50	35,000.00-	339.50
		TORONTO-DOM MTN CONV 2.800% 3/10/27 CUSIP 89114TZT2				
3/20/24	80,000.000-	SOLD 80,000 SHARES/UNITS AT 94.137 ON TRADE DATE 3/20/24 TO SETTLE 3/22/24 COMMISSION $0.00 MERRILL LYNCH, PIERCE, FENNER 80,000 PAR VALUE AT 94.137 % 16258702	0.00	75,309.60	79,840.80-	4,531.20-
	80,000.000-	ASSET TOTAL	0.00	75,309.60	79,840.80-	4,531.20-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		TOYOTA AUTO RECEIVAB 0.430% 1/15/26 CUSIP 89239BAC5				
1/16/24	6,606.780-	PAID DOWN 6,606.78 SHARES/UNITS AT 5,471.7245 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 16258703	0.00	6,606.78	6,606.25-	0.53
2/15/24	7,012.000-	PAID DOWN 7,012 SHARES/UNITS AT 89,314.7551 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 16258703	0.00	7,012.00	7,011.44-	0.56
3/15/24	6,419.020-	PAID DOWN 6,419.02 SHARES/UNITS AT 2,577.4874 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 16258703	0.00	6,419.02	6,418.51-	0.51
	20,037.800-	ASSET TOTAL	0.00	20,037.80	20,036.20-	1.60
		TOYOTA MOTOR CREDIT 3.050% 3/22/27 CUSIP 89236TJZ9				
3/26/24	10,000.000-	SOLD 10,000 SHARES/UNITS AT 95.207 ON TRADE DATE 3/26/24 TO SETTLE 3/28/24 COMMISSION $0.00 MARKETAXESS CORPORATION 10,000 PAR VALUE AT 95.207 % 16258703	0.00	9,520.70	9,999.10-	478.40-
	10,000.000-	ASSET TOTAL	0.00	9,520.70	9,999.10-	478.40-
		TOYOTA MTR CRED 4.650% 1/05/29 CUSIP 89236TLL7				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/16/24	40,000.000-	SOLD 40,000 SHARES/UNITS AT 98.982 ON TRADE DATE 2/16/24 TO SETTLE 2/21/24 COMMISSION $0.00 BARCLAYS CAPITAL INC. FIXED IN 40,000 PAR VALUE AT 98.982 % 16258702	0.00	39,592.80	39,945.20-	352.40-
	40,000.000-	ASSET TOTAL	0.00	39,592.80	39,945.20-	352.40-
		TYCO ELECTRONICS GRP 4.500% 2/13/26 CUSIP 902133AZ0				
1/25/24	40,000.000-	SOLD 40,000 SHARES/UNITS AT 99.619 ON TRADE DATE 1/25/24 TO SETTLE 1/29/24 COMMISSION $0.00 MARKETAXESS CORPORATION 40,000 PAR VALUE AT 99.619 % 16258703	0.00	39,847.60	39,924.40-	76.80-
	40,000.000-	ASSET TOTAL	0.00	39,847.60	39,924.40-	76.80-
		U.S. TREASURY NOTES 1.750% 3/15/25 CUSIP 91282CED9				
3/27/24	205,000.000-	SOLD 205,000 SHARES/UNITS AT 96.945 ON TRADE DATE 3/27/24 TO SETTLE 3/28/24 COMMISSION $0.00 CITADEL SECURITIES LLC 205,000 PAR VALUE AT 96.94497561 % 16258702	0.00	198,737.20	203,503.22-	4,766.02-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/28/24	205,000.000-	SOLD 205,000 SHARES/UNITS AT 96.9606 ON TRADE DATE 3/28/24 TO SETTLE 4/01/24 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 205,000 PAR VALUE AT 96.96060488 % 16258702	0.00	198,769.24	203,503.22-	4,733.98-
	410,000.000-	ASSET TOTAL	0.00	397,506.44	407,006.44-	9,500.00-
		U.S. TREASURY NOTES 2.875% 6/15/25 CUSIP 91282CEU1				
3/01/24	310,000.000-	SOLD 310,000 SHARES/UNITS AT 97.6012 ON TRADE DATE 3/01/24 TO SETTLE 3/04/24 COMMISSION $0.00 HSBC SECURITIES, INC. 310,000 PAR VALUE AT 97.60122903 % 16258702	0.00	302,563.81	306,034.89-	3,471.08-
	310,000.000-	ASSET TOTAL	0.00	302,563.81	306,034.89-	3,471.08-
		U.S. TREASURY NOTES 3.750% 12/31/28 CUSIP 91282CJR3				
1/22/24	350,000.000-	SOLD 350,000 SHARES/UNITS AT 98.8669 ON TRADE DATE 1/22/24 TO SETTLE 1/23/24 COMMISSION $0.00 CITIGROUP GBL MKTS/SALOMON BRO 350,000 PAR VALUE AT 98.86685143 % 16258702	0.00	346,033.98	348,907.42-	2,873.44-
	350,000.000-	ASSET TOTAL	0.00	346,033.98	348,907.42-	2,873.44-

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FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

SCHEDULE II

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		U.S. TREASURY NOTES 3.875% 1/15/26 CUSIP 91282CGE5				
2/21/24	220,000.000-	SOLD 220,000 SHARES/UNITS AT 98.5973 ON TRADE DATE 2/21/24 TO SETTLE 2/22/24 COMMISSION $0.00 DEUTSCHE BANK SECURITIES INC. 220,000 PAR VALUE AT 98.59732273 % 16258703	0.00	216,914.11	220,011.46-	3,097.35-
2/27/24	125,000.000-	SOLD 125,000 SHARES/UNITS AT 98.4762 ON TRADE DATE 2/27/24 TO SETTLE 2/28/24 COMMISSION $0.00 CITIGROUP GBL MKTS/SALOMON BRO 125,000 PAR VALUE AT 98.476224 % 16258703	0.00	123,095.28	125,006.51-	1,911.23-
2/28/24	140,000.000-	SOLD 140,000 SHARES/UNITS AT 98.5114 ON TRADE DATE 2/28/24 TO SETTLE 2/29/24 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 140,000 PAR VALUE AT 98.51138571 % 16258703	0.00	137,915.94	140,007.29-	2,091.35-
	485,000.000-	ASSET TOTAL	0.00	477,925.33	485,025.26-	7,099.93-
		U.S. TREASURY NOTES 4.000% 1/15/27 CUSIP 91282CJT9				
3/06/24	140,000.000-	SOLD 140,000 SHARES/UNITS AT 99.1442 ON TRADE DATE 3/06/24 TO SETTLE 3/07/24 COMMISSION $0.00 BNP PARIBAS SECURITIES CORP/BO 140,000 PAR VALUE AT 99.14419286 % 16258703	0.00	138,801.87	139,429.78-	627.91-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	140,000.000-	ASSET TOTAL	0.00	138,801.87	139,429.78-	627.91-
		U.S. TREASURY NOTES 4.000% 2/15/26 CUSIP 91282CGL9				
2/14/24	330,000.000-	SOLD 330,000 SHARES/UNITS AT 98.8747 ON TRADE DATE 2/14/24 TO SETTLE 2/15/24 COMMISSION $0.00 NOSCUS3S SCOTIA CAPITAL USA IN 330,000 PAR VALUE AT 98.87466364 % 16258703	0.00	326,286.39	325,830.99-	455.40
	330,000.000-	ASSET TOTAL	0.00	326,286.39	325,830.99-	455.40
		U.S. TREASURY NOTES 4.000% 12/15/25 CUSIP 91282CGA3				
2/07/24	235,000.000-	SOLD 235,000 SHARES/UNITS AT 99.238 ON TRADE DATE 2/07/24 TO SETTLE 2/08/24 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 235,000 PAR VALUE AT 99.23794468 % 16258703	0.00	233,209.17	234,335.26-	1,126.09-
	235,000.000-	ASSET TOTAL	0.00	233,209.17	234,335.26-	1,126.09-
		U.S. TREASURY NOTES 4.125% 1/31/25 CUSIP 91282CGG0				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/30/24	260,000.000-	SOLD 260,000 SHARES/UNITS AT 99.359 ON TRADE DATE 1/30/24 TO SETTLE 1/31/24 COMMISSION $0.00 BNKOFMONT,CHBRNCH/CM 260,000 PAR VALUE AT 99.35903846 % 16258703	0.00	258,333.50	258,345.40-	11.90-
1/31/24	90,000.000-	SOLD 90,000 SHARES/UNITS AT 99.4645 ON TRADE DATE 1/31/24 TO SETTLE 2/01/24 COMMISSION $0.00 BNKOFMONT,CHBRNCH/CM 90,000 PAR VALUE AT 99.46451111 % 16258703	0.00	89,518.06	89,427.26-	90.80
	350,000.000-	ASSET TOTAL	0.00	347,851.56	347,772.66-	78.90
		U.S. TREASURY NOTES 4.375% 10/31/24 CUSIP 91282CFQ9				
1/17/24	250,000.000-	SOLD 250,000 SHARES/UNITS AT 99.5544 ON TRADE DATE 1/17/24 TO SETTLE 1/18/24 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 250,000 PAR VALUE AT 99.554352 % 16258703	0.00	248,885.88	247,276.23-	1,609.65
	250,000.000-	ASSET TOTAL	0.00	248,885.88	247,276.23-	1,609.65
		U.S. TREASURY NOTES 4.375% 11/30/28 CUSIP 91282CJN2				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/19/24	350,000.000-	SOLD 350,000 SHARES/UNITS AT 101.2145 ON TRADE DATE 1/19/24 TO SETTLE 1/22/24 COMMISSION $0.00 BANC OF AMERICA SECURITIES LLC 350,000 PAR VALUE AT 101.21450857 % 16258702	0.00	354,250.78	357,520.70-	3,269.92-
	350,000.000-	ASSET TOTAL	0.00	354,250.78	357,520.70-	3,269.92-
		U.S. TREASURY NOTES 4.375% 12/15/26 CUSIP 91282CJP7				
1/18/24	350,000.000-	SOLD 350,000 SHARES/UNITS AT 100.6716 ON TRADE DATE 1/18/24 TO SETTLE 1/19/24 COMMISSION $0.00 BARCLAYS CAPITAL INC. FIXED IN 350,000 PAR VALUE AT 100.67154 % 16258703	0.00	352,350.39	352,684.86-	334.47-
1/19/24	220,000.000-	SOLD 220,000 SHARES/UNITS AT 100.5192 ON TRADE DATE 1/19/24 TO SETTLE 1/22/24 COMMISSION $0.00 DEUTSCHE BANK SECURITIES INC. 220,000 PAR VALUE AT 100.51919545 % 16258703	0.00	221,142.23	221,687.63-	545.40-
	570,000.000-	ASSET TOTAL	0.00	573,492.62	574,372.49-	879.87-
		U.S. TREASURY NOTES 4.500% 11/15/33 CUSIP 91282CJJ1				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/24/24	100,000.000-	SOLD 100,000 SHARES/UNITS AT 103.0426 ON TRADE DATE 1/24/24 TO SETTLE 1/25/24 COMMISSION $0.00 BNP PARIBAS SECURITIES CORP/BO 100,000 PAR VALUE AT 103.04257 % 16258702	0.00	103,042.57	103,590.82-	548.25-
1/29/24	70,000.000-	SOLD 70,000 SHARES/UNITS AT 103.152 ON TRADE DATE 1/29/24 TO SETTLE 1/30/24 COMMISSION $0.00 HSBC SECURITIES, INC. 70,000 PAR VALUE AT 103.15194286 % 16258702	0.00	72,206.36	72,513.58-	307.22-
	170,000.000-	ASSET TOTAL	0.00	175,248.93	176,104.40-	855.47-
		U.S. TREASURY NOTES 4.500% 11/30/24 CUSIP 91282CFX4				
1/26/24	260,000.000-	SOLD 260,000 SHARES/UNITS AT 99.6325 ON TRADE DATE 1/26/24 TO SETTLE 1/29/24 COMMISSION $0.00 NOMURA SECURITIES INTL. INC. 260,000 PAR VALUE AT 99.63247692 % 16258702	0.00	259,044.44	260,650.87-	1,606.43-
1/31/24	390,000.000-	SOLD 390,000 SHARES/UNITS AT 99.6989 ON TRADE DATE 1/31/24 TO SETTLE 2/01/24 COMMISSION $0.00 CITADEL SECURITIES LLC 390,000 PAR VALUE AT 99.69888462 % 16258702	0.00	388,825.65	390,976.31-	2,150.66-
	650,000.000-	ASSET TOTAL	0.00	647,870.09	651,627.18-	3,757.09-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		U.S. TREASURY NOTES 4.625% 11/15/26 CUSIP 91282CJK8				
1/11/24	80,000.000-	SOLD 80,000 SHARES/UNITS AT 101.32 ON TRADE DATE 1/11/24 TO SETTLE 1/12/24 COMMISSION $0.00 BNKOFMONT,CHBRNCH/CM 80,000 PAR VALUE AT 101.319975 % 16258703	0.00	81,055.98	80,334.64-	721.34
1/17/24	270,000.000-	SOLD 270,000 SHARES/UNITS AT 101.2145 ON TRADE DATE 1/17/24 TO SETTLE 1/18/24 COMMISSION $0.00 BANC OF AMERICA SECURITIES LLC 270,000 PAR VALUE AT 101.21450741 % 16258703	0.00	273,279.17	271,129.42-	2,149.75
2/09/24	125,000.000-	SOLD 125,000 SHARES/UNITS AT 100.8044 ON TRADE DATE 2/09/24 TO SETTLE 2/12/24 COMMISSION $0.00 RBC DAIN RAUSCHER INC. 125,000 PAR VALUE AT 100.804352 % 16258702	0.00	126,005.44	125,635.19-	370.25
	475,000.000-	ASSET TOTAL	0.00	480,340.59	477,099.25-	3,241.34
		U.S. TREASURY NOTES 5.000% 10/31/25 CUSIP 91282CJE2				
2/09/24	105,000.000-	SOLD 105,000 SHARES/UNITS AT 100.7028 ON TRADE DATE 2/09/24 TO SETTLE 2/12/24 COMMISSION $0.00 HSBC SECURITIES, INC. 105,000 PAR VALUE AT 100.70279048 % 16258703	0.00	105,737.93	104,988.05-	749.88

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/28/24	175,000.000-	SOLD 175,000 SHARES/UNITS AT 100.3278 ON TRADE DATE 2/28/24 TO SETTLE 2/29/24 COMMISSION $0.00 GOLDMAN SACHS 175,000 PAR VALUE AT 100.32778857 % 16258703	0.00	175,573.63	174,980.08-	593.55
2/29/24	395,000.000-	SOLD 395,000 SHARES/UNITS AT 100.4176 ON TRADE DATE 2/29/24 TO SETTLE 3/01/24 COMMISSION $0.00 NOSCUS3S SCOTIA CAPITAL USA IN 395,000 PAR VALUE AT 100.41763291 % 16258703	0.00	396,649.65	394,955.03-	1,694.62
3/01/24	340,000.000-	SOLD 340,000 SHARES/UNITS AT 100.5309 ON TRADE DATE 3/01/24 TO SETTLE 3/04/24 COMMISSION $0.00 HSBC SECURITIES, INC. 340,000 PAR VALUE AT 100.53091471 % 16258703	0.00	341,805.11	339,961.29-	1,843.82
3/12/24	385,000.000-	SOLD 385,000 SHARES/UNITS AT 100.3903 ON TRADE DATE 3/12/24 TO SETTLE 3/13/24 COMMISSION $0.00 NOSCUS3S SCOTIA CAPITAL USA IN 385,000 PAR VALUE AT 100.39029091 % 16258703	0.00	386,502.62	384,956.17-	1,546.45
3/14/24	290,000.000-	SOLD 290,000 SHARES/UNITS AT 100.2575 ON TRADE DATE 3/14/24 TO SETTLE 3/15/24 COMMISSION $0.00 NOSCUS3S SCOTIA CAPITAL USA IN 290,000 PAR VALUE AT 100.25747586 % 16258703	0.00	290,746.68	289,966.99-	779.69
	1,690,000.000-	ASSET TOTAL	0.00	1,697,015.62	1,689,807.61-	7,208.01

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FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		ULANI MSN 35940 LLC 2.227% 5/16/25 CUSIP 90373RAA8				
2/16/24	7,812.500-	PAID DOWN 7,812.5 SHARES/UNITS AT 100 ON TRADE DATE 2/16/24 TO SETTLE 2/16/24 COMMISSION $0.00 16258702	0.00	7,812.50	7,918.82-	106.32-
2/16/24	3,645.830-	PAID DOWN 3,645.83 SHARES/UNITS AT 100 ON TRADE DATE 2/16/24 TO SETTLE 2/16/24 COMMISSION $0.00 16258703	0.00	3,645.83	3,641.82-	4.01
	11,458.330-	ASSET TOTAL	0.00	11,458.33	11,560.64-	102.31-
		US INTL DEV FIN CORP 3.600% 3/15/35 CUSIP 90376PFH9				
3/18/24	8,695.650-	PAID DOWN 8,695.65 SHARES/UNITS AT 100 ON TRADE DATE 3/15/24 TO SETTLE 3/18/24 COMMISSION $0.00 16258702	0.00	8,695.65	8,695.65-	0.00
	8,695.650-	ASSET TOTAL	0.00	8,695.65	8,695.65-	0.00
		US TREASURY NOTE 0.500% 3/31/25 CUSIP 912828ZF0				
3/01/24	70,000.000-	SOLD 70,000 SHARES/UNITS AT 95.402 ON TRADE DATE 3/01/24 TO SETTLE 3/04/24 COMMISSION $0.00 U.S. BANK N.A. 70,000 PAR VALUE AT 95.40201429 % 16258702	0.00	66,781.41	70,262.50-	3,481.09-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	70,000.000-	ASSET TOTAL	0.00	66,781.41	70,262.50-	3,481.09-
		VERMONT STUD ABS 6.136% 7/28/34 CUSIP 924279AC6				
1/29/24	331.870-	PAID DOWN 331.87 SHARES/UNITS AT 100 ON TRADE DATE 1/28/24 TO SETTLE 1/29/24 COMMISSION $0.00 16258702	0.00	331.87	331.87-	0.00
1/29/24	1,199.830-	PAID DOWN 1,199.83 SHARES/UNITS AT 100 ON TRADE DATE 1/28/24 TO SETTLE 1/29/24 COMMISSION $0.00 16258703	0.00	1,199.83	1,199.83-	0.00
2/28/24	720.830-	PAID DOWN 720.83 SHARES/UNITS AT 100 ON TRADE DATE 2/28/24 TO SETTLE 2/28/24 COMMISSION $0.00 16258702	0.00	720.83	720.83-	0.00
2/28/24	2,606.100-	PAID DOWN 2,606.1 SHARES/UNITS AT 100 ON TRADE DATE 2/28/24 TO SETTLE 2/28/24 COMMISSION $0.00 16258703	0.00	2,606.10	2,606.10-	0.00
3/29/24	475.410-	PAID DOWN 475.41 SHARES/UNITS AT 100 ON TRADE DATE 3/28/24 TO SETTLE 3/29/24 COMMISSION $0.00 16258702	0.00	475.41	475.41-	0.00
3/29/24	1,718.800-	PAID DOWN 1,718.8 SHARES/UNITS AT 100 ON TRADE DATE 3/28/24 TO SETTLE 3/29/24 COMMISSION $0.00 16258703	0.00	1,718.80	1,718.80-	0.00

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	7,052.840-	ASSET TOTAL	0.00	7,052.84	7,052.84-	0.00
		VIRGINIA ST HSG DEV 3.100% 6/25/41 CUSIP 92812UQ68				
1/25/24	189.820-	PAID DOWN 189.82 SHARES/UNITS AT 86,841.002 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 16258702	0.00	189.82	189.82-	0.00
2/26/24	378.820-	PAID DOWN 378.82 SHARES/UNITS AT 73,665.8756 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 16258702	0.00	378.82	378.82-	0.00
3/25/24	274.820-	PAID DOWN 274.82 SHARES/UNITS AT 101,543.2174 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 16258702	0.00	274.82	274.82-	0.00
	843.460-	ASSET TOTAL	0.00	843.46	843.46-	0.00
		VR BANK OF AMERICA 3.458% 3/15/25 CUSIP 06051GHR3				
3/15/24	60,000.000-	SOLD 60,000 SHARES/UNITS AT 100 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 16258703	0.00	60,000.00	64,471.20-	4,471.20-
	60,000.000-	ASSET TOTAL	0.00	60,000.00	64,471.20-	4,471.20-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		VR CITIGROUP INC 6.034% 10/30/24 CUSIP 172967MT5				
3/25/24	20,000.000-	SOLD 20,000 SHARES/UNITS AT 100.143 ON TRADE DATE 3/25/24 TO SETTLE 3/27/24 COMMISSION $0.00 MIZHUO SECURITIES USA INC 20,000 PAR VALUE AT 100.143 % 16258703	0.00	20,028.60	20,000.00-	28.60
	20,000.000-	ASSET TOTAL	0.00	20,028.60	20,000.00-	28.60
		VR EDUCATIONAL FUN 6.273% 4/25/35 CUSIP 28148WAB9				
1/25/24	4,673.840-	PAID DOWN 4,673.84 SHARES/UNITS AT 3,526.8984 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 16258702	0.00	4,673.84	4,677.49-	3.65-
	4,673.840-	ASSET TOTAL	0.00	4,673.84	4,677.49-	3.65-
		VR EDUCATIONAL FUN 6.485% 3/25/36 CUSIP 28148WAD5				
1/25/24	1,319.890-	PAID DOWN 1,319.89 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 16258702	0.00	1,319.89	1,327.52-	7.63-
2/26/24	3,869.220-	PAID DOWN 3,869.22 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 16258702	0.00	3,869.22	3,891.59-	22.37-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/25/24	3,251.440-	PAID DOWN 3,251.44 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 16258702	0.00	3,251.44	3,270.24-	18.80-
	8,440.550-	ASSET TOTAL	0.00	8,440.55	8,489.35-	48.80-
		VR FED NATL MTG AS 4.713% 5/25/42 CUSIP 31392GFS9				
1/25/24	194.590-	PAID DOWN 194.59 SHARES/UNITS AT 84,712.2617 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 16258702	0.00	194.59	195.59-	1.00-
2/26/24	200.520-	PAID DOWN 200.52 SHARES/UNITS AT 139,168.6964 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 16258702	0.00	200.52	201.55-	1.03-
3/25/24	201.230-	PAID DOWN 201.23 SHARES/UNITS AT 138,677.6674 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 16258702	0.00	201.23	202.27-	1.04-
	596.340-	ASSET TOTAL	0.00	596.34	599.41-	3.07-
		VR FHLMC #781804 6.168% 7/01/34 CUSIP 31349TAD3				

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SCHEDULE OF SECURITY DISPOSITIONS
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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/16/24	5.730-	PAID DOWN 5.73 SHARES/UNITS AT 100 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/24 16258703	0.00	5.73	5.56-	0.17
2/15/24	8.850-	PAID DOWN 8.85 SHARES/UNITS AT 100 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/24 16258703	0.00	8.85	8.58-	0.27
3/15/24	7.130-	PAID DOWN 7.13 SHARES/UNITS AT 100 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/24 16258703	0.00	7.13	6.91-	0.22
	21.710-	ASSET TOTAL	0.00	21.71	21.05-	0.66
		VR FHLMC MULTIFAMI 1.242% 5/25/51 CUSIP 3137H2NT7				
1/25/24	12.540-	PAID DOWN 12.54 SHARES/UNITS AT 1,314,526.2361 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 16258703	0.00	12.54	12.67-	0.13-
2/26/24	15.540-	PAID DOWN 15.54 SHARES/UNITS AT 1,795,759.7812 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 16258703	0.00	15.54	15.70-	0.16-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/25/24	38.240-	PAID DOWN 38.24 SHARES/UNITS AT 729,762.2124 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 16258703	0.00	38.24	38.62-	0.38-
	66.320-	ASSET TOTAL	0.00	66.32	66.99-	0.67-
		VR FHLMC PL #1B405 5.12365% 4/01/38 CUSIP 3128JPMA5				
1/16/24	5.080-	PAID DOWN 5.08 SHARES/UNITS AT 100 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/24 16258703	0.00	5.08	5.05-	0.03
2/15/24	5.100-	PAID DOWN 5.1 SHARES/UNITS AT 100 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/24 16258703	0.00	5.10	5.07-	0.03
3/15/24	5.120-	PAID DOWN 5.12 SHARES/UNITS AT 100 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/24 16258703	0.00	5.12	5.09-	0.03
	15.300-	ASSET TOTAL	0.00	15.30	15.21-	0.09
		VR FHLMC PL #2B293 5.86916% 7/01/44 CUSIP 31326HHH0				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/16/24	14.270-	PAID DOWN 14.27 SHARES/UNITS AT 100 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/24 16258703	0.00	14.27	14.61-	0.34-
2/15/24	5.060-	PAID DOWN 5.06 SHARES/UNITS AT 100 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/24 16258703	0.00	5.06	5.18-	0.12-
3/15/24	9.740-	PAID DOWN 9.74 SHARES/UNITS AT 100 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/24 16258703	0.00	9.74	9.97-	0.23-
	29.070-	ASSET TOTAL	0.00	29.07	29.76-	0.69-
		VR FNMA POOL #AE1833 6.000% 8/01/40 CUSIP 31419CBB8				
1/25/24	27.990-	PAID DOWN 27.99 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258703	0.00	27.99	28.38-	0.39-
2/26/24	28.140-	PAID DOWN 28.14 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258703	0.00	28.14	28.53-	0.39-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/25/24	28.300-	PAID DOWN 28.3 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258703	0.00	28.30	28.70-	0.40-
	84.430-	ASSET TOTAL	0.00	84.43	85.61-	1.18-
		VR FNMA POOL #AW8685 5.840% 7/01/44 CUSIP 3138XYUK8				
1/25/24	27.480-	PAID DOWN 27.48 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258703	0.00	27.48	28.14-	0.66-
2/26/24	39.650-	PAID DOWN 39.65 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258703	0.00	39.65	40.61-	0.96-
3/25/24	44.130-	PAID DOWN 44.13 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258703	0.00	44.13	45.20-	1.07-
	111.260-	ASSET TOTAL	0.00	111.26	113.95-	2.69-
		VR FNMA POOL #AX0682 5.840% 8/01/44 CUSIP 3138Y1XL4				

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FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/25/24	11.210-	PAID DOWN 11.21 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258703	0.00	11.21	11.50-	0.29-
2/26/24	13.760-	PAID DOWN 13.76 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258703	0.00	13.76	14.11-	0.35-
3/25/24	38.720-	PAID DOWN 38.72 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258703	0.00	38.72	39.71-	0.99-
	63.690-	ASSET TOTAL	0.00	63.69	65.32-	1.63-
		VR FNMA POOL #AY8454 5.850% 8/01/45 CUSIP 3138YNMC8				
1/25/24	449.220-	PAID DOWN 449.22 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258703	0.00	449.22	458.61-	9.39-
2/26/24	32.050-	PAID DOWN 32.05 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258703	0.00	32.05	32.72-	0.67-

The accompanying notes are an integral part of these schedules.

SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/25/24	6.310-	PAID DOWN 6.31 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258703	0.00	6.31	6.44-	0.13-
	487.580-	ASSET TOTAL	0.00	487.58	497.77-	10.19-
		VR FNMA POOL #BH5134 2.680% 9/01/47 CUSIP 3140GTV49				
1/25/24	12.250-	PAID DOWN 12.25 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/24 16258703	0.00	12.25	12.49-	0.24-
2/26/24	16.780-	PAID DOWN 16.78 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 JANUARY FNMA DUE 2/25/24 16258703	0.00	16.78	17.11-	0.33-
3/25/24	10.830-	PAID DOWN 10.83 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/24 16258703	0.00	10.83	11.04-	0.21-
	39.860-	ASSET TOTAL	0.00	39.86	40.64-	0.78-
		VR GNMA II PL#MA3195 3.625% 10/20/45 CUSIP 36179RRQ4				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/22/24	182.370-	PAID DOWN 182.37 SHARES/UNITS AT 100 ON TRADE DATE 1/20/24 TO SETTLE 1/22/24 COMMISSION $0.00 DECEMBER GNMA DUE 1/20/24 16258703	0.00	182.37	184.75-	2.38-
2/20/24	255.500-	PAID DOWN 255.5 SHARES/UNITS AT 100 ON TRADE DATE 2/20/24 TO SETTLE 2/20/24 COMMISSION $0.00 JANUARY GNMA DUE 2/20/24 16258703	0.00	255.50	258.83-	3.33-
3/20/24	36.720-	PAID DOWN 36.72 SHARES/UNITS AT 100 ON TRADE DATE 3/20/24 TO SETTLE 3/20/24 COMMISSION $0.00 FEBRUARY GNMA DUE 3/20/24 16258703	0.00	36.72	37.20-	0.48-
	474.590-	ASSET TOTAL	0.00	474.59	480.78-	6.19-
		VR GOLDMAN SACHS GR 5.853% 9/10/24 CUSIP 38141GYE8				
3/01/24	80,000.000-	SOLD 80,000 SHARES/UNITS AT 100.038 ON TRADE DATE 3/01/24 TO SETTLE 3/05/24 COMMISSION $0.00 MIZHUO SECURITIES USA INC 80,000 PAR VALUE AT 100.038 % 16258703	0.00	80,030.40	80,000.00-	30.40
	80,000.000-	ASSET TOTAL	0.00	80,030.40	80,000.00-	30.40
		VR GOLDMAN SACHS GRO 5.834% 10/21/24 CUSIP 38141GYL2				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/25/24	40,000.000-	SOLD 40,000 SHARES/UNITS AT 100.065 ON TRADE DATE 3/25/24 TO SETTLE 3/27/24 COMMISSION $0.00 MIZHUO SECURITIES USA INC 40,000 PAR VALUE AT 100.065 % 16258703	0.00	40,026.00	40,000.00-	26.00
	40,000.000-	ASSET TOTAL	0.00	40,026.00	40,000.00-	26.00
		VR JPMORGAN CHASE & 3.960% 1/29/27 CUSIP 46647PBA3				
2/16/24	40,000.000-	SOLD 40,000 SHARES/UNITS AT 97.534 ON TRADE DATE 2/16/24 TO SETTLE 2/21/24 COMMISSION $0.00 MITSUBISHI UFJ SECURITIES (USA 40,000 PAR VALUE AT 97.534 % 16258702	0.00	39,013.60	39,980.60-	967.00-
	40,000.000-	ASSET TOTAL	0.00	39,013.60	39,980.60-	967.00-
		VR MISSISSIPPI HIG 6.116% 10/25/35 CUSIP 60535YAA1				
1/25/24	434.320-	PAID DOWN 434.32 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 16258703	0.00	434.32	434.93-	0.61-
2/26/24	1,418.910-	PAID DOWN 1,418.91 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 16258703	0.00	1,418.91	1,420.90-	1.99-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/25/24	924.910-	PAID DOWN 924.91 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 16258703	0.00	924.91	926.21-	1.30-
	2,778.140-	ASSET TOTAL	0.00	2,778.14	2,782.04-	3.90-
		VR N TEXAS ST HGR 6.005% 10/25/61 CUSIP 662826FP6				
1/25/24	683.950-	PAID DOWN 683.95 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/25/24 COMMISSION $0.00 16258702	0.00	683.95	683.95-	0.00
2/26/24	4,875.580-	PAID DOWN 4,875.58 SHARES/UNITS AT 100 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 16258702	0.00	4,875.58	4,875.58-	0.00
3/25/24	6,515.430-	PAID DOWN 6,515.43 SHARES/UNITS AT 5,417.908 ON TRADE DATE 3/25/24 TO SETTLE 3/25/24 COMMISSION $0.00 16258702	0.00	6,515.43	6,515.43-	0.00
	12,074.960-	ASSET TOTAL	0.00	12,074.96	12,074.96-	0.00
		VR NORTH TEXAS HIGHE 6.014% 9/25/61 CUSIP 66286VAB3				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/26/24	1,075.810-	PAID DOWN 1,075.81 SHARES/UNITS AT 100 ON TRADE DATE 1/25/24 TO SETTLE 1/26/24 COMMISSION $0.00 16258702	0.00	1,075.81	1,075.81-	0.00
2/26/24	3,570.140-	PAID DOWN 3,570.14 SHARES/UNITS AT 7,816.5302 ON TRADE DATE 2/25/24 TO SETTLE 2/26/24 COMMISSION $0.00 16258702	0.00	3,570.14	3,570.14-	0.00
3/26/24	2,057.160-	PAID DOWN 2,057.16 SHARES/UNITS AT 100 ON TRADE DATE 3/25/24 TO SETTLE 3/26/24 COMMISSION $0.00 16258702	0.00	2,057.16	2,057.16-	0.00
	6,703.110-	ASSET TOTAL	0.00	6,703.11	6,703.11-	0.00
		VR RHODE ISLAND ST 6.086% 9/01/36 CUSIP 762315MH9				
1/02/24	850.040-	PAID DOWN 850.04 SHARES/UNITS AT 100 ON TRADE DATE 1/01/24 TO SETTLE 1/02/24 COMMISSION $0.00 16258702	0.00	850.04	843.66-	6.38
2/01/24	691.040-	PAID DOWN 691.04 SHARES/UNITS AT 100 ON TRADE DATE 2/01/24 TO SETTLE 2/01/24 COMMISSION $0.00 16258702	0.00	691.04	685.86-	5.18
3/01/24	4,223.690-	PAID DOWN 4,223.69 SHARES/UNITS AT 71,027.94 ON TRADE DATE 3/01/24 TO SETTLE 3/01/24 COMMISSION $0.00 16258702	0.00	4,223.69	4,192.01-	31.68

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	5,764.770-	ASSET TOTAL	0.00	5,764.77	5,721.53-	43.24
		VR VERIZON MASTER TR 1.530% 7/20/28 CUSIP 92348KAH6				
1/10/24	105,000.000-	SOLD 105,000 SHARES/UNITS AT 96.3008 ON TRADE DATE 1/10/24 TO SETTLE 1/12/24 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 105,000 PAR VALUE AT 96.30078095 % 16258703	0.00	101,115.82	104,975.32-	3,859.50-
	105,000.000-	ASSET TOTAL	0.00	101,115.82	104,975.32-	3,859.50-
		VULCAN MATERIALS CO 3.900% 4/01/27 CUSIP 929160AT6				
3/07/24	100,000.000-	SOLD 100,000 SHARES/UNITS AT 97.302 ON TRADE DATE 3/07/24 TO SETTLE 3/11/24 COMMISSION $0.00 MARKETAXESS CORPORATION 100,000 PAR VALUE AT 97.302 % 16258702	0.00	97,302.00	93,859.00-	3,443.00
	100,000.000-	ASSET TOTAL	0.00	97,302.00	93,859.00-	3,443.00
		WEC ENERGY GROUP 4.750% 1/09/26 CUSIP 92939UAK2				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/21/24	20,000.000-	SOLD 20,000 SHARES/UNITS AT 99.284 ON TRADE DATE 3/21/24 TO SETTLE 3/25/24 COMMISSION $0.00 SOUTHWEST SECURITIES INC. 20,000 PAR VALUE AT 99.284 % 16258703	0.00	19,856.80	19,976.80-	120.00-
	20,000.000-	ASSET TOTAL	0.00	19,856.80	19,976.80-	120.00-
		WEC ENERGY GROUP INC 0.800% 3/15/24 CUSIP 92939UAF3				
3/15/24	60,000.000-	MATURED 60,000 SHARES/UNITS AT 100 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 60,000 PAR VALUE AT 100 % 16258703	0.00	60,000.00	60,047.60-	47.60-
	60,000.000-	ASSET TOTAL	0.00	60,000.00	60,047.60-	47.60-
		WELLTOWER INC 3.625% 3/15/24 CUSIP 95040QAG9				
3/15/24	40,000.000-	MATURED 40,000 SHARES/UNITS AT 100 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 40,000 PAR VALUE AT 100 % 16258703	0.00	40,000.00	42,903.20-	2,903.20-
	40,000.000-	ASSET TOTAL	0.00	40,000.00	42,903.20-	2,903.20-
		WESTAR ENERGY INC 2.550% 7/01/26 CUSIP 95709TAN0				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/19/24	60,000.000-	SOLD 60,000 SHARES/UNITS AT 94.842 ON TRADE DATE 1/19/24 TO SETTLE 1/23/24 COMMISSION $0.00 PERSHING 60,000 PAR VALUE AT 94.842 % 16258703	0.00	56,905.20	63,572.40-	6,667.20-
	60,000.000-	ASSET TOTAL	0.00	56,905.20	63,572.40-	6,667.20-
		WESTPAC BANKING V- 6.355% 2/26/24 CUSIP 961214EB5				
2/26/24	30,000.000-	MATURED 30,000 SHARES/UNITS AT 100 ON TRADE DATE 2/26/24 TO SETTLE 2/26/24 COMMISSION $0.00 30,000 PAR VALUE AT 100 % 16258703	0.00	30,000.00	30,000.00-	0.00
	30,000.000-	ASSET TOTAL	0.00	30,000.00	30,000.00-	0.00
		WISCONSIN ST 2.002% 5/01/34 CUSIP 97705MVT9				
3/14/24	55,000.000-	SOLD 55,000 SHARES/UNITS AT 80.158 ON TRADE DATE 3/14/24 TO SETTLE 3/14/24 COMMISSION $0.00 16258702	0.00	44,086.90	55,000.00-	10,913.10-
	55,000.000-	ASSET TOTAL	0.00	44,086.90	55,000.00-	10,913.10-
		WORLD OMNI AUTO RECE 0.650% 8/17/26 CUSIP 98164CAC3				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/16/24	4,563.810-	PAID DOWN 4,563.81 SHARES/UNITS AT 7,921.1185 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 16258703	0.00	4,563.81	4,563.63-	0.18
2/15/24	4,850.840-	PAID DOWN 4,850.84 SHARES/UNITS AT 129,106.5183 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 16258703	0.00	4,850.84	4,850.65-	0.19
3/15/24	4,646.950-	PAID DOWN 4,646.95 SHARES/UNITS AT 3,560.3876 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 16258703	0.00	4,646.95	4,646.76-	0.19
	14,061.600-	ASSET TOTAL	0.00	14,061.60	14,061.04-	0.56
		WORLD OMNI AUTO RECE 1.660% 5/17/27 CUSIP 98164GAC4				
1/16/24	5,689.160-	PAID DOWN 5,689.16 SHARES/UNITS AT 6,354.2738 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 16258703	0.00	5,689.16	5,687.86-	1.30
2/15/24	5,880.340-	PAID DOWN 5,880.34 SHARES/UNITS AT 106,503.2061 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 16258703	0.00	5,880.34	5,879.00-	1.34
3/15/24	5,697.190-	PAID DOWN 5,697.19 SHARES/UNITS AT 2,904.0532 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 16258703	0.00	5,697.19	5,695.89-	1.30

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	17,266.690-	ASSET TOTAL	0.00	17,266.69	17,262.75-	3.94
		WORLD OMNI SELECT AU 0.530% 3/15/27 CUSIP 98163HAC3				
1/16/24	7,538.490-	PAID DOWN 7,538.49 SHARES/UNITS AT 4,795.4537 ON TRADE DATE 1/15/24 TO SETTLE 1/16/24 COMMISSION $0.00 16258703	0.00	7,538.49	7,537.92-	0.57
2/15/24	8,212.900-	PAID DOWN 8,212.9 SHARES/UNITS AT 76,255.0455 ON TRADE DATE 2/15/24 TO SETTLE 2/15/24 COMMISSION $0.00 16258703	0.00	8,212.90	8,212.28-	0.62
3/15/24	7,971.180-	PAID DOWN 7,971.18 SHARES/UNITS AT 2,075.5952 ON TRADE DATE 3/15/24 TO SETTLE 3/15/24 COMMISSION $0.00 16258703	0.00	7,971.18	7,970.58-	0.60
	23,722.570-	ASSET TOTAL	0.00	23,722.57	23,720.78-	1.79
		TOTAL BONDS & NOTES	**0.00**	**13,352,862.21**	**13,528,242.38-**	**175,380.17-**
		MUTUAL FUNDS				
		BLACKROCK STRAT INC OPP-K #1944 CUSIP 09260B374				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/31/24	18,557.794-	SOLD 18,557.794 SHARES/UNITS AT 9.43 ON TRADE DATE 1/31/24 TO SETTLE 2/01/24 COMMISSION $0.00 18,557.794 SHARES AT 9.43 USD 16258700	0.00	175,000.00	182,450.51-	7,450.51-
	18,557.794-	ASSET TOTAL	0.00	175,000.00	182,450.51-	7,450.51-
		WELLINGTON CTF OPP CUSIP 949997068				
1/31/24	10,504.202-	SOLD 10,504.202 SHARES/UNITS AT 16.66 ON TRADE DATE 1/31/24 TO SETTLE 1/31/24 COMMISSION $0.00 MISCELLANEOUS PER 01/31/24 WELLNGTON STMT 16258700	0.00	175,000.00	132,429.71-	42,570.29
1/31/24	2,828.066-	SOLD 2,828.066 SHARES/UNITS AT 16.66 ON TRADE DATE 1/31/24 TO SETTLE 1/31/24 COMMISSION $0.00 MISCELLANEOUS PER 01/31/24 WELLNGTON STMT 16258700	0.00	47,115.58	35,654.30-	11,461.28
	13,332.268-	ASSET TOTAL	0.00	222,115.58	168,084.01-	54,031.57
		TOTAL MUTUAL FUNDS	**0.00**	**397,115.58**	**350,534.52-**	**46,581.06**
		MISCELLANEOUS ASSETS				
		CASH HELD AT SSGA CUSIP MS6912823				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD JANUARY 1, 2024 THROUGH MARCH 31, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/01/24	612,500.000-	SOLD 612,500 SHARES/UNITS AT 1 ON TRADE DATE 2/01/24 TO SETTLE 2/01/24 COMMISSION $0.00 MISCELLANEOUS PER INCOMING WIRE ON (02/01/24) 16258700	0.00	612,500.00	612,500.00-	0.00
	612,500.000-	ASSET TOTAL	0.00	612,500.00	612,500.00-	0.00
		CASH HELD AT WELLINGTON CUSIP MS6777341				
2/01/24	262,500.000-	SOLD 262,500 SHARES/UNITS AT 1 ON TRADE DATE 2/01/24 TO SETTLE 2/01/24 COMMISSION $0.00 MISCELLANEOUS PER INCOMING WIRE ON 02/01/24 16258700	0.00	262,500.00	262,500.00-	0.00
2/01/24	175,000.000-	SOLD 175,000 SHARES/UNITS AT 1 ON TRADE DATE 2/01/24 TO SETTLE 2/01/24 COMMISSION $0.00 MISCELLANEOUS PER INCOMING WIRE ON 02/01/24 16258700	0.00	175,000.00	175,000.00-	0.00
	437,500.000-	ASSET TOTAL	0.00	437,500.00	437,500.00-	0.00
		TOTAL MISCELLANEOUS ASSETS	**0.00**	**1,050,000.00**	**1,050,000.00-**	**0.00**
		TOTAL SECURITY DISPOSITIONS	**0.00**	**33,483,456.77**	**33,092,296.33-**	**391,160.44**

The accompanying notes are an integral part of these schedules.

SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		CASH EQUIVALENTS				
		PRINCIPAL DEPOSIT SWEEP PROGRAM CUSIP VP7000251				
6/30/24	18,484,804.830-	CASH SWEEP SALES 4/01/24 TO 6/30/24	0.00	18,484,804.83	18,484,804.83-	0.00
	18,484,804.830-	ASSET TOTAL	0.00	18,484,804.83	18,484,804.83-	0.00
		TOTAL CASH EQUIVALENTS	**0.00**	**18,484,804.83**	**18,484,804.83-**	**0.00**
		POOLED, COMMON AND COLLECTIVE FUNDS				
		SSGA RUSSELL 3000 R INDX NL CTF CMU3 CUSIP 857999643				
4/30/24	13,012.260-	SOLD 13,012.26 SHARES/UNITS AT 47.071 ON TRADE DATE 4/30/24 TO SETTLE 4/30/24 COMMISSION $0.00 MISCELLANEOUS PER 4/30/24 SSGA CONFIRM 16258700	0.00	612,500.00	186,294.71-	426,205.29
6/17/24	242.660-	SOLD 242.66 SHARES/UNITS AT 50.828 ON TRADE DATE 6/17/24 TO SETTLE 6/17/24 COMMISSION $0.00 MISCELLANEOUS FEE AS PER 6/30/24 SSGA CONFIRM 16258700	0.00	12,333.92	3,474.13-	8,859.79
	13,254.920-	ASSET TOTAL	0.00	624,833.92	189,768.84-	435,065.08
		WELLINGTON INTERNATIONAL FUND CUSIP 949997506				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/30/24	22,058.824-	SOLD 22,058.824 SHARES/UNITS AT 11.9 ON TRADE DATE 4/30/24 TO SETTLE 4/30/24 COMMISSION $0.00 MISCELLANEOUS PER 04/30/24 WELLINGTON STMT 16258700	0.00	262,500.00	189,008.33-	73,491.67
4/30/24	9,518.747-	SOLD 9,518.747 SHARES/UNITS AT 11.9 ON TRADE DATE 4/30/24 TO SETTLE 4/30/24 COMMISSION $0.00 MISCELLANEOUS PER 04/30/24 WELLINGTON STMT 16258700	0.00	113,273.09	81,560.22-	31,712.87
	31,577.571-	ASSET TOTAL	0.00	375,773.09	270,568.55-	105,204.54
		TOTAL POOLED, COMMON AND COLLECTIVE FUND	**0.00**	**1,000,607.01**	**460,337.39-**	**540,269.62**
		BONDS & NOTES				
		ALLY AUTO REC ABS 5.070% 4/15/27 CUSIP 02008DAC3				
6/17/24	2,470.180-	PAID DOWN 2,470.18 SHARES/UNITS AT 5,471.264 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 16258703	0.00	2,470.18	2,470.03-	0.15
	2,470.180-	ASSET TOTAL	0.00	2,470.18	2,470.03-	0.15
		ALLY AUTO RECEI ABS 4.760% 5/17/27 CUSIP 02008MAC3				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/17/24	3,827.840-	PAID DOWN 3,827.84 SHARES/UNITS AT 100 ON TRADE DATE 6/17/24 TO SETTLE 6/17/24 COMMISSION $0.00 16258703	0.00	3,827.84	3,827.79-	0.05
	3,827.840-	ASSET TOTAL	0.00	3,827.84	3,827.79-	0.05
		AMERICAN HONDA MTN 4.900% 3/12/27 CUSIP 02665WFD8				
5/01/24	20,000.000-	SOLD 20,000 SHARES/UNITS AT 99.05 ON TRADE DATE 5/01/24 TO SETTLE 5/03/24 COMMISSION $0.00 GOLDMAN SACHS 20,000 PAR VALUE AT 99.05 % 16258703	0.00	19,810.00	19,989.00-	179.00-
	20,000.000-	ASSET TOTAL	0.00	19,810.00	19,989.00-	179.00-
		AMERICREDIT ABS 4.380% 4/18/28 CUSIP 03065WAD7				
4/16/24	160,000.000-	SOLD 160,000 SHARES/UNITS AT 99.1016 ON TRADE DATE 4/16/24 TO SETTLE 4/18/24 COMMISSION $0.00 BNP PARIBAS SECURITIES BOND 160,000 PAR VALUE AT 99.1015625 % 16258702	0.00	158,562.50	159,968.11-	1,405.61-
	160,000.000-	ASSET TOTAL	0.00	158,562.50	159,968.11-	1,405.61-
		AMERICREDIT AUTOMOBI 0.340% 12/18/26 CUSIP 03066RAC9				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/18/24	2,213.630-	PAID DOWN 2,213.63 SHARES/UNITS AT 100 ON TRADE DATE 4/18/24 TO SETTLE 4/18/24 COMMISSION $0.00 16258703	0.00	2,213.63	2,172.12-	41.51
5/20/24	1,377.100-	PAID DOWN 1,377.1 SHARES/UNITS AT 100 ON TRADE DATE 5/20/24 TO SETTLE 5/20/24 COMMISSION $0.00 16258703	0.00	1,377.10	1,351.28-	25.82
	3,590.730-	ASSET TOTAL	0.00	3,590.73	3,523.40-	67.33
		AMPHENOL CORP 3.200% 4/01/24 CUSIP 032095AG6				
4/01/24	70,000.000-	MATURED 70,000 SHARES/UNITS AT 100 ON TRADE DATE 4/01/24 TO SETTLE 4/01/24 COMMISSION $0.00 70,000 PAR VALUE AT 100 % 16258702	0.00	70,000.00	69,164.10-	835.90
4/01/24	60,000.000-	MATURED 60,000 SHARES/UNITS AT 100 ON TRADE DATE 4/01/24 TO SETTLE 4/01/24 COMMISSION $0.00 60,000 PAR VALUE AT 100 % 16258703	0.00	60,000.00	63,955.20-	3,955.20-
	130,000.000-	ASSET TOTAL	0.00	130,000.00	133,119.30-	3,119.30-
		AMPHENOL CORP 4.750% 3/30/26 CUSIP 032095AM3				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/11/24	10,000.000-	SOLD 10,000 SHARES/UNITS AT 98.929 ON TRADE DATE 4/11/24 TO SETTLE 4/15/24 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 10,000 PAR VALUE AT 98.929 % 16258703	0.00	9,892.90	9,965.80-	72.90-
	10,000.000-	ASSET TOTAL	0.00	9,892.90	9,965.80-	72.90-
		ASTRAZENECA FINANCE 0.700% 5/28/24 CUSIP 04636NAC7				
5/28/24	50,000.000-	MATURED 50,000 SHARES/UNITS AT 100 ON TRADE DATE 5/28/24 TO SETTLE 5/28/24 COMMISSION $0.00 50,000 PAR VALUE AT 100 % 16258703	0.00	50,000.00	49,995.50-	4.50
	50,000.000-	ASSET TOTAL	0.00	50,000.00	49,995.50-	4.50
		ASTRAZENECA FINANCE 4.800% 2/26/27 CUSIP 04636NAK9				
5/03/24	30,000.000-	SOLD 30,000 SHARES/UNITS AT 99.448 ON TRADE DATE 5/03/24 TO SETTLE 5/07/24 COMMISSION $0.00 BANC OF AMERICA SECURITIES LLC 30,000 PAR VALUE AT 99.448 % 16258703	0.00	29,834.40	29,949.60-	115.20-
	30,000.000-	ASSET TOTAL	0.00	29,834.40	29,949.60-	115.20-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		BANK MONTREAL CONV 5.203% 2/01/28 CUSIP 06368LGV2				
5/08/24	60,000.000-	SOLD 60,000 SHARES/UNITS AT 100.295 ON TRADE DATE 5/08/24 TO SETTLE 5/10/24 COMMISSION $0.00 TORONTO DOMINION SECURITIES (U 60,000 PAR VALUE AT 100.295 % 16258702	0.00	60,177.00	59,997.60-	179.40
	60,000.000-	ASSET TOTAL	0.00	60,177.00	59,997.60-	179.40
		BANK OF NY V-D 4.947% 4/26/27 CUSIP 06406RBQ9				
4/17/24	60,000.000-	SOLD 60,000 SHARES/UNITS AT 99.12 ON TRADE DATE 4/17/24 TO SETTLE 4/19/24 COMMISSION $0.00 MARKETAXESS CORPORATION 60,000 PAR VALUE AT 99.12 % 16258703	0.00	59,472.00	60,000.00-	528.00-
	60,000.000-	ASSET TOTAL	0.00	59,472.00	60,000.00-	528.00-
		BK MONTREAL MTN CONV 3.700% 6/07/25 CUSIP 06368D3S1				
6/18/24	10,000.000-	SOLD 10,000 SHARES/UNITS AT 98.34 ON TRADE DATE 6/18/24 TO SETTLE 6/20/24 COMMISSION $0.00 BMOCM/BONDS 10,000 PAR VALUE AT 98.34 % 16258703	0.00	9,834.00	9,997.70-	163.70-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	10,000.000-	ASSET TOTAL	0.00	9,834.00	9,997.70-	163.70-
		BK MONTREAL MTN CONV 4.250% 9/14/24 CUSIP 06368LAP1				
6/20/24	50,000.000-	SOLD 50,000 SHARES/UNITS AT 99.61 ON TRADE DATE 6/20/24 TO SETTLE 6/21/24 COMMISSION $0.00 TORONTO DOMINION SECURITIES (U 50,000 PAR VALUE AT 99.61 % 16258703	0.00	49,805.00	49,968.50-	163.50-
	50,000.000-	ASSET TOTAL	0.00	49,805.00	49,968.50-	163.50-
		BK NOVA SCOTIA CONV 3.450% 4/11/25 CUSIP 06417XAH4				
6/07/24	70,000.000-	SOLD 70,000 SHARES/UNITS AT 98.27 ON TRADE DATE 6/07/24 TO SETTLE 6/10/24 COMMISSION $0.00 MORGAN STANLEY & CO. 70,000 PAR VALUE AT 98.27 % 16258702	0.00	68,789.00	69,850.90-	1,061.90-
	70,000.000-	ASSET TOTAL	0.00	68,789.00	69,850.90-	1,061.90-
		BRAZOS EDUC ABS V- 6.019% 11/25/71 CUSIP 10620WAF5				

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/25/24	2,406.740-	PAID DOWN 2,406.74 SHARES/UNITS AT 34,764.8932 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 16258702	0.00	2,406.74	2,406.74-	0.00
5/28/24	3,526.700-	PAID DOWN 3,526.7 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 16258702	0.00	3,526.70	3,526.70-	0.00
6/25/24	4,503.890-	PAID DOWN 4,503.89 SHARES/UNITS AT 5,902.975 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 16258702	0.00	4,503.89	4,503.89-	0.00
	10,437.330-	ASSET TOTAL	0.00	10,437.33	10,437.33-	0.00
		BRAZOS EDUC ABS V- 6.139% 1/25/72 CUSIP 10620WAJ7				
4/25/24	1,291.450-	PAID DOWN 1,291.45 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 16258702	0.00	1,291.45	1,291.45-	0.00
5/28/24	1,907.400-	PAID DOWN 1,907.4 SHARES/UNITS AT 13,368.984 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 16258702	0.00	1,907.40	1,907.40-	0.00
6/25/24	2,325.810-	PAID DOWN 2,325.81 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 16258702	0.00	2,325.81	2,325.81-	0.00

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	5,524.660-	ASSET TOTAL	0.00	5,524.66	5,524.66-	0.00
		CALIFORNIA ST 3.050% 4/01/29 CUSIP 13063DMB1				
4/22/24	125,000.000-	SOLD 125,000 SHARES/UNITS AT 92.287 ON TRADE DATE 4/22/24 TO SETTLE 4/24/24 COMMISSION $0.00 RAYMOND JAMES/FI 125,000 PAR VALUE AT 92.287 % 16258702	0.00	115,358.75	114,380.25-	978.50
	125,000.000-	ASSET TOTAL	0.00	115,358.75	114,380.25-	978.50
		CANADIAN PACIFIC RAI 1.350% 12/02/24 CUSIP 13645RBD5				
6/26/24	50,000.000-	SOLD 50,000 SHARES/UNITS AT 98.229 ON TRADE DATE 6/26/24 TO SETTLE 6/27/24 COMMISSION $0.00 GOLDMAN SACHS 50,000 PAR VALUE AT 98.229 % 16258703	0.00	49,114.50	49,934.00-	819.50-
	50,000.000-	ASSET TOTAL	0.00	49,114.50	49,934.00-	819.50-
		CANADIAN PACIFIC RR 2.900% 2/01/25 CUSIP 13645RAS3				

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/11/24	105,000.000-	SOLD 105,000 SHARES/UNITS AT 98.344 ON TRADE DATE 6/11/24 TO SETTLE 6/12/24 COMMISSION $0.00 PERSHING 105,000 PAR VALUE AT 98.344 % 16258702	0.00	103,261.20	108,839.95-	5,578.75-
	105,000.000-	ASSET TOTAL	0.00	103,261.20	108,839.95-	5,578.75-
		CARMAX AUTO OWNE ABS 3.490% 2/16/27 CUSIP 14317HAC5				
4/15/24	17,244.170-	PAID DOWN 17,244.17 SHARES/UNITS AT 1,928.0212 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 16258702	0.00	17,244.17	17,241.55-	2.62
5/15/24	16,566.730-	PAID DOWN 16,566.73 SHARES/UNITS AT 1,033.0224 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 16258702	0.00	16,566.73	16,564.21-	2.52
6/17/24	16,377.690-	PAID DOWN 16,377.69 SHARES/UNITS AT 100 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 16258702	0.00	16,377.69	16,375.20-	2.49
	50,188.590-	ASSET TOTAL	0.00	50,188.59	50,180.96-	7.63
		CARMAX AUTO OWNER TR 0.340% 12/15/25 CUSIP 14316NAC3				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/15/24	2,445.560-	PAID DOWN 2,445.56 SHARES/UNITS AT 6,765.2983 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 16258703	0.00	2,445.56	2,445.08-	0.48
5/15/24	2,281.560-	PAID DOWN 2,281.56 SHARES/UNITS AT 10,679.0043 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 16258703	0.00	2,281.56	2,281.11-	0.45
6/17/24	2,397.300-	PAID DOWN 2,397.3 SHARES/UNITS AT 5,637.5952 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 16258703	0.00	2,397.30	2,396.83-	0.47
	7,124.420-	ASSET TOTAL	0.00	7,124.42	7,123.02-	1.40
		CES MU2 LLC 1.994% 5/13/27 CUSIP 12517LAB0				
5/13/24	3,574.160-	PAID DOWN 3,574.16 SHARES/UNITS AT 100 ON TRADE DATE 5/13/24 TO SETTLE 5/13/24 COMMISSION $0.00 16258703	0.00	3,574.16	3,747.86-	173.70-
	3,574.160-	ASSET TOTAL	0.00	3,574.16	3,747.86-	173.70-
		CISCO SYSTEMS 4.850% 2/26/29 CUSIP 17275RBR2				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/11/24	70,000.000-	SOLD 70,000 SHARES/UNITS AT 99.022 ON TRADE DATE 4/11/24 TO SETTLE 4/15/24 COMMISSION $0.00 SG AMERICAS SECURITIES LLC 70,000 PAR VALUE AT 99.022 % 16258702	0.00	69,315.40	69,975.50-	660.10-
	70,000.000-	ASSET TOTAL	0.00	69,315.40	69,975.50-	660.10-
		CNH EQUIPMENT ABS 2.940% 7/15/27 CUSIP 12660DAC1				
4/15/24	4,403.950-	PAID DOWN 4,403.95 SHARES/UNITS AT 7,549.3875 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 16258703	0.00	4,403.95	4,403.62-	0.33
5/15/24	4,229.080-	PAID DOWN 4,229.08 SHARES/UNITS AT 4,046.6965 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 16258703	0.00	4,229.08	4,228.77-	0.31
6/17/24	2,889.720-	PAID DOWN 2,889.72 SHARES/UNITS AT 4,676.9261 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 16258703	0.00	2,889.72	2,889.51-	0.21
	11,522.750-	ASSET TOTAL	0.00	11,522.75	11,521.90-	0.85
		CNH EQUIPMENT ABS 3.890% 8/16/27 CUSIP 12663JAC5				

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/17/24	2,307.990-	PAID DOWN 2,307.99 SHARES/UNITS AT 100 ON TRADE DATE 6/17/24 TO SETTLE 6/17/24 COMMISSION $0.00 16258703	0.00	2,307.99	2,307.64-	0.35
	2,307.990-	ASSET TOTAL	0.00	2,307.99	2,307.64-	0.35
		COMM MORTGAGE CMO 3.828% 7/15/47 CUSIP 12632QAX1				
4/17/24	2,964.330-	PAID DOWN 2,964.33 SHARES/UNITS AT 100 ON TRADE DATE 4/17/24 TO SETTLE 4/17/24 COMMISSION $0.00 16258703	0.00	2,964.33	2,989.80-	25.47-
5/17/24	29,116.360-	PAID DOWN 29,116.36 SHARES/UNITS AT 659.3877 ON TRADE DATE 5/17/24 TO SETTLE 5/17/24 COMMISSION $0.00 16258703	0.00	29,116.36	29,366.58-	250.22-
6/17/24	22,311.630-	PAID DOWN 22,311.63 SHARES/UNITS AT 100 ON TRADE DATE 6/17/24 TO SETTLE 6/17/24 COMMISSION $0.00 16258703	0.00	22,311.63	22,503.36-	191.73-
	54,392.320-	ASSET TOTAL	0.00	54,392.32	54,859.74-	467.42-
		COMM MTG TR CMO 3.078% 2/10/48 CUSIP 12629NAE5				

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FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/12/24	203.040-	PAID DOWN 203.04 SHARES/UNITS AT 100 ON TRADE DATE 4/12/24 TO SETTLE 4/12/24 COMMISSION $0.00 16258703	0.00	203.04	193.95-	9.09
5/10/24	216.170-	PAID DOWN 216.17 SHARES/UNITS AT 100 ON TRADE DATE 5/10/24 TO SETTLE 5/10/24 COMMISSION $0.00 16258703	0.00	216.17	206.49-	9.68
6/12/24	204.610-	PAID DOWN 204.61 SHARES/UNITS AT 100 ON TRADE DATE 6/12/24 TO SETTLE 6/12/24 COMMISSION $0.00 16258703	0.00	204.61	195.45-	9.16
	623.820-	ASSET TOTAL	0.00	623.82	595.89-	27.93
		CVS HEALTH CORP 3.000% 8/15/26 CUSIP 126650DF4				
5/07/24	20,000.000-	SOLD 20,000 SHARES/UNITS AT 95.055 ON TRADE DATE 5/07/24 TO SETTLE 5/09/24 COMMISSION $0.00 GOLDMAN SACHS 20,000 PAR VALUE AT 95.055 % 16258702	0.00	19,011.00	19,977.40-	966.40-
	20,000.000-	ASSET TOTAL	0.00	19,011.00	19,977.40-	966.40-
		DTE ENERGY CO 4.220% 11/01/24 CUSIP 233331BD8				

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/20/24	20,000.000-	SOLD 20,000 SHARES/UNITS AT 99.422 ON TRADE DATE 6/20/24 TO SETTLE 6/21/24 COMMISSION $0.00 TORONTO DOMINION SECURITIES (U 20,000 PAR VALUE AT 99.422 % 16258703	0.00	19,884.40	20,001.40-	117.00-
	20,000.000-	ASSET TOTAL	0.00	19,884.40	20,001.40-	117.00-
		DUKE ENERGY CORP 4.850% 1/05/27 CUSIP 26441CCB9				
4/09/24	20,000.000-	SOLD 20,000 SHARES/UNITS AT 99.252 ON TRADE DATE 4/09/24 TO SETTLE 4/11/24 COMMISSION $0.00 NOSCUS3S SCOTIA CAPITAL USA IN 20,000 PAR VALUE AT 99.252 % 16258703	0.00	19,850.40	19,997.80-	147.40-
	20,000.000-	ASSET TOTAL	0.00	19,850.40	19,997.80-	147.40-
		ENBRIDGE INC 3.700% 7/15/27 CUSIP 29250NAR6				
4/09/24	40,000.000-	SOLD 40,000 SHARES/UNITS AT 95.828 ON TRADE DATE 4/09/24 TO SETTLE 4/11/24 COMMISSION $0.00 NOSCUS3S SCOTIA CAPITAL USA IN 40,000 PAR VALUE AT 95.828 % 16258702	0.00	38,331.20	41,748.00-	3,416.80-
	40,000.000-	ASSET TOTAL	0.00	38,331.20	41,748.00-	3,416.80-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		ENTERPRISE PRODUCTS 3.125% 7/31/29 CUSIP 29379VBV4				
4/25/24	50,000.000-	SOLD 50,000 SHARES/UNITS AT 90.148 ON TRADE DATE 4/25/24 TO SETTLE 4/29/24 COMMISSION $0.00 MARKETAXESS CORPORATION 50,000 PAR VALUE AT 90.148 % 16258702	0.00	45,074.00	53,206.00-	8,132.00-
	50,000.000-	ASSET TOTAL	0.00	45,074.00	53,206.00-	8,132.00-
		ETHIOPIAN LEASING 20 2.566% 8/14/26 CUSIP 29766DAG9				
5/14/24	2,752.320-	PAID DOWN 2,752.32 SHARES/UNITS AT 100 ON TRADE DATE 5/14/24 TO SETTLE 5/14/24 COMMISSION $0.00 16258703	0.00	2,752.32	2,908.10-	155.78-
	2,752.320-	ASSET TOTAL	0.00	2,752.32	2,908.10-	155.78-
		EXP-IMP IMB 1.732% 9/18/24 CUSIP 302155AW6				
6/18/24	8,072.870-	PAID DOWN 8,072.87 SHARES/UNITS AT 100 ON TRADE DATE 6/18/24 TO SETTLE 6/18/24 COMMISSION $0.00 16258702	0.00	8,072.87	8,072.87-	0.00
	8,072.870-	ASSET TOTAL	0.00	8,072.87	8,072.87-	0.00

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		EXP-IMP IMB 1.900% 7/12/24 CUSIP 302155AV8				
4/12/24	5,434.960-	PAID DOWN 5,434.96 SHARES/UNITS AT 100 ON TRADE DATE 4/12/24 TO SETTLE 4/12/24 COMMISSION $0.00 16258703	0.00	5,434.96	5,554.53-	119.57-
	5,434.960-	ASSET TOTAL	0.00	5,434.96	5,554.53-	119.57-
		FED HOME LN MTG CORP 2.500% 9/25/60 CUSIP 35563PWF2				
4/25/24	595.130-	PAID DOWN 595.13 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 16258703	0.00	595.13	620.00-	24.87-
5/28/24	640.630-	PAID DOWN 640.63 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 16258703	0.00	640.63	667.40-	26.77-
6/25/24	593.760-	PAID DOWN 593.76 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 16258703	0.00	593.76	618.57-	24.81-
	1,829.520-	ASSET TOTAL	0.00	1,829.52	1,905.97-	76.45-
		FED NATL MTG ASSN 5.500% 4/25/35 CUSIP 31394DJE1				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/25/24	57.520-	PAID DOWN 57.52 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 16258703	0.00	57.52	58.38-	0.86-
5/28/24	123.580-	PAID DOWN 123.58 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 16258703	0.00	123.58	125.42-	1.84-
6/25/24	58.060-	PAID DOWN 58.06 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 16258703	0.00	58.06	58.93-	0.87-
	239.160-	ASSET TOTAL	0.00	239.16	242.73-	3.57-
		FHLMC #1G2603 V-M 5.95316% 10/01/36 CUSIP 3128QS3L8				
4/15/24	1,528.810-	PAID DOWN 1,528.81 SHARES/UNITS AT 100 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 MARCH FHLMC DUE 4/15/24 16258703	0.00	1,528.81	1,539.07-	10.26-
5/15/24	33.800-	PAID DOWN 33.8 SHARES/UNITS AT 100 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 APRIL FHLMC DUE 5/15/24 16258703	0.00	33.80	34.03-	0.23-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/17/24	23.580-	PAID DOWN 23.58 SHARES/UNITS AT 100 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 MAY FHLMC DUE 6/15/24 16258703	0.00	23.58	23.74-	0.16-
	1,586.190-	ASSET TOTAL	0.00	1,586.19	1,596.84-	10.65-
		FHLMC #2B2518 V-M 6.51926% 5/01/44 CUSIP 31326GYP5				
4/15/24	40.370-	PAID DOWN 40.37 SHARES/UNITS AT 100 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 MARCH FHLMC DUE 4/15/24 16258703	0.00	40.37	41.39-	1.02-
5/15/24	106.300-	PAID DOWN 106.3 SHARES/UNITS AT 100 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 APRIL FHLMC DUE 5/15/24 16258703	0.00	106.30	108.99-	2.69-
6/17/24	1,636.140-	PAID DOWN 1,636.14 SHARES/UNITS AT 100 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 MAY FHLMC DUE 6/15/24 16258703	0.00	1,636.14	1,677.55-	41.41-
	1,782.810-	ASSET TOTAL	0.00	1,782.81	1,827.93-	45.12-
		FHLMC #2B2972 V-M 5.85092% 8/01/44 CUSIP 31326HJR6				

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FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/15/24	5.050-	PAID DOWN 5.05 SHARES/UNITS AT 100 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 MARCH FHLMC DUE 4/15/24 16258703	0.00	5.05	5.17-	0.12-
5/15/24	0.590-	PAID DOWN 0.59 SHARES/UNITS AT 100 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 APRIL FHLMC DUE 5/15/24 16258703	0.00	0.59	0.60-	0.01-
6/17/24	2.840-	PAID DOWN 2.84 SHARES/UNITS AT 100 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 MAY FHLMC DUE 6/15/24 16258703	0.00	2.84	2.91-	0.07-
	8.480-	ASSET TOTAL	0.00	8.48	8.68-	0.20-
		FHLMC #2B4151 V-M 6.89464% 5/01/45 CUSIP 31326JTG5				
4/15/24	28.520-	PAID DOWN 28.52 SHARES/UNITS AT 100 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 MARCH FHLMC DUE 4/15/24 16258703	0.00	28.52	29.19-	0.67-
5/15/24	30.160-	PAID DOWN 30.16 SHARES/UNITS AT 100 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 APRIL FHLMC DUE 5/15/24 16258703	0.00	30.16	30.87-	0.71-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/17/24	66.920-	PAID DOWN 66.92 SHARES/UNITS AT 100 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 MAY FHLMC DUE 6/15/24 16258703	0.00	66.92	68.49-	1.57-
	125.600-	ASSET TOTAL	0.00	125.60	128.55-	2.95-
		FHLMC #2B4644 V-M 5.87019% 9/01/45 CUSIP 31326KER4				
4/15/24	103.840-	PAID DOWN 103.84 SHARES/UNITS AT 100 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 MARCH FHLMC DUE 4/15/24 16258703	0.00	103.84	106.14-	2.30-
5/15/24	388.070-	PAID DOWN 388.07 SHARES/UNITS AT 100 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 APRIL FHLMC DUE 5/15/24 16258703	0.00	388.07	396.67-	8.60-
6/17/24	112.090-	PAID DOWN 112.09 SHARES/UNITS AT 100 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 MAY FHLMC DUE 6/15/24 16258703	0.00	112.09	114.57-	2.48-
	604.000-	ASSET TOTAL	0.00	604.00	617.38-	13.38-
		FHLMC #2B5726 V-M 7.32096% 11/01/46 CUSIP 31326LLF0				

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FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/15/24	27.120-	PAID DOWN 27.12 SHARES/UNITS AT 100 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 MARCH FHLMC DUE 4/15/24 16258703	0.00	27.12	27.83-	0.71-
5/15/24	21.920-	PAID DOWN 21.92 SHARES/UNITS AT 100 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 APRIL FHLMC DUE 5/15/24 16258703	0.00	21.92	22.50-	0.58-
6/17/24	1,887.530-	PAID DOWN 1,887.53 SHARES/UNITS AT 100 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 MAY FHLMC DUE 6/15/24 16258703	0.00	1,887.53	1,937.08-	49.55-
	1,936.570-	ASSET TOTAL	0.00	1,936.57	1,987.41-	50.84-
		FHLMC #2B5812 V-M 7.28899% 1/01/47 CUSIP 31326LN50				
4/15/24	1,111.390-	PAID DOWN 1,111.39 SHARES/UNITS AT 100 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 MARCH FHLMC DUE 4/15/24 16258703	0.00	1,111.39	1,130.58-	19.19-
5/15/24	192.890-	PAID DOWN 192.89 SHARES/UNITS AT 100 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 APRIL FHLMC DUE 5/15/24 16258703	0.00	192.89	196.22-	3.33-

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SCHEDULE OF SECURITY DISPOSITIONS
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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/17/24	26.030-	PAID DOWN 26.03 SHARES/UNITS AT 100 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 MAY FHLMC DUE 6/15/24 16258703	0.00	26.03	26.48-	0.45-
	1,330.310-	ASSET TOTAL	0.00	1,330.31	1,353.28-	22.97-
		FHLMC #2B6612 V-M 2.81399% 11/01/47 CUSIP 31326MKZ5				
4/15/24	28.550-	PAID DOWN 28.55 SHARES/UNITS AT 100 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 MARCH FHLMC DUE 4/15/24 16258703	0.00	28.55	28.56-	0.01-
5/15/24	22.250-	PAID DOWN 22.25 SHARES/UNITS AT 100 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 APRIL FHLMC DUE 5/15/24 16258703	0.00	22.25	22.26-	0.01-
6/17/24	378.670-	PAID DOWN 378.67 SHARES/UNITS AT 100 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 MAY FHLMC DUE 6/15/24 16258703	0.00	378.67	378.85-	0.18-
	429.470-	ASSET TOTAL	0.00	429.47	429.67-	0.20-
		FHLMC #2B6916 V-M 3.38302% 5/01/48 CUSIP 31326MVH3				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/15/24	14.770-	PAID DOWN 14.77 SHARES/UNITS AT 100 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 MARCH FHLMC DUE 4/15/24 16258703	0.00	14.77	15.05-	0.28-
5/15/24	8.120-	PAID DOWN 8.12 SHARES/UNITS AT 100 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 APRIL FHLMC DUE 5/15/24 16258703	0.00	8.12	8.27-	0.15-
6/17/24	11.120-	PAID DOWN 11.12 SHARES/UNITS AT 100 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 MAY FHLMC DUE 6/15/24 16258703	0.00	11.12	11.33-	0.21-
	34.010-	ASSET TOTAL	0.00	34.01	34.65-	0.64-
		FHLMC #2B7736 V-M 2.83301% 2/01/50 CUSIP 31326NSZ5				
4/15/24	259.750-	PAID DOWN 259.75 SHARES/UNITS AT 100 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 MARCH FHLMC DUE 4/15/24 16258703	0.00	259.75	265.64-	5.89-
5/15/24	88.930-	PAID DOWN 88.93 SHARES/UNITS AT 100 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 APRIL FHLMC DUE 5/15/24 16258703	0.00	88.93	90.94-	2.01-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/17/24	551.890-	PAID DOWN 551.89 SHARES/UNITS AT 100 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 MAY FHLMC DUE 6/15/24 16258703	0.00	551.89	564.39-	12.50-
	900.570-	ASSET TOTAL	0.00	900.57	920.97-	20.40-
		FHLMC #840623 V-M 6.73299% 5/01/47 CUSIP 31347AVQ4				
4/15/24	709.480-	PAID DOWN 709.48 SHARES/UNITS AT 100 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 MARCH FHLMC DUE 4/15/24 16258703	0.00	709.48	707.15-	2.33
5/15/24	172.860-	PAID DOWN 172.86 SHARES/UNITS AT 100 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 APRIL FHLMC DUE 5/15/24 16258703	0.00	172.86	172.29-	0.57
6/17/24	2,690.800-	PAID DOWN 2,690.8 SHARES/UNITS AT 100 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 MAY FHLMC DUE 6/15/24 16258703	0.00	2,690.80	2,681.97-	8.83
	3,573.140-	ASSET TOTAL	0.00	3,573.14	3,561.41-	11.73
		FHLMC PL #QE8086 4.000% 8/01/52 CUSIP 3133BH6X9				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/25/24	351.290-	PAID DOWN 351.29 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FHLMC DUE 4/25/24 16258702	0.00	351.29	352.80-	1.51-
5/28/24	483.160-	PAID DOWN 483.16 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FHLMC DUE 5/25/24 16258702	0.00	483.16	485.24-	2.08-
6/25/24	5,380.440-	PAID DOWN 5,380.44 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FHLMC DUE 6/25/24 16258702	0.00	5,380.44	5,403.56-	23.12-
	6,214.890-	ASSET TOTAL	0.00	6,214.89	6,241.60-	26.71-
		FHLMC PL #QE8113 4.000% 8/01/52 CUSIP 3133BJAN2				
4/25/24	354.390-	PAID DOWN 354.39 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FHLMC DUE 4/25/24 16258702	0.00	354.39	355.25-	0.86-
5/28/24	341.530-	PAID DOWN 341.53 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FHLMC DUE 5/25/24 16258702	0.00	341.53	342.36-	0.83-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/25/24	347.210-	PAID DOWN 347.21 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FHLMC DUE 6/25/24 16258702	0.00	347.21	348.05-	0.84-
	1,043.130-	ASSET TOTAL	0.00	1,043.13	1,045.66-	2.53-
		FHLMC PL #QE9162 4.500% 9/01/52 CUSIP 3133BKFB0				
4/25/24	218.870-	PAID DOWN 218.87 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FHLMC DUE 4/25/24 16258702	0.00	218.87	219.43-	0.56-
5/28/24	213.080-	PAID DOWN 213.08 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FHLMC DUE 5/25/24 16258702	0.00	213.08	213.63-	0.55-
6/25/24	219.000-	PAID DOWN 219 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FHLMC DUE 6/25/24 16258702	0.00	219.00	219.56-	0.56-
	650.950-	ASSET TOTAL	0.00	650.95	652.62-	1.67-
		FHLMC PL #RA6388 2.500% 12/01/51 CUSIP 3133KNCZ4				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/25/24	1,919.760-	PAID DOWN 1,919.76 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FHLMC DUE 4/25/24 16258702	0.00	1,919.76	1,890.06-	29.70
5/28/24	2,514.120-	PAID DOWN 2,514.12 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FHLMC DUE 5/25/24 16258702	0.00	2,514.12	2,475.23-	38.89
6/25/24	2,783.300-	PAID DOWN 2,783.3 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FHLMC DUE 6/25/24 16258702	0.00	2,783.30	2,740.25-	43.05
	7,217.180-	ASSET TOTAL	0.00	7,217.18	7,105.54-	111.64
		FHLMC PL #SD1165 4.500% 6/01/52 CUSIP 3132DNJJ3				
4/25/24	927.940-	PAID DOWN 927.94 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FHLMC DUE 4/25/24 16258702	0.00	927.94	918.81-	9.13
5/28/24	7,769.520-	PAID DOWN 7,769.52 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FHLMC DUE 5/25/24 16258702	0.00	7,769.52	7,693.04-	76.48

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/25/24	1,037.320-	PAID DOWN 1,037.32 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FHLMC DUE 6/25/24 16258702	0.00	1,037.32	1,027.11-	10.21
	9,734.780-	ASSET TOTAL	0.00	9,734.78	9,638.96-	95.82
		FHLMC PL #2B1056 7.245% 12/01/42 CUSIP 31326FE53				
4/15/24	48.000-	PAID DOWN 48 SHARES/UNITS AT 100 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 MARCH FHLMC DUE 4/15/24 16258703	0.00	48.00	49.17-	1.17-
5/15/24	84.390-	PAID DOWN 84.39 SHARES/UNITS AT 100 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 APRIL FHLMC DUE 5/15/24 16258703	0.00	84.39	86.45-	2.06-
6/17/24	19.000-	PAID DOWN 19 SHARES/UNITS AT 100 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 MAY FHLMC DUE 6/15/24 16258703	0.00	19.00	19.46-	0.46-
	151.390-	ASSET TOTAL	0.00	151.39	155.08-	3.69-
		FHLMC PL #2B2116 5.929% 1/01/44 CUSIP 31326GK54				

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/15/24	111.430-	PAID DOWN 111.43 SHARES/UNITS AT 100 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 MARCH FHLMC DUE 4/15/24 16258702	0.00	111.43	113.75-	2.32-
5/15/24	1,530.420-	PAID DOWN 1,530.42 SHARES/UNITS AT 100 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 APRIL FHLMC DUE 5/15/24 16258702	0.00	1,530.42	1,562.22-	31.80-
6/17/24	92.280-	PAID DOWN 92.28 SHARES/UNITS AT 100 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 MAY FHLMC DUE 6/15/24 16258702	0.00	92.28	94.20-	1.92-
	1,734.130-	ASSET TOTAL	0.00	1,734.13	1,770.17-	36.04-
		FHLMC PL #2B2701 5.69952% 6/01/44 CUSIP 31326HAA2				
4/15/24	20.510-	PAID DOWN 20.51 SHARES/UNITS AT 100 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 MARCH FHLMC DUE 4/15/24 16258703	0.00	20.51	21.03-	0.52-
5/15/24	18.930-	PAID DOWN 18.93 SHARES/UNITS AT 100 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 APRIL FHLMC DUE 5/15/24 16258703	0.00	18.93	19.41-	0.48-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/17/24	22.400-	PAID DOWN 22.4 SHARES/UNITS AT 100 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 MAY FHLMC DUE 6/15/24 16258703	0.00	22.40	22.97-	0.57-
	61.840-	ASSET TOTAL	0.00	61.84	63.41-	1.57-
		FHLMC PL #2B2915 5.850% 8/01/44 CUSIP 31326HGY4				
4/15/24	328.690-	PAID DOWN 328.69 SHARES/UNITS AT 100 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 MARCH FHLMC DUE 4/15/24 16258703	0.00	328.69	336.44-	7.75-
5/15/24	574.170-	PAID DOWN 574.17 SHARES/UNITS AT 100 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 APRIL FHLMC DUE 5/15/24 16258703	0.00	574.17	587.72-	13.55-
6/17/24	10.370-	PAID DOWN 10.37 SHARES/UNITS AT 100 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 MAY FHLMC DUE 6/15/24 16258703	0.00	10.37	10.61-	0.24-
	913.230-	ASSET TOTAL	0.00	913.23	934.77-	21.54-
		FHLMC PL #2B2916 5.850% 8/01/44 CUSIP 31326HGZ1				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/15/24	919.500-	PAID DOWN 919.5 SHARES/UNITS AT 100 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 MARCH FHLMC DUE 4/15/24 16258703	0.00	919.50	940.83-	21.33-
5/15/24	11.730-	PAID DOWN 11.73 SHARES/UNITS AT 100 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 APRIL FHLMC DUE 5/15/24 16258703	0.00	11.73	12.00-	0.27-
6/17/24	15.860-	PAID DOWN 15.86 SHARES/UNITS AT 100 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 MAY FHLMC DUE 6/15/24 16258703	0.00	15.86	16.23-	0.37-
	947.090-	ASSET TOTAL	0.00	947.09	969.06-	21.97-
		FHLMC PL #2B3003 5.86896% 8/01/44 CUSIP 31326HKQ6				
4/15/24	5.450-	PAID DOWN 5.45 SHARES/UNITS AT 100 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 MARCH FHLMC DUE 4/15/24 16258703	0.00	5.45	5.58-	0.13-
5/15/24	13.710-	PAID DOWN 13.71 SHARES/UNITS AT 100 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 APRIL FHLMC DUE 5/15/24 16258703	0.00	13.71	14.05-	0.34-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/17/24	50.350-	PAID DOWN 50.35 SHARES/UNITS AT 100 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 MAY FHLMC DUE 6/15/24 16258703	0.00	50.35	51.59-	1.24-
	69.510-	ASSET TOTAL	0.00	69.51	71.22-	1.71-
		FHLMC PL #2B3360 3.18303% 11/01/44 CUSIP 31326HWV2				
4/15/24	26.650-	PAID DOWN 26.65 SHARES/UNITS AT 100 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 MARCH FHLMC DUE 4/15/24 16258703	0.00	26.65	26.94-	0.29-
5/15/24	34.770-	PAID DOWN 34.77 SHARES/UNITS AT 100 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 APRIL FHLMC DUE 5/15/24 16258703	0.00	34.77	35.15-	0.38-
6/17/24	141.060-	PAID DOWN 141.06 SHARES/UNITS AT 100 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 MAY FHLMC DUE 6/15/24 16258703	0.00	141.06	142.59-	1.53-
	202.480-	ASSET TOTAL	0.00	202.48	204.68-	2.20-
		FHLMC PL #2B5033 2.765% 1/01/46 CUSIP 31326KSW8				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/15/24	25.920-	PAID DOWN 25.92 SHARES/UNITS AT 100 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 MARCH FHLMC DUE 4/15/24 16258703	0.00	25.92	25.95-	0.03-
5/15/24	21.780-	PAID DOWN 21.78 SHARES/UNITS AT 100 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 APRIL FHLMC DUE 5/15/24 16258703	0.00	21.78	21.81-	0.03-
6/17/24	26.050-	PAID DOWN 26.05 SHARES/UNITS AT 100 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 MAY FHLMC DUE 6/15/24 16258703	0.00	26.05	26.08-	0.03-
	73.750-	ASSET TOTAL	0.00	73.75	73.84-	0.09-
		FHLMC PL #2B5130 7.25304% 2/01/46 CUSIP 31326KVX2				
4/15/24	47.660-	PAID DOWN 47.66 SHARES/UNITS AT 100 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 MARCH FHLMC DUE 4/15/24 16258703	0.00	47.66	48.02-	0.36-
5/15/24	5.260-	PAID DOWN 5.26 SHARES/UNITS AT 100 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 APRIL FHLMC DUE 5/15/24 16258703	0.00	5.26	5.30-	0.04-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/17/24	54.290-	PAID DOWN 54.29 SHARES/UNITS AT 100 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 MAY FHLMC DUE 6/15/24 16258703	0.00	54.29	54.71-	0.42-
	107.210-	ASSET TOTAL	0.00	107.21	108.03-	0.82-
		FHLMC PL #2B5188 2.892% 3/01/46 CUSIP 31326KXR3				
4/15/24	26.030-	PAID DOWN 26.03 SHARES/UNITS AT 100 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 MARCH FHLMC DUE 4/15/24 16258703	0.00	26.03	26.14-	0.11-
5/15/24	27.700-	PAID DOWN 27.7 SHARES/UNITS AT 100 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 APRIL FHLMC DUE 5/15/24 16258703	0.00	27.70	27.82-	0.12-
6/17/24	21.710-	PAID DOWN 21.71 SHARES/UNITS AT 100 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 MAY FHLMC DUE 6/15/24 16258703	0.00	21.71	21.81-	0.10-
	75.440-	ASSET TOTAL	0.00	75.44	75.77-	0.33-
		FHLMC PL #2B6384 2.919% 8/01/47 CUSIP 31326MCV3				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/15/24	34.620-	PAID DOWN 34.62 SHARES/UNITS AT 100 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 MARCH FHLMC DUE 4/15/24 16258703	0.00	34.62	35.53-	0.91-
5/15/24	34.820-	PAID DOWN 34.82 SHARES/UNITS AT 100 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 APRIL FHLMC DUE 5/15/24 16258703	0.00	34.82	35.74-	0.92-
6/17/24	58.690-	PAID DOWN 58.69 SHARES/UNITS AT 100 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 MAY FHLMC DUE 6/15/24 16258703	0.00	58.69	60.24-	1.55-
	128.130-	ASSET TOTAL	0.00	128.13	131.51-	3.38-
		FHLMC PL #2B6628 2.682% 11/01/47 CUSIP 31326MLH4				
4/15/24	64.550-	PAID DOWN 64.55 SHARES/UNITS AT 100 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 MARCH FHLMC DUE 4/15/24 16258703	0.00	64.55	65.52-	0.97-
5/15/24	64.730-	PAID DOWN 64.73 SHARES/UNITS AT 100 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 APRIL FHLMC DUE 5/15/24 16258703	0.00	64.73	65.71-	0.98-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/17/24	2,138.460-	PAID DOWN 2,138.46 SHARES/UNITS AT 100 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 MAY FHLMC DUE 6/15/24 16258703	0.00	2,138.46	2,170.70-	32.24-
	2,267.740-	ASSET TOTAL	0.00	2,267.74	2,301.93-	34.19-
		FHLMC PL #2B7077 3.57199% 8/01/48 CUSIP 31326M2J1				
4/15/24	36.690-	PAID DOWN 36.69 SHARES/UNITS AT 100 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 MARCH FHLMC DUE 4/15/24 16258703	0.00	36.69	36.83-	0.14-
5/15/24	36.810-	PAID DOWN 36.81 SHARES/UNITS AT 100 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 APRIL FHLMC DUE 5/15/24 16258703	0.00	36.81	36.95-	0.14-
6/17/24	39.520-	PAID DOWN 39.52 SHARES/UNITS AT 100 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 MAY FHLMC DUE 6/15/24 16258703	0.00	39.52	39.67-	0.15-
	113.020-	ASSET TOTAL	0.00	113.02	113.45-	0.43-
		FHLMC PL #2B7514 3.295% 6/01/49 CUSIP 31326NK34				

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/15/24	827.400-	PAID DOWN 827.4 SHARES/UNITS AT 100 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 MARCH FHLMC DUE 4/15/24 16258703	0.00	827.40	844.46-	17.06-
5/15/24	48.920-	PAID DOWN 48.92 SHARES/UNITS AT 100 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 APRIL FHLMC DUE 5/15/24 16258703	0.00	48.92	49.93-	1.01-
6/17/24	52.430-	PAID DOWN 52.43 SHARES/UNITS AT 100 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 MAY FHLMC DUE 6/15/24 16258703	0.00	52.43	53.51-	1.08-
	928.750-	ASSET TOTAL	0.00	928.75	947.90-	19.15-
		FHLMC PL #8C0269 2.495% 5/01/52 CUSIP 3142BAJN3				
4/15/24	797.700-	PAID DOWN 797.7 SHARES/UNITS AT 100 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 MARCH FHLMC DUE 4/15/24 16258702	0.00	797.70	761.30-	36.40
5/15/24	1,085.330-	PAID DOWN 1,085.33 SHARES/UNITS AT 100 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 APRIL FHLMC DUE 5/15/24 16258702	0.00	1,085.33	1,035.81-	49.52

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/17/24	2,803.640-	PAID DOWN 2,803.64 SHARES/UNITS AT 100 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 MAY FHLMC DUE 6/15/24 16258702	0.00	2,803.64	2,675.72-	127.92
	4,686.670-	ASSET TOTAL	0.00	4,686.67	4,472.83-	213.84
		FHLMC PL #8C0303 3.430% 7/01/52 CUSIP 3142BAKQ4				
4/15/24	469.280-	PAID DOWN 469.28 SHARES/UNITS AT 100 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 MARCH FHLMC DUE 4/15/24 16258703	0.00	469.28	456.41-	12.87
5/15/24	835.570-	PAID DOWN 835.57 SHARES/UNITS AT 100 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 APRIL FHLMC DUE 5/15/24 16258703	0.00	835.57	812.66-	22.91
6/17/24	1,273.350-	PAID DOWN 1,273.35 SHARES/UNITS AT 100 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 MAY FHLMC DUE 6/15/24 16258703	0.00	1,273.35	1,238.43-	34.92
	2,578.200-	ASSET TOTAL	0.00	2,578.20	2,507.50-	70.70
		FHLMC PL #8C0329 V-M 4.003% 8/01/52 CUSIP 3142BALJ9				

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FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/15/24	1,081.130-	PAID DOWN 1,081.13 SHARES/UNITS AT 100 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 MARCH FHLMC DUE 4/15/24 16258703	0.00	1,081.13	1,077.41-	3.72
5/15/24	785.680-	PAID DOWN 785.68 SHARES/UNITS AT 100 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 APRIL FHLMC DUE 5/15/24 16258703	0.00	785.68	782.98-	2.70
6/17/24	357.460-	PAID DOWN 357.46 SHARES/UNITS AT 100 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 MAY FHLMC DUE 6/15/24 16258703	0.00	357.46	356.23-	1.23
	2,224.270-	ASSET TOTAL	0.00	2,224.27	2,216.62-	7.65
		FHLMC PL #8C0338 V-M 4.231% 7/01/52 CUSIP 3142BALT7				
4/15/24	258.080-	PAID DOWN 258.08 SHARES/UNITS AT 100 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 MARCH FHLMC DUE 4/15/24 16258703	0.00	258.08	258.57-	0.49-
5/15/24	184.850-	PAID DOWN 184.85 SHARES/UNITS AT 100 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 APRIL FHLMC DUE 5/15/24 16258703	0.00	184.85	185.20-	0.35-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/17/24	231.220-	PAID DOWN 231.22 SHARES/UNITS AT 100 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 MAY FHLMC DUE 6/15/24 16258703	0.00	231.22	231.66-	0.44-
	674.150-	ASSET TOTAL	0.00	674.15	675.43-	1.28-
		FHLMC PL #8C0366 4.051% 9/01/52 CUSIP 3142BAMP4				
4/15/24	668.360-	PAID DOWN 668.36 SHARES/UNITS AT 100 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 MARCH FHLMC DUE 4/15/24 16258703	0.00	668.36	668.62-	0.26-
5/15/24	652.740-	PAID DOWN 652.74 SHARES/UNITS AT 100 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 APRIL FHLMC DUE 5/15/24 16258703	0.00	652.74	652.99-	0.25-
6/17/24	529.960-	PAID DOWN 529.96 SHARES/UNITS AT 100 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 MAY FHLMC DUE 6/15/24 16258703	0.00	529.96	530.17-	0.21-
	1,851.060-	ASSET TOTAL	0.00	1,851.06	1,851.78-	0.72-
		FHLMC PL #8C0399 V-M 4.283% 10/01/52 CUSIP 3142BANQ1				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/15/24	1,834.170-	PAID DOWN 1,834.17 SHARES/UNITS AT 100 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 MARCH FHLMC DUE 4/15/24 16258703	0.00	1,834.17	1,800.35-	33.82
5/15/24	95.650-	PAID DOWN 95.65 SHARES/UNITS AT 100 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 APRIL FHLMC DUE 5/15/24 16258703	0.00	95.65	93.89-	1.76
6/17/24	472.070-	PAID DOWN 472.07 SHARES/UNITS AT 100 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 MAY FHLMC DUE 6/15/24 16258703	0.00	472.07	463.37-	8.70
	2,401.890-	ASSET TOTAL	0.00	2,401.89	2,357.61-	44.28
		FHLMC PL #8C0430 4.560% 11/01/52 CUSIP 3142BAPP1				
4/15/24	103.050-	PAID DOWN 103.05 SHARES/UNITS AT 100 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 MARCH FHLMC DUE 4/15/24 16258703	0.00	103.05	100.36-	2.69
5/15/24	74.330-	PAID DOWN 74.33 SHARES/UNITS AT 100 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 APRIL FHLMC DUE 5/15/24 16258703	0.00	74.33	72.39-	1.94

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/17/24	456.460-	PAID DOWN 456.46 SHARES/UNITS AT 100 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 MAY FHLMC DUE 6/15/24 16258703	0.00	456.46	444.55-	11.91
	633.840-	ASSET TOTAL	0.00	633.84	617.30-	16.54
		FHLMC PL #8C0464 V-M 4.845% 12/01/52 CUSIP 3142BAQR6				
4/15/24	121.350-	PAID DOWN 121.35 SHARES/UNITS AT 100 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 MARCH FHLMC DUE 4/15/24 16258703	0.00	121.35	120.55-	0.80
5/15/24	676.450-	PAID DOWN 676.45 SHARES/UNITS AT 100 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 APRIL FHLMC DUE 5/15/24 16258703	0.00	676.45	671.98-	4.47
6/17/24	1,675.660-	PAID DOWN 1,675.66 SHARES/UNITS AT 100 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 MAY FHLMC DUE 6/15/24 16258703	0.00	1,675.66	1,664.60-	11.06
	2,473.460-	ASSET TOTAL	0.00	2,473.46	2,457.13-	16.33
		FHLMC PL #840637 6.175% 3/01/47 CUSIP 31347AV68				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/15/24	329.370-	PAID DOWN 329.37 SHARES/UNITS AT 100 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 MARCH FHLMC DUE 4/15/24 16258703	0.00	329.37	328.46-	0.91
5/15/24	15.330-	PAID DOWN 15.33 SHARES/UNITS AT 100 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 APRIL FHLMC DUE 5/15/24 16258703	0.00	15.33	15.29-	0.04
6/17/24	23.720-	PAID DOWN 23.72 SHARES/UNITS AT 100 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 MAY FHLMC DUE 6/15/24 16258703	0.00	23.72	23.65-	0.07
	368.420-	ASSET TOTAL	0.00	368.42	367.40-	1.02
		FHLMC PL #841639 V-M 5.021% 9/01/53 CUSIP 31288QZC7				
4/15/24	700.650-	PAID DOWN 700.65 SHARES/UNITS AT 100 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 MARCH FHLMC DUE 4/15/24 16258703	0.00	700.65	674.32-	26.33
5/15/24	313.650-	PAID DOWN 313.65 SHARES/UNITS AT 100 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 APRIL FHLMC DUE 5/15/24 16258703	0.00	313.65	301.86-	11.79

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/17/24	458.920-	PAID DOWN 458.92 SHARES/UNITS AT 100 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 MAY FHLMC DUE 6/15/24 16258703	0.00	458.92	441.67-	17.25
	1,473.220-	ASSET TOTAL	0.00	1,473.22	1,417.85-	55.37
		FHLMC PL 8C0283 V-M 3.939% 6/01/52 CUSIP 3142BAJ45				
4/15/24	277.730-	PAID DOWN 277.73 SHARES/UNITS AT 100 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 MARCH FHLMC DUE 4/15/24 16258703	0.00	277.73	280.55-	2.82-
5/15/24	154.900-	PAID DOWN 154.9 SHARES/UNITS AT 100 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 APRIL FHLMC DUE 5/15/24 16258703	0.00	154.90	156.47-	1.57-
6/17/24	2,443.030-	PAID DOWN 2,443.03 SHARES/UNITS AT 100 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 MAY FHLMC DUE 6/15/24 16258703	0.00	2,443.03	2,467.84-	24.81-
	2,875.660-	ASSET TOTAL	0.00	2,875.66	2,904.86-	29.20-
		FHLMC POOL #J13882 3.500% 12/01/25 CUSIP 3128PTJ30				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/15/24	247.730-	PAID DOWN 247.73 SHARES/UNITS AT 100 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 MARCH FHLMC DUE 4/15/24 16258703	0.00	247.73	250.01-	2.28-
5/15/24	222.810-	PAID DOWN 222.81 SHARES/UNITS AT 100 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 APRIL FHLMC DUE 5/15/24 16258703	0.00	222.81	224.86-	2.05-
6/17/24	218.600-	PAID DOWN 218.6 SHARES/UNITS AT 100 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 MAY FHLMC DUE 6/15/24 16258703	0.00	218.60	220.61-	2.01-
	689.140-	ASSET TOTAL	0.00	689.14	695.48-	6.34-
		FHLMC POOL #J14492 4.000% 2/01/26 CUSIP 3128PT7D1				
4/15/24	193.360-	PAID DOWN 193.36 SHARES/UNITS AT 100 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 MARCH FHLMC DUE 4/15/24 16258703	0.00	193.36	198.83-	5.47-
5/15/24	184.650-	PAID DOWN 184.65 SHARES/UNITS AT 100 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 APRIL FHLMC DUE 5/15/24 16258703	0.00	184.65	189.87-	5.22-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/17/24	198.920-	PAID DOWN 198.92 SHARES/UNITS AT 100 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 MAY FHLMC DUE 6/15/24 16258703	0.00	198.92	204.55-	5.63-
	576.930-	ASSET TOTAL	0.00	576.93	593.25-	16.32-
		FHLMC POOL #J16932 3.000% 10/01/26 CUSIP 3128PWVZ8				
4/15/24	1,281.170-	PAID DOWN 1,281.17 SHARES/UNITS AT 100 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 MARCH FHLMC DUE 4/15/24 16258703	0.00	1,281.17	1,329.81-	48.64-
5/15/24	1,116.410-	PAID DOWN 1,116.41 SHARES/UNITS AT 100 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 APRIL FHLMC DUE 5/15/24 16258703	0.00	1,116.41	1,158.80-	42.39-
6/17/24	1,190.290-	PAID DOWN 1,190.29 SHARES/UNITS AT 100 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 MAY FHLMC DUE 6/15/24 16258703	0.00	1,190.29	1,235.48-	45.19-
	3,587.870-	ASSET TOTAL	0.00	3,587.87	3,724.09-	136.22-
		FHLMC POOL #J17545 3.000% 12/01/26 CUSIP 3128PXL20				

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/15/24	404.280-	PAID DOWN 404.28 SHARES/UNITS AT 100 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 MARCH FHLMC DUE 4/15/24 16258702	0.00	404.28	418.46-	14.18-
5/15/24	809.970-	PAID DOWN 809.97 SHARES/UNITS AT 100 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 APRIL FHLMC DUE 5/15/24 16258702	0.00	809.97	838.38-	28.41-
6/17/24	463.390-	PAID DOWN 463.39 SHARES/UNITS AT 100 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 MAY FHLMC DUE 6/15/24 16258702	0.00	463.39	479.65-	16.26-
	1,677.640-	ASSET TOTAL	0.00	1,677.64	1,736.49-	58.85-
		FHLMC POOL #K92180 3.500% 11/01/34 CUSIP 3132LNJZ8				
4/15/24	419.430-	PAID DOWN 419.43 SHARES/UNITS AT 100 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 MARCH FHLMC DUE 4/15/24 16258702	0.00	419.43	439.03-	19.60-
5/15/24	420.910-	PAID DOWN 420.91 SHARES/UNITS AT 100 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 APRIL FHLMC DUE 5/15/24 16258702	0.00	420.91	440.57-	19.66-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/17/24	422.380-	PAID DOWN 422.38 SHARES/UNITS AT 100 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 MAY FHLMC DUE 6/15/24 16258702	0.00	422.38	442.11-	19.73-
	1,262.720-	ASSET TOTAL	0.00	1,262.72	1,321.71-	58.99-
		FHLMC POOL #QA5182 3.000% 12/01/49 CUSIP 31346YXK4				
4/25/24	1,063.190-	PAID DOWN 1,063.19 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FHLMC DUE 4/25/24 16258702	0.00	1,063.19	1,082.83-	19.64-
5/28/24	860.890-	PAID DOWN 860.89 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FHLMC DUE 5/25/24 16258702	0.00	860.89	876.80-	15.91-
6/25/24	280.570-	PAID DOWN 280.57 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FHLMC DUE 6/25/24 16258702	0.00	280.57	285.75-	5.18-
	2,204.650-	ASSET TOTAL	0.00	2,204.65	2,245.38-	40.73-
		FHLMC POOL #QA6370 3.000% 1/01/50 CUSIP 3133A1CF7				

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/25/24	283.060-	PAID DOWN 283.06 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FHLMC DUE 4/25/24 16258702	0.00	283.06	289.95-	6.89-
5/28/24	711.020-	PAID DOWN 711.02 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FHLMC DUE 5/25/24 16258702	0.00	711.02	728.32-	17.30-
6/25/24	970.290-	PAID DOWN 970.29 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FHLMC DUE 6/25/24 16258702	0.00	970.29	993.90-	23.61-
	1,964.370-	ASSET TOTAL	0.00	1,964.37	2,012.17-	47.80-
		FHLMC POOL #QB4931 2.000% 11/01/50 CUSIP 3133ABPQ7				
4/25/24	500.880-	PAID DOWN 500.88 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FHLMC DUE 4/25/24 16258702	0.00	500.88	519.70-	18.82-
5/28/24	1,146.120-	PAID DOWN 1,146.12 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FHLMC DUE 5/25/24 16258702	0.00	1,146.12	1,189.19-	43.07-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/25/24	2,457.090-	PAID DOWN 2,457.09 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FHLMC DUE 6/25/24 16258702	0.00	2,457.09	2,549.42-	92.33-
	4,104.090-	ASSET TOTAL	0.00	4,104.09	4,258.31-	154.22-
		FHLMC POOL #QN1110 2.500% 12/01/34 CUSIP 3133G7GT4				
4/25/24	3,861.690-	PAID DOWN 3,861.69 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FHLMC DUE 4/25/24 16258702	0.00	3,861.69	3,900.61-	38.92-
5/28/24	5,340.690-	PAID DOWN 5,340.69 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FHLMC DUE 5/25/24 16258702	0.00	5,340.69	5,394.51-	53.82-
6/25/24	2,853.330-	PAID DOWN 2,853.33 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FHLMC DUE 6/25/24 16258702	0.00	2,853.33	2,882.09-	28.76-
	12,055.710-	ASSET TOTAL	0.00	12,055.71	12,177.21-	121.50-
		FHLMC POOL #QN1200 2.500% 12/01/34 CUSIP 3133G7KM4				

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/25/24	427.640-	PAID DOWN 427.64 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FHLMC DUE 4/25/24 16258702	0.00	427.64	436.39-	8.75-
5/28/24	1,386.640-	PAID DOWN 1,386.64 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FHLMC DUE 5/25/24 16258702	0.00	1,386.64	1,415.02-	28.38-
6/25/24	422.150-	PAID DOWN 422.15 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FHLMC DUE 6/25/24 16258702	0.00	422.15	430.79-	8.64-
	2,236.430-	ASSET TOTAL	0.00	2,236.43	2,282.20-	45.77-
		FHLMC POOL #QN1350 2.500% 1/01/35 CUSIP 3133G7QB2				
4/25/24	920.380-	PAID DOWN 920.38 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FHLMC DUE 4/25/24 16258702	0.00	920.38	934.15-	13.77-
5/28/24	954.390-	PAID DOWN 954.39 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FHLMC DUE 5/25/24 16258702	0.00	954.39	968.67-	14.28-

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SCHEDULE OF SECURITY DISPOSITIONS
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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/25/24	950.170-	PAID DOWN 950.17 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FHLMC DUE 6/25/24 16258702	0.00	950.17	964.39-	14.22-
	2,824.940-	ASSET TOTAL	0.00	2,824.94	2,867.21-	42.27-
		FHLMC POOL #QN1355 2.500% 1/01/35 CUSIP 3133G7QG1				
4/25/24	2,572.580-	PAID DOWN 2,572.58 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FHLMC DUE 4/25/24 16258702	0.00	2,572.58	2,609.46-	36.88-
5/28/24	1,319.170-	PAID DOWN 1,319.17 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FHLMC DUE 5/25/24 16258702	0.00	1,319.17	1,338.08-	18.91-
6/25/24	3,702.980-	PAID DOWN 3,702.98 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FHLMC DUE 6/25/24 16258702	0.00	3,702.98	3,756.07-	53.09-
	7,594.730-	ASSET TOTAL	0.00	7,594.73	7,703.61-	108.88-
		FHLMC POOL #QN1370 3.000% 1/01/35 CUSIP 3133G7QX4				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/25/24	95.690-	PAID DOWN 95.69 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FHLMC DUE 4/25/24 16258702	0.00	95.69	98.61-	2.92-
5/28/24	99.480-	PAID DOWN 99.48 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FHLMC DUE 5/25/24 16258702	0.00	99.48	102.51-	3.03-
6/25/24	95.610-	PAID DOWN 95.61 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FHLMC DUE 6/25/24 16258702	0.00	95.61	98.52-	2.91-
	290.780-	ASSET TOTAL	0.00	290.78	299.64-	8.86-
		FHLMC POOL #QN1374 3.000% 1/01/35 CUSIP 3133G7Q30				
4/25/24	460.780-	PAID DOWN 460.78 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FHLMC DUE 4/25/24 16258702	0.00	460.78	475.32-	14.54-
5/28/24	100.280-	PAID DOWN 100.28 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FHLMC DUE 5/25/24 16258702	0.00	100.28	103.44-	3.16-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/25/24	280.940-	PAID DOWN 280.94 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FHLMC DUE 6/25/24 16258702	0.00	280.94	289.81-	8.87-
	842.000-	ASSET TOTAL	0.00	842.00	868.57-	26.57-
		FHLMC POOL #QN1377 3.000% 1/01/35 CUSIP 3133G7Q63				
4/25/24	145.150-	PAID DOWN 145.15 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FHLMC DUE 4/25/24 16258702	0.00	145.15	149.97-	4.82-
5/28/24	144.290-	PAID DOWN 144.29 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FHLMC DUE 5/25/24 16258702	0.00	144.29	149.08-	4.79-
6/25/24	153.810-	PAID DOWN 153.81 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FHLMC DUE 6/25/24 16258702	0.00	153.81	158.92-	5.11-
	443.250-	ASSET TOTAL	0.00	443.25	457.97-	14.72-
		FHLMC POOL #Q34907 4.000% 7/01/45 CUSIP 3132QRNZ9				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/15/24	283.420-	PAID DOWN 283.42 SHARES/UNITS AT 100 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 MARCH FHLMC DUE 4/15/24 16258702	0.00	283.42	301.93-	18.51-
5/15/24	3,466.550-	PAID DOWN 3,466.55 SHARES/UNITS AT 100 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 APRIL FHLMC DUE 5/15/24 16258702	0.00	3,466.55	3,692.96-	226.41-
6/17/24	270.860-	PAID DOWN 270.86 SHARES/UNITS AT 100 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 MAY FHLMC DUE 6/15/24 16258702	0.00	270.86	288.55-	17.69-
	4,020.830-	ASSET TOTAL	0.00	4,020.83	4,283.44-	262.61-
		FHLMC POOL #Q40083 3.500% 4/01/46 CUSIP 3132WDCV4				
4/15/24	1,782.010-	PAID DOWN 1,782.01 SHARES/UNITS AT 100 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 MARCH FHLMC DUE 4/15/24 16258702	0.00	1,782.01	1,881.69-	99.68-
5/15/24	1,436.420-	PAID DOWN 1,436.42 SHARES/UNITS AT 100 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 APRIL FHLMC DUE 5/15/24 16258702	0.00	1,436.42	1,516.77-	80.35-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/17/24	1,407.740-	PAID DOWN 1,407.74 SHARES/UNITS AT 100 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 MAY FHLMC DUE 6/15/24 16258702	0.00	1,407.74	1,486.48-	78.74-
	4,626.170-	ASSET TOTAL	0.00	4,626.17	4,884.94-	258.77-
		FHLMC POOL #Q40496 3.500% 5/01/46 CUSIP 3132WDRS5				
4/15/24	236.110-	PAID DOWN 236.11 SHARES/UNITS AT 100 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 MARCH FHLMC DUE 4/15/24 16258702	0.00	236.11	249.00-	12.89-
5/15/24	250.540-	PAID DOWN 250.54 SHARES/UNITS AT 100 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 APRIL FHLMC DUE 5/15/24 16258702	0.00	250.54	264.22-	13.68-
6/17/24	3,326.820-	PAID DOWN 3,326.82 SHARES/UNITS AT 100 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 MAY FHLMC DUE 6/15/24 16258702	0.00	3,326.82	3,508.50-	181.68-
	3,813.470-	ASSET TOTAL	0.00	3,813.47	4,021.72-	208.25-
		FHLMC POOL #U40194 3.000% 3/01/27 CUSIP 3132GCCE2				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/15/24	1,157.210-	PAID DOWN 1,157.21 SHARES/UNITS AT 100 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 MARCH FHLMC DUE 4/15/24 16258702	0.00	1,157.21	1,206.39-	49.18-
5/15/24	1,370.930-	PAID DOWN 1,370.93 SHARES/UNITS AT 100 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 APRIL FHLMC DUE 5/15/24 16258702	0.00	1,370.93	1,429.19-	58.26-
6/17/24	1,209.160-	PAID DOWN 1,209.16 SHARES/UNITS AT 100 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 MAY FHLMC DUE 6/15/24 16258702	0.00	1,209.16	1,260.55-	51.39-
	3,737.300-	ASSET TOTAL	0.00	3,737.30	3,896.13-	158.83-
		FHLMC POOL #U70048 3.000% 8/01/27 CUSIP 3132G0BR0				
4/15/24	1,017.890-	PAID DOWN 1,017.89 SHARES/UNITS AT 100 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 MARCH FHLMC DUE 4/15/24 16258702	0.00	1,017.89	1,086.91-	69.02-
5/15/24	967.360-	PAID DOWN 967.36 SHARES/UNITS AT 100 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 APRIL FHLMC DUE 5/15/24 16258702	0.00	967.36	1,032.96-	65.60-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/17/24	1,001.590-	PAID DOWN 1,001.59 SHARES/UNITS AT 100 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 MAY FHLMC DUE 6/15/24 16258702	0.00	1,001.59	1,069.51-	67.92-
	2,986.840-	ASSET TOTAL	0.00	2,986.84	3,189.38-	202.54-
		FHLMC Q004 CMO V-M 6.169% 1/25/46 CUSIP 3137FARK6				
4/25/24	8.920-	PAID DOWN 8.92 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 16258703	0.00	8.92	9.05-	0.13-
5/28/24	18.880-	PAID DOWN 18.88 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 16258703	0.00	18.88	19.16-	0.28-
6/25/24	75.900-	PAID DOWN 75.9 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 16258703	0.00	75.90	77.03-	1.13-
	103.700-	ASSET TOTAL	0.00	103.70	105.24-	1.54-
		FIFTH THIRD BANC V-D 4.772% 7/28/30 CUSIP 316773DG2				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/11/24	20,000.000-	SOLD 20,000 SHARES/UNITS AT 96.012 ON TRADE DATE 6/11/24 TO SETTLE 6/12/24 COMMISSION $0.00 BANC OF AMERICA SECURITIES LLC 20,000 PAR VALUE AT 96.012 % 16258702	0.00	19,202.40	19,484.00-	281.60-
	20,000.000-	ASSET TOTAL	0.00	19,202.40	19,484.00-	281.60-
		FISERV INC 5.150% 3/15/27 CUSIP 337738BJ6				
6/26/24	10,000.000-	SOLD 10,000 SHARES/UNITS AT 100.018 ON TRADE DATE 6/26/24 TO SETTLE 6/27/24 COMMISSION $0.00 CITIGROUP GBL MKTS/SALOMON BRO 10,000 PAR VALUE AT 100.018 % 16258703	0.00	10,001.80	9,990.10-	11.70
6/28/24	20,000.000-	SOLD 20,000 SHARES/UNITS AT 100.05 ON TRADE DATE 6/28/24 TO SETTLE 7/01/24 COMMISSION $0.00 GOLDMAN SACHS 20,000 PAR VALUE AT 100.05 % 16258703	0.00	20,010.00	19,980.20-	29.80
	30,000.000-	ASSET TOTAL	0.00	30,011.80	29,970.30-	41.50
		FLORIDA POWER & LGHT 4.400% 5/15/28 CUSIP 341081GN1				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/02/24	90,000.000-	SOLD 90,000 SHARES/UNITS AT 98.427 ON TRADE DATE 4/02/24 TO SETTLE 4/04/24 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 90,000 PAR VALUE AT 98.427 % 16258702	0.00	88,584.30	89,915.10-	1,330.80-
	90,000.000-	ASSET TOTAL	0.00	88,584.30	89,915.10-	1,330.80-
		FMC CORP 5.150% 5/18/26 CUSIP 302491AW5				
4/01/24	20,000.000-	SOLD 20,000 SHARES/UNITS AT 99.318 ON TRADE DATE 4/01/24 TO SETTLE 4/03/24 COMMISSION $0.00 GOLDMAN SACHS 20,000 PAR VALUE AT 99.318 % 16258703	0.00	19,863.60	19,997.00-	133.40-
4/09/24	20,000.000-	SOLD 20,000 SHARES/UNITS AT 99.294 ON TRADE DATE 4/09/24 TO SETTLE 4/11/24 COMMISSION $0.00 STIFEL NICOLAUS & CO., INC. 20,000 PAR VALUE AT 99.294 % 16258703	0.00	19,858.80	19,997.00-	138.20-
	40,000.000-	ASSET TOTAL	0.00	39,722.40	39,994.00-	271.60-
		FNMA PL #AN6709 V- 5.876% 9/01/27 CUSIP 3138LKN37				

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/25/24	320.740-	PAID DOWN 320.74 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258703	0.00	320.74	318.79-	1.95
5/28/24	320.740-	PAID DOWN 320.74 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258703	0.00	320.74	318.79-	1.95
6/25/24	320.740-	PAID DOWN 320.74 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258703	0.00	320.74	318.79-	1.95
	962.220-	ASSET TOTAL	0.00	962.22	956.37-	5.85
		FNMA PL #AN6870 V- 5.862% 10/01/27 CUSIP 3138LKT49				
4/25/24	291.460-	PAID DOWN 291.46 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258703	0.00	291.46	289.37-	2.09
5/28/24	291.460-	PAID DOWN 291.46 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258703	0.00	291.46	289.37-	2.09

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/25/24	194,462.210-	PAID DOWN 194,462.21 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258703	0.00	194,462.21	193,064.50-	1,397.71
	195,045.130-	ASSET TOTAL	0.00	195,045.13	193,643.24-	1,401.89
		FNMA PL #AP7557 V-A 7.400% 9/01/42 CUSIP 3138MBMF0				
4/25/24	9.900-	PAID DOWN 9.9 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258703	0.00	9.90	9.87-	0.03
5/28/24	7.090-	PAID DOWN 7.09 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258703	0.00	7.09	7.07-	0.02
6/25/24	7.010-	PAID DOWN 7.01 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258703	0.00	7.01	6.99-	0.02
	24.000-	ASSET TOTAL	0.00	24.00	23.93-	0.07
		FNMA PL #AV5077 V- 6.100% 3/01/44 CUSIP 3138XGUB7				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/25/24	693.260-	PAID DOWN 693.26 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258702	0.00	693.26	704.69-	11.43-
5/28/24	1,364.310-	PAID DOWN 1,364.31 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258702	0.00	1,364.31	1,386.80-	22.49-
6/25/24	169.600-	PAID DOWN 169.6 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258702	0.00	169.60	172.40-	2.80-
	2,227.170-	ASSET TOTAL	0.00	2,227.17	2,263.89-	36.72-
		FNMA PL #AW1181 V- 6.076% 3/01/44 CUSIP 3138XQJ36				
4/25/24	120.870-	PAID DOWN 120.87 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258702	0.00	120.87	122.75-	1.88-
5/28/24	121.280-	PAID DOWN 121.28 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258702	0.00	121.28	123.17-	1.89-

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SCHEDULE OF SECURITY DISPOSITIONS
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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/25/24	129.090-	PAID DOWN 129.09 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258702	0.00	129.09	131.10-	2.01-
	371.240-	ASSET TOTAL	0.00	371.24	377.02-	5.78-
		FNMA PL #AZ0505 V-A 7.211% 6/01/45 CUSIP 3138YRR34				
4/25/24	34.340-	PAID DOWN 34.34 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258703	0.00	34.34	35.12-	0.78-
5/28/24	34.530-	PAID DOWN 34.53 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258703	0.00	34.53	35.31-	0.78-
6/25/24	33.760-	PAID DOWN 33.76 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258703	0.00	33.76	34.52-	0.76-
	102.630-	ASSET TOTAL	0.00	102.63	104.95-	2.32-
		FNMA PL #BC1205 V-M 7.337% 7/01/46 CUSIP 3140EVKT3				

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SCHEDULE OF SECURITY DISPOSITIONS
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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/25/24	33.390-	PAID DOWN 33.39 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258703	0.00	33.39	33.48-	0.09-
5/28/24	16.850-	PAID DOWN 16.85 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258703	0.00	16.85	16.90-	0.05-
6/25/24	33.610-	PAID DOWN 33.61 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258703	0.00	33.61	33.70-	0.09-
	83.850-	ASSET TOTAL	0.00	83.85	84.08-	0.23-
		FNMA PL #BC9053 V-M 7.563% 12/01/46 CUSIP 3140F5BX0				
4/25/24	15.410-	PAID DOWN 15.41 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258703	0.00	15.41	15.38-	0.03
5/28/24	15.520-	PAID DOWN 15.52 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258703	0.00	15.52	15.49-	0.03

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SCHEDULE OF SECURITY DISPOSITIONS
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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/25/24	1,848.160-	PAID DOWN 1,848.16 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258703	0.00	1,848.16	1,844.69-	3.47
	1,879.090-	ASSET TOTAL	0.00	1,879.09	1,875.56-	3.53
		FNMA PL #BD7204 V-M 7.398% 1/01/47 CUSIP 3140FFAE1				
4/25/24	90.730-	PAID DOWN 90.73 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258703	0.00	90.73	93.09-	2.36-
5/28/24	130.340-	PAID DOWN 130.34 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258703	0.00	130.34	133.73-	3.39-
6/25/24	92.270-	PAID DOWN 92.27 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258703	0.00	92.27	94.67-	2.40-
	313.340-	ASSET TOTAL	0.00	313.34	321.49-	8.15-
		FNMA PL #BH5135 V-M 2.862% 9/01/47 CUSIP 3140GTV56				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/25/24	4.960-	PAID DOWN 4.96 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258703	0.00	4.96	5.06-	0.10-
5/28/24	4.980-	PAID DOWN 4.98 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258703	0.00	4.98	5.08-	0.10-
6/25/24	4.990-	PAID DOWN 4.99 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258703	0.00	4.99	5.09-	0.10-
	14.930-	ASSET TOTAL	0.00	14.93	15.23-	0.30-
		FNMA PL #BH5786 V-M 2.964% 11/01/47 CUSIP 3140GUNC7				
4/25/24	26.800-	PAID DOWN 26.8 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258703	0.00	26.80	26.91-	0.11-
5/28/24	30.000-	PAID DOWN 30 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258703	0.00	30.00	30.13-	0.13-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/25/24	35.000-	PAID DOWN 35 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258703	0.00	35.00	35.15-	0.15-
	91.800-	ASSET TOTAL	0.00	91.80	92.19-	0.39-
		FNMA PL #BJ0705 V-Q 2.845% 10/01/47 CUSIP 3140H1YB0				
4/25/24	6.840-	PAID DOWN 6.84 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258703	0.00	6.84	6.95-	0.11-
5/28/24	8.400-	PAID DOWN 8.4 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258703	0.00	8.40	8.54-	0.14-
6/25/24	8.510-	PAID DOWN 8.51 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258703	0.00	8.51	8.65-	0.14-
	23.750-	ASSET TOTAL	0.00	23.75	24.14-	0.39-
		FNMA PL #BJ2463 V-M 2.723% 11/01/47 CUSIP 3140H3WZ5				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/25/24	69.600-	PAID DOWN 69.6 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258703	0.00	69.60	70.70-	1.10-
5/28/24	285.900-	PAID DOWN 285.9 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258703	0.00	285.90	290.41-	4.51-
6/25/24	709.920-	PAID DOWN 709.92 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258703	0.00	709.92	721.12-	11.20-
	1,065.420-	ASSET TOTAL	0.00	1,065.42	1,082.23-	16.81-
		FNMA PL #BJ2464 V-M 2.634% 11/01/47 CUSIP 3140H3W28				
4/25/24	25.980-	PAID DOWN 25.98 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258703	0.00	25.98	26.35-	0.37-
5/28/24	270.490-	PAID DOWN 270.49 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258703	0.00	270.49	274.38-	3.89-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/25/24	105.560-	PAID DOWN 105.56 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258703	0.00	105.56	107.08-	1.52-
	402.030-	ASSET TOTAL	0.00	402.03	407.81-	5.78-
		FNMA PL #BJ2721 V- 3.383% 4/01/48 CUSIP 3140H4AX2				
4/25/24	31.310-	PAID DOWN 31.31 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258703	0.00	31.31	31.46-	0.15-
5/28/24	165.870-	PAID DOWN 165.87 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258703	0.00	165.87	166.67-	0.80-
6/25/24	27.940-	PAID DOWN 27.94 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258703	0.00	27.94	28.07-	0.13-
	225.120-	ASSET TOTAL	0.00	225.12	226.20-	1.08-
		FNMA PL #BJ3765 V-M 2.700% 12/01/47 CUSIP 3140H5FF3				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/25/24	51.340-	PAID DOWN 51.34 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258703	0.00	51.34	51.98-	0.64-
5/28/24	1,005.080-	PAID DOWN 1,005.08 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258703	0.00	1,005.08	1,017.57-	12.49-
6/25/24	1,521.530-	PAID DOWN 1,521.53 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258703	0.00	1,521.53	1,540.43-	18.90-
	2,577.950-	ASSET TOTAL	0.00	2,577.95	2,609.98-	32.03-
		FNMA PL #BL2206 2.800% 4/25/24 CUSIP 3140HTNY1				
4/25/24	110,000.000-	PAID DOWN 110,000 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258703	0.00	110,000.00	110,378.13-	378.13-
	110,000.000-	ASSET TOTAL	0.00	110,000.00	110,378.13-	378.13-
		FNMA PL #BL2856 2.780% 6/01/26 CUSIP 3140HUE69				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/25/24	247.620-	PAID DOWN 247.62 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258703	0.00	247.62	233.71-	13.91
5/28/24	265.670-	PAID DOWN 265.67 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258703	0.00	265.67	250.75-	14.92
6/25/24	249.260-	PAID DOWN 249.26 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258703	0.00	249.26	235.26-	14.00
	762.550-	ASSET TOTAL	0.00	762.55	719.72-	42.83
		FNMA PL #BL3670 2.080% 10/01/26 CUSIP 3140HVCG7				
4/02/24	130,000.000-	SOLD 130,000 SHARES/UNITS AT 93.3047 ON TRADE DATE 4/02/24 TO SETTLE 4/04/24 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 130,000 PAR VALUE AT 93.30468462 % 16258702	0.00	121,296.09	130,406.25-	9,110.16-
	130,000.000-	ASSET TOTAL	0.00	121,296.09	130,406.25-	9,110.16-
		FNMA PL #BM3465 V-M 2.968% 1/01/48 CUSIP 3140J7Z73				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/25/24	70.570-	PAID DOWN 70.57 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258703	0.00	70.57	70.82-	0.25-
5/28/24	79.720-	PAID DOWN 79.72 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258703	0.00	79.72	80.01-	0.29-
6/25/24	76.270-	PAID DOWN 76.27 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258703	0.00	76.27	76.54-	0.27-
	226.560-	ASSET TOTAL	0.00	226.56	227.37-	0.81-
		FNMA PL #BM6009 3.220% 6/25/24 CUSIP 3140JAVB1				
6/25/24	7,120.150-	PAID DOWN 7,120.15 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258703	0.00	7,120.15	7,266.62-	146.47-
	7,120.150-	ASSET TOTAL	0.00	7,120.15	7,266.62-	146.47-
		FNMA PL #BM7030 V-M 2.464% 6/01/52 CUSIP 3140JBY42				

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SCHEDULE OF SECURITY DISPOSITIONS
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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/25/24	168.980-	PAID DOWN 168.98 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258703	0.00	168.98	160.47-	8.51
5/28/24	179.630-	PAID DOWN 179.63 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258703	0.00	179.63	170.58-	9.05
6/25/24	2,055.700-	PAID DOWN 2,055.7 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258703	0.00	2,055.70	1,952.11-	103.59
	2,404.310-	ASSET TOTAL	0.00	2,404.31	2,283.16-	121.15
		FNMA PL #BM7055 V-M 3.483% 9/01/52 CUSIP 3140JBZV1				
4/25/24	249.190-	PAID DOWN 249.19 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258703	0.00	249.19	244.03-	5.16
5/28/24	552.100-	PAID DOWN 552.1 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258703	0.00	552.10	540.67-	11.43

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/25/24	190.480-	PAID DOWN 190.48 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258703	0.00	190.48	186.54-	3.94
	991.770-	ASSET TOTAL	0.00	991.77	971.24-	20.53
		FNMA PL #BO1843 V-M 3.013% 8/01/49 CUSIP 3140JWBM1				
4/25/24	78.400-	PAID DOWN 78.4 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258703	0.00	78.40	80.16-	1.76-
5/28/24	79.630-	PAID DOWN 79.63 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258703	0.00	79.63	81.42-	1.79-
6/25/24	96.210-	PAID DOWN 96.21 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258703	0.00	96.21	98.37-	2.16-
	254.240-	ASSET TOTAL	0.00	254.24	259.95-	5.71-
		FNMA PL #BO4955 V-M 2.822% 11/01/49 CUSIP 3140K0QH4				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/25/24	36.690-	PAID DOWN 36.69 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258703	0.00	36.69	37.36-	0.67-
5/28/24	54.680-	PAID DOWN 54.68 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258703	0.00	54.68	55.68-	1.00-
6/25/24	637.160-	PAID DOWN 637.16 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258703	0.00	637.16	648.76-	11.60-
	728.530-	ASSET TOTAL	0.00	728.53	741.80-	13.27-
		FNMA PL #BO6257 V-M 2.629% 12/01/49 CUSIP 3140K15T9				
4/25/24	33.220-	PAID DOWN 33.22 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258703	0.00	33.22	33.56-	0.34-
5/28/24	35.770-	PAID DOWN 35.77 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258703	0.00	35.77	36.14-	0.37-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/25/24	242.490-	PAID DOWN 242.49 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258703	0.00	242.49	244.98-	2.49-
	311.480-	ASSET TOTAL	0.00	311.48	314.68-	3.20-
		FNMA PL #BO7270 V- 2.738% 1/01/50 CUSIP 3140K3CG5				
4/25/24	1,120.970-	PAID DOWN 1,120.97 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258703	0.00	1,120.97	1,130.21-	9.24-
5/28/24	109.030-	PAID DOWN 109.03 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258703	0.00	109.03	109.93-	0.90-
6/25/24	1,981.630-	PAID DOWN 1,981.63 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258703	0.00	1,981.63	1,997.96-	16.33-
	3,211.630-	ASSET TOTAL	0.00	3,211.63	3,238.10-	26.47-
		FNMA PL #BP0633 V-M 2.740% 1/01/50 CUSIP 3140K7V34				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/25/24	83.250-	PAID DOWN 83.25 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258703	0.00	83.25	84.16-	0.91-
5/28/24	536.830-	PAID DOWN 536.83 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258703	0.00	536.83	542.68-	5.85-
6/25/24	98.230-	PAID DOWN 98.23 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258703	0.00	98.23	99.30-	1.07-
	718.310-	ASSET TOTAL	0.00	718.31	726.14-	7.83-
		FNMA PL #BS5431 3.130% 1/01/29 CUSIP 3140LGA93				
4/25/24	322.150-	PAID DOWN 322.15 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258702	0.00	322.15	324.77-	2.62-
5/28/24	381.890-	PAID DOWN 381.89 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258702	0.00	381.89	384.99-	3.10-

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SCHEDULE OF SECURITY DISPOSITIONS
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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/25/24	325.850-	PAID DOWN 325.85 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258702	0.00	325.85	328.50-	2.65-
	1,029.890-	ASSET TOTAL	0.00	1,029.89	1,038.26-	8.37-
		FNMA PL #BS5507 3.230% 11/01/28 CUSIP 3140LGDM1				
4/25/24	217.800-	PAID DOWN 217.8 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258702	0.00	217.80	220.11-	2.31-
5/28/24	270.830-	PAID DOWN 270.83 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258702	0.00	270.83	273.71-	2.88-
6/25/24	220.520-	PAID DOWN 220.52 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258702	0.00	220.52	222.86-	2.34-
	709.150-	ASSET TOTAL	0.00	709.15	716.68-	7.53-
		FNMA PL #BS9563 5.345% 6/01/29 CUSIP 3140LLTV3				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/25/24	86.370-	PAID DOWN 86.37 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258702	0.00	86.37	87.04-	0.67-
5/28/24	135.720-	PAID DOWN 135.72 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258702	0.00	135.72	136.78-	1.06-
6/25/24	87.970-	PAID DOWN 87.97 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258702	0.00	87.97	88.66-	0.69-
	310.060-	ASSET TOTAL	0.00	310.06	312.48-	2.42-
		FNMA PL #BT7869 4.500% 9/01/52 CUSIP 3140LWW78				
4/25/24	131.560-	PAID DOWN 131.56 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258702	0.00	131.56	132.10-	0.54-
5/28/24	138.430-	PAID DOWN 138.43 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258702	0.00	138.43	139.00-	0.57-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/25/24	152.710-	PAID DOWN 152.71 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258702	0.00	152.71	153.34-	0.63-
	422.700-	ASSET TOTAL	0.00	422.70	424.44-	1.74-
		FNMA PL #BT8141 V- 2.603% 6/01/52 CUSIP 3140LXBK0				
4/25/24	993.550-	PAID DOWN 993.55 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258703	0.00	993.55	952.14-	41.41
5/28/24	168.930-	PAID DOWN 168.93 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258703	0.00	168.93	161.89-	7.04
6/25/24	452.940-	PAID DOWN 452.94 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258703	0.00	452.94	434.06-	18.88
	1,615.420-	ASSET TOTAL	0.00	1,615.42	1,548.09-	67.33
		FNMA PL #BT8249 V- 3.623% 7/01/52 CUSIP 3140LXEX9				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/25/24	85.170-	PAID DOWN 85.17 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258703	0.00	85.17	83.47-	1.70
5/28/24	82.640-	PAID DOWN 82.64 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258703	0.00	82.64	80.99-	1.65
6/25/24	1,160.670-	PAID DOWN 1,160.67 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258703	0.00	1,160.67	1,137.55-	23.12
	1,328.480-	ASSET TOTAL	0.00	1,328.48	1,302.01-	26.47
		FNMA PL #BT8268 V- 4.100% 8/01/52 CUSIP 3140LXFJ9				
4/25/24	232.430-	PAID DOWN 232.43 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258703	0.00	232.43	232.45-	0.02-
5/28/24	1,106.230-	PAID DOWN 1,106.23 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258703	0.00	1,106.23	1,106.32-	0.09-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/25/24	2,064.750-	PAID DOWN 2,064.75 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258703	0.00	2,064.75	2,064.91-	0.16-
	3,403.410-	ASSET TOTAL	0.00	3,403.41	3,403.68-	0.27-
		FNMA PL #BT8375 V-M 3.971% 9/01/52 CUSIP 3140LXJV8				
4/25/24	1,425.950-	PAID DOWN 1,425.95 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258703	0.00	1,425.95	1,428.18-	2.23-
5/28/24	2,342.960-	PAID DOWN 2,342.96 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258703	0.00	2,342.96	2,346.62-	3.66-
6/25/24	1,529.130-	PAID DOWN 1,529.13 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258703	0.00	1,529.13	1,531.52-	2.39-
	5,298.040-	ASSET TOTAL	0.00	5,298.04	5,306.32-	8.28-
		FNMA PL #BU8809 V-M 3.073% 5/01/52 CUSIP 3140MAYF5				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/25/24	275.490-	PAID DOWN 275.49 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258703	0.00	275.49	271.40-	4.09
5/28/24	292.760-	PAID DOWN 292.76 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258703	0.00	292.76	288.41-	4.35
6/25/24	351.100-	PAID DOWN 351.1 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258703	0.00	351.10	345.89-	5.21
	919.350-	ASSET TOTAL	0.00	919.35	905.70-	13.65
		FNMA PL #BV2500 V- 3.803% 6/01/52 CUSIP 3140MFX65				
4/25/24	1,191.320-	PAID DOWN 1,191.32 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258703	0.00	1,191.32	1,192.34-	1.02-
5/28/24	164.880-	PAID DOWN 164.88 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258703	0.00	164.88	165.02-	0.14-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/25/24	1,278.970-	PAID DOWN 1,278.97 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258703	0.00	1,278.97	1,280.07-	1.10-
	2,635.170-	ASSET TOTAL	0.00	2,635.17	2,637.43-	2.26-
		FNMA PL #BV7893 V-M 4.228% 7/01/52 CUSIP 3140MMXX1				
4/25/24	202.710-	PAID DOWN 202.71 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258703	0.00	202.71	203.47-	0.76-
5/28/24	1,193.490-	PAID DOWN 1,193.49 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258703	0.00	1,193.49	1,197.97-	4.48-
6/25/24	224.990-	PAID DOWN 224.99 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258703	0.00	224.99	225.83-	0.84-
	1,621.190-	ASSET TOTAL	0.00	1,621.19	1,627.27-	6.08-
		FNMA PL #BV7994 V-M 4.523% 8/01/52 CUSIP 3140MM3C0				

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FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/25/24	909.910-	PAID DOWN 909.91 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258703	0.00	909.91	902.45-	7.46
5/28/24	631.310-	PAID DOWN 631.31 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258703	0.00	631.31	626.13-	5.18
6/25/24	399.470-	PAID DOWN 399.47 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258703	0.00	399.47	396.19-	3.28
	1,940.690-	ASSET TOTAL	0.00	1,940.69	1,924.77-	15.92
		FNMA PL #BW1384 V-M 5.267% 12/01/52 CUSIP 3140MSRE7				
4/25/24	1,633.100-	PAID DOWN 1,633.1 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258703	0.00	1,633.10	1,624.93-	8.17
5/28/24	493.100-	PAID DOWN 493.1 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258703	0.00	493.10	490.63-	2.47

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/25/24	994.170-	PAID DOWN 994.17 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258703	0.00	994.17	989.20-	4.97
	3,120.370-	ASSET TOTAL	0.00	3,120.37	3,104.76-	15.61
		FNMA PL #BW5040 V-M 3.862% 7/01/52 CUSIP 3140MWS64				
4/25/24	231.800-	PAID DOWN 231.8 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258703	0.00	231.80	234.02-	2.22-
5/28/24	222.270-	PAID DOWN 222.27 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258703	0.00	222.27	224.40-	2.13-
6/25/24	1,296.630-	PAID DOWN 1,296.63 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258703	0.00	1,296.63	1,309.04-	12.41-
	1,750.700-	ASSET TOTAL	0.00	1,750.70	1,767.46-	16.76-
		FNMA PL #BW9708 V-M 5.115% 11/01/52 CUSIP 3140N2YE5				

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SCHEDULE OF SECURITY DISPOSITIONS
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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/25/24	1,938.090-	PAID DOWN 1,938.09 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258703	0.00	1,938.09	1,918.18-	19.91
5/28/24	2,800.520-	PAID DOWN 2,800.52 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258703	0.00	2,800.52	2,771.75-	28.77
6/25/24	4,801.410-	PAID DOWN 4,801.41 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258703	0.00	4,801.41	4,752.08-	49.33
	9,540.020-	ASSET TOTAL	0.00	9,540.02	9,442.01-	98.01
		FNMA PL #BZ0535 4.460% 2/01/31 CUSIP 3140NUSZ3				
4/25/24	199.660-	PAID DOWN 199.66 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258702	0.00	199.66	196.91-	2.75
5/28/24	245.270-	PAID DOWN 245.27 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258702	0.00	245.27	241.90-	3.37

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/25/24	201.720-	PAID DOWN 201.72 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258702	0.00	201.72	198.95-	2.77
	646.650-	ASSET TOTAL	0.00	646.65	637.76-	8.89
		FNMA PL #CB3854 4.000% 6/01/52 CUSIP 3140QPH83				
4/25/24	6,116.870-	PAID DOWN 6,116.87 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258702	0.00	6,116.87	5,928.11-	188.76
5/28/24	6,213.590-	PAID DOWN 6,213.59 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258702	0.00	6,213.59	6,021.84-	191.75
6/25/24	7,608.100-	PAID DOWN 7,608.1 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258702	0.00	7,608.10	7,373.32-	234.78
	19,938.560-	ASSET TOTAL	0.00	19,938.56	19,323.27-	615.29
		FNMA PL #CB4894 5.000% 10/01/52 CUSIP 3140QQNL5				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/25/24	3,202.740-	PAID DOWN 3,202.74 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258702	0.00	3,202.74	3,180.47-	22.27
5/28/24	1,368.150-	PAID DOWN 1,368.15 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258702	0.00	1,368.15	1,358.64-	9.51
6/25/24	3,231.580-	PAID DOWN 3,231.58 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258702	0.00	3,231.58	3,209.11-	22.47
	7,802.470-	ASSET TOTAL	0.00	7,802.47	7,748.22-	54.25
		FNMA PL #CB4900 5.000% 10/01/52 CUSIP 3140QQNS0				
4/25/24	450.590-	PAID DOWN 450.59 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258702	0.00	450.59	440.84-	9.75
5/28/24	2,898.260-	PAID DOWN 2,898.26 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258702	0.00	2,898.26	2,835.54-	62.72

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/25/24	439.920-	PAID DOWN 439.92 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258702	0.00	439.92	430.40-	9.52
	3,788.770-	ASSET TOTAL	0.00	3,788.77	3,706.78-	81.99
		FNMA PL #CB4905 5.500% 10/01/52 CUSIP 3140QQNX9				
4/25/24	2,060.360-	PAID DOWN 2,060.36 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258702	0.00	2,060.36	2,058.43-	1.93
5/28/24	2,083.750-	PAID DOWN 2,083.75 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258702	0.00	2,083.75	2,081.80-	1.95
6/25/24	2,699.830-	PAID DOWN 2,699.83 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258702	0.00	2,699.83	2,697.30-	2.53
	6,843.940-	ASSET TOTAL	0.00	6,843.94	6,837.53-	6.41
		FNMA PL #CB4943 4.500% 10/01/52 CUSIP 3140QQP58				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/25/24	2,579.570-	PAID DOWN 2,579.57 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258702	0.00	2,579.57	2,504.80-	74.77
5/28/24	2,915.530-	PAID DOWN 2,915.53 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258702	0.00	2,915.53	2,831.03-	84.50
6/25/24	3,353.020-	PAID DOWN 3,353.02 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258702	0.00	3,353.02	3,255.83-	97.19
	8,848.120-	ASSET TOTAL	0.00	8,848.12	8,591.66-	256.46
		FNMA PL #CB6531 V-M 5.147% 6/01/53 CUSIP 3140QSHH7				
4/25/24	527.280-	PAID DOWN 527.28 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258703	0.00	527.28	512.88-	14.40
5/28/24	3,107.700-	PAID DOWN 3,107.7 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258703	0.00	3,107.70	3,022.85-	84.85

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/25/24	1,083.600-	PAID DOWN 1,083.6 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258703	0.00	1,083.60	1,054.01-	29.59
	4,718.580-	ASSET TOTAL	0.00	4,718.58	4,589.74-	128.84
		FNMA PL #MA3663 3.500% 5/01/49 CUSIP 31418DB92				
6/25/24	3,675.580-	PAID DOWN 3,675.58 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258702	0.00	3,675.58	3,285.05-	390.53
	3,675.580-	ASSET TOTAL	0.00	3,675.58	3,285.05-	390.53
		FNMA PL #708593 V-M 7.401% 5/01/33 CUSIP 31401HGA4				
4/25/24	12.200-	PAID DOWN 12.2 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258703	0.00	12.20	11.96-	0.24
5/28/24	11.200-	PAID DOWN 11.2 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258703	0.00	11.20	10.98-	0.22

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/25/24	12.490-	PAID DOWN 12.49 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258703	0.00	12.49	12.24-	0.25
	35.890-	ASSET TOTAL	0.00	35.89	35.18-	0.71
		FNMA PL #734329 V- 7.273% 6/01/33 CUSIP 31402NY28				
4/25/24	73.590-	PAID DOWN 73.59 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258703	0.00	73.59	72.33-	1.26
5/28/24	69.060-	PAID DOWN 69.06 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258703	0.00	69.06	67.87-	1.19
6/25/24	74.520-	PAID DOWN 74.52 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258703	0.00	74.52	73.24-	1.28
	217.170-	ASSET TOTAL	0.00	217.17	213.44-	3.73
		FNMA PL #745606 V-M 6.414% 5/01/36 CUSIP 31403DKT5				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/25/24	10.350-	PAID DOWN 10.35 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258703	0.00	10.35	10.14-	0.21
5/28/24	10.410-	PAID DOWN 10.41 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258703	0.00	10.41	10.20-	0.21
6/25/24	10.510-	PAID DOWN 10.51 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258703	0.00	10.51	10.30-	0.21
	31.270-	ASSET TOTAL	0.00	31.27	30.64-	0.63
		FNMA PL #796989 V-M 7.199% 8/01/34 CUSIP 31405RNE2				
4/25/24	118.080-	PAID DOWN 118.08 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258703	0.00	118.08	116.94-	1.14
5/28/24	17.100-	PAID DOWN 17.1 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258703	0.00	17.10	16.93-	0.17

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/25/24	17.620-	PAID DOWN 17.62 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258703	0.00	17.62	17.45-	0.17
	152.800-	ASSET TOTAL	0.00	152.80	151.32-	1.48
		FNMA POOL #AH9016 3.99998% 3/01/26 CUSIP 3138ABAS8				
4/25/24	458.160-	PAID DOWN 458.16 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258703	0.00	458.16	471.69-	13.53-
5/28/24	346.580-	PAID DOWN 346.58 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258703	0.00	346.58	356.81-	10.23-
6/25/24	123.680-	PAID DOWN 123.68 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258703	0.00	123.68	127.33-	3.65-
	928.420-	ASSET TOTAL	0.00	928.42	955.83-	27.41-
		FNMA POOL #AL9502 3.99999% 11/01/45 CUSIP 3138ERRY8				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/25/24	437.000-	PAID DOWN 437 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258702	0.00	437.00	456.32-	19.32-
5/28/24	347.220-	PAID DOWN 347.22 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258702	0.00	347.22	362.57-	15.35-
6/25/24	454.060-	PAID DOWN 454.06 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258702	0.00	454.06	474.14-	20.08-
	1,238.280-	ASSET TOTAL	0.00	1,238.28	1,293.03-	54.75-
		FNMA POOL #AM8683 2.480% 3/01/25 CUSIP 3138L9UH3				
4/25/24	257.260-	PAID DOWN 257.26 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258703	0.00	257.26	262.75-	5.49-
5/28/24	269.390-	PAID DOWN 269.39 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258703	0.00	269.39	275.14-	5.75-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/25/24	258.750-	PAID DOWN 258.75 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258703	0.00	258.75	264.27-	5.52-
	785.400-	ASSET TOTAL	0.00	785.40	802.16-	16.76-
		FNMA POOL #AN0502 3.350% 1/01/28 CUSIP 3138LCRY3				
4/25/24	245.620-	PAID DOWN 245.62 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258702	0.00	245.62	246.54-	0.92-
5/28/24	267.660-	PAID DOWN 267.66 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258702	0.00	267.66	268.66-	1.00-
6/25/24	247.760-	PAID DOWN 247.76 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258702	0.00	247.76	248.69-	0.93-
	761.040-	ASSET TOTAL	0.00	761.04	763.89-	2.85-
		FNMA POOL #AN0665 3.07001% 2/01/26 CUSIP 3138LCW35				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/02/24	202,756.110-	SOLD 202,756.11 SHARES/UNITS AT 96.5234 ON TRADE DATE 4/02/24 TO SETTLE 4/04/24 COMMISSION $0.00 RITM1684547 16258702	0.00	195,707.17	202,882.84-	7,175.67-
4/25/24	287.900-	PAID DOWN 287.9 SHARES/UNITS AT 168,525.3144 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258702	0.00	287.90	288.08-	0.18-
	203,044.010-	ASSET TOTAL	0.00	195,995.07	203,170.92-	7,175.85-
		FNMA POOL #AQ4651 3.500% 11/01/42 CUSIP 3138MLEZ3				
4/25/24	52.490-	PAID DOWN 52.49 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258702	0.00	52.49	56.47-	3.98-
5/28/24	52.820-	PAID DOWN 52.82 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258702	0.00	52.82	56.82-	4.00-
6/25/24	52.260-	PAID DOWN 52.26 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258702	0.00	52.26	56.22-	3.96-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	157.570-	ASSET TOTAL	0.00	157.57	169.51-	11.94-
		FNMA POOL #AQ4697 3.500% 11/01/42 CUSIP 3138MLGF5				
4/25/24	63.480-	PAID DOWN 63.48 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258702	0.00	63.48	67.89-	4.41-
5/28/24	65.870-	PAID DOWN 65.87 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258702	0.00	65.87	70.45-	4.58-
6/25/24	64.770-	PAID DOWN 64.77 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258702	0.00	64.77	69.27-	4.50-
	194.120-	ASSET TOTAL	0.00	194.12	207.61-	13.49-
		FNMA POOL #AS3662 2.500% 10/01/24 CUSIP 3138WDB83				
4/25/24	215.870-	PAID DOWN 215.87 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258703	0.00	215.87	221.03-	5.16-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/28/24	222.320-	PAID DOWN 222.32 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258703	0.00	222.32	227.64-	5.32-
6/25/24	206.360-	PAID DOWN 206.36 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258703	0.00	206.36	211.29-	4.93-
	644.550-	ASSET TOTAL	0.00	644.55	659.96-	15.41-
		FNMA POOL #AS3886 2.4985% 11/01/24 CUSIP 3138WDJ85				
4/25/24	481.310-	PAID DOWN 481.31 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258703	0.00	481.31	492.25-	10.94-
5/28/24	416.070-	PAID DOWN 416.07 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258703	0.00	416.07	425.53-	9.46-
6/25/24	421.190-	PAID DOWN 421.19 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258703	0.00	421.19	430.76-	9.57-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	1,318.570-	ASSET TOTAL	0.00	1,318.57	1,348.54-	29.97-
		FNMA POOL #AX6834 3.500% 11/01/34 CUSIP 3138Y8SY7				
4/25/24	444.170-	PAID DOWN 444.17 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258702	0.00	444.17	464.44-	20.27-
5/28/24	445.830-	PAID DOWN 445.83 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258702	0.00	445.83	466.17-	20.34-
6/25/24	447.510-	PAID DOWN 447.51 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258702	0.00	447.51	467.93-	20.42-
	1,337.510-	ASSET TOTAL	0.00	1,337.51	1,398.54-	61.03-
		FNMA POOL #BF0105 4.000% 6/01/56 CUSIP 3140FXDK5				
4/25/24	610.050-	PAID DOWN 610.05 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258702	0.00	610.05	646.87-	36.82-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/28/24	290.640-	PAID DOWN 290.64 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258702	0.00	290.64	308.18-	17.54-
6/25/24	185.390-	PAID DOWN 185.39 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258702	0.00	185.39	196.58-	11.19-
	1,086.080-	ASSET TOTAL	0.00	1,086.08	1,151.63-	65.55-
		FNMA POOL #BF0107 4.500% 6/01/56 CUSIP 3140FXDM1				
4/25/24	2,556.570-	PAID DOWN 2,556.57 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258702	0.00	2,556.57	2,752.98-	196.41-
5/28/24	2,205.830-	PAID DOWN 2,205.83 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258702	0.00	2,205.83	2,375.30-	169.47-
6/25/24	2,358.660-	PAID DOWN 2,358.66 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258702	0.00	2,358.66	2,539.87-	181.21-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	7,121.060-	ASSET TOTAL	0.00	7,121.06	7,668.15-	547.09-
		FNMA POOL #BF0118 4.500% 6/01/56 CUSIP 3140FXDY5				
4/25/24	426.410-	PAID DOWN 426.41 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258702	0.00	426.41	459.02-	32.61-
5/28/24	478.940-	PAID DOWN 478.94 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258702	0.00	478.94	515.57-	36.63-
6/25/24	331.080-	PAID DOWN 331.08 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258702	0.00	331.08	356.40-	25.32-
	1,236.430-	ASSET TOTAL	0.00	1,236.43	1,330.99-	94.56-
		FNMA POOL #BF0125 4.000% 7/01/56 CUSIP 3140FXD74				
4/25/24	598.020-	PAID DOWN 598.02 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258702	0.00	598.02	632.37-	34.35-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/28/24	1,110.900-	PAID DOWN 1,110.9 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258702	0.00	1,110.90	1,174.71-	63.81-
6/25/24	609.180-	PAID DOWN 609.18 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258702	0.00	609.18	644.17-	34.99-
	2,318.100-	ASSET TOTAL	0.00	2,318.10	2,451.25-	133.15-
		FNMA POOL #BF0132 4.000% 7/01/56 CUSIP 3140FXEE8				
4/25/24	221.100-	PAID DOWN 221.1 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258702	0.00	221.10	234.47-	13.37-
5/28/24	345.320-	PAID DOWN 345.32 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258702	0.00	345.32	366.20-	20.88-
6/25/24	342.480-	PAID DOWN 342.48 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258702	0.00	342.48	363.19-	20.71-

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SCHEDULE OF SECURITY DISPOSITIONS
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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	908.900-	ASSET TOTAL	0.00	908.90	963.86-	54.96-
		FNMA POOL #BF0154 3.500% 11/01/46 CUSIP 3140FXE40				
4/25/24	427.690-	PAID DOWN 427.69 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258702	0.00	427.69	444.46-	16.77-
5/28/24	775.470-	PAID DOWN 775.47 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258702	0.00	775.47	805.88-	30.41-
6/25/24	989.600-	PAID DOWN 989.6 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258702	0.00	989.60	1,028.41-	38.81-
	2,192.760-	ASSET TOTAL	0.00	2,192.76	2,278.75-	85.99-
		FNMA POOL #BF0172 4.000% 1/01/41 CUSIP 3140FXFN7				
4/25/24	150.530-	PAID DOWN 150.53 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258702	0.00	150.53	155.35-	4.82-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/28/24	261.480-	PAID DOWN 261.48 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258702	0.00	261.48	269.86-	8.38-
6/25/24	170.850-	PAID DOWN 170.85 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258702	0.00	170.85	176.32-	5.47-
	582.860-	ASSET TOTAL	0.00	582.86	601.53-	18.67-
		FNMA POOL #BF0193 4.000% 4/01/41 CUSIP 3140FXGB2				
4/25/24	554.950-	PAID DOWN 554.95 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258702	0.00	554.95	573.53-	18.58-
5/28/24	592.900-	PAID DOWN 592.9 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258702	0.00	592.90	612.75-	19.85-
6/25/24	548.100-	PAID DOWN 548.1 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258702	0.00	548.10	566.45-	18.35-

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FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	1,695.950-	ASSET TOTAL	0.00	1,695.95	1,752.73-	56.78-
		FNMA POOL #BF0198 4.000% 11/01/40 CUSIP 3140FXGG1				
4/25/24	693.690-	PAID DOWN 693.69 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258702	0.00	693.69	713.65-	19.96-
5/28/24	871.080-	PAID DOWN 871.08 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258702	0.00	871.08	896.15-	25.07-
6/25/24	953.960-	PAID DOWN 953.96 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258702	0.00	953.96	981.41-	27.45-
	2,518.730-	ASSET TOTAL	0.00	2,518.73	2,591.21-	72.48-
		FNMA POOL #BF0201 4.000% 8/01/51 CUSIP 3140FXGK2				
4/25/24	1,610.830-	PAID DOWN 1,610.83 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258702	0.00	1,610.83	1,636.77-	25.94-

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FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/28/24	974.920-	PAID DOWN 974.92 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258702	0.00	974.92	990.63-	15.71-
6/25/24	1,300.450-	PAID DOWN 1,300.45 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258702	0.00	1,300.45	1,321.40-	20.95-
	3,886.200-	ASSET TOTAL	0.00	3,886.20	3,948.80-	62.60-
		FNMA POOL #BF0202 4.500% 1/01/51 CUSIP 3140FXGL0				
4/25/24	647.760-	PAID DOWN 647.76 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258702	0.00	647.76	673.82-	26.06-
5/28/24	630.250-	PAID DOWN 630.25 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258702	0.00	630.25	655.60-	25.35-
6/25/24	546.160-	PAID DOWN 546.16 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258702	0.00	546.16	568.13-	21.97-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	1,824.170-	ASSET TOTAL	0.00	1,824.17	1,897.55-	73.38-
		FNMA POOL #BK7939 4.500% 11/01/48 CUSIP 3140HMZD9				
4/25/24	469.540-	PAID DOWN 469.54 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258702	0.00	469.54	482.36-	12.82-
5/28/24	644.770-	PAID DOWN 644.77 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258702	0.00	644.77	662.38-	17.61-
6/25/24	811.250-	PAID DOWN 811.25 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258702	0.00	811.25	833.40-	22.15-
	1,925.560-	ASSET TOTAL	0.00	1,925.56	1,978.14-	52.58-
		FNMA POOL #BO5023 3.000% 12/01/49 CUSIP 3140K0SM1				
4/25/24	242.360-	PAID DOWN 242.36 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258702	0.00	242.36	246.70-	4.34-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/28/24	236.380-	PAID DOWN 236.38 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258702	0.00	236.38	240.61-	4.23-
6/25/24	242.370-	PAID DOWN 242.37 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258702	0.00	242.37	246.71-	4.34-
	721.110-	ASSET TOTAL	0.00	721.11	734.02-	12.91-
		FNMA POOL #BO6246 2.500% 12/01/34 CUSIP 3140K15G7				
4/25/24	483.430-	PAID DOWN 483.43 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258702	0.00	483.43	493.33-	9.90-
5/28/24	1,454.110-	PAID DOWN 1,454.11 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258702	0.00	1,454.11	1,483.87-	29.76-
6/25/24	476.310-	PAID DOWN 476.31 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258702	0.00	476.31	486.06-	9.75-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	2,413.850-	ASSET TOTAL	0.00	2,413.85	2,463.26-	49.41-
		FNMA POOL #BO7258 3.000% 1/01/35 CUSIP 3140K3B43				
4/25/24	288.260-	PAID DOWN 288.26 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258702	0.00	288.26	297.83-	9.57-
5/28/24	269.720-	PAID DOWN 269.72 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258702	0.00	269.72	278.68-	8.96-
6/25/24	264.830-	PAID DOWN 264.83 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258702	0.00	264.83	273.62-	8.79-
	822.810-	ASSET TOTAL	0.00	822.81	850.13-	27.32-
		FNMA POOL #BO7259 3.000% 1/01/35 CUSIP 3140K3B50				
4/25/24	305.510-	PAID DOWN 305.51 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258702	0.00	305.51	315.27-	9.76-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/28/24	286.720-	PAID DOWN 286.72 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258702	0.00	286.72	295.88-	9.16-
6/25/24	215.920-	PAID DOWN 215.92 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258702	0.00	215.92	222.82-	6.90-
	808.150-	ASSET TOTAL	0.00	808.15	833.97-	25.82-
		FNMA POOL #BO7262 3.000% 1/01/35 CUSIP 3140K3B84				
4/25/24	120.690-	PAID DOWN 120.69 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258702	0.00	120.69	124.41-	3.72-
5/28/24	126.510-	PAID DOWN 126.51 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258702	0.00	126.51	130.40-	3.89-
6/25/24	131.650-	PAID DOWN 131.65 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258702	0.00	131.65	135.70-	4.05-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	378.850-	ASSET TOTAL	0.00	378.85	390.51-	11.66-
		FNMA POOL #BS4261 1.700% 9/01/28 CUSIP 3140LEWX1				
4/25/24	316.840-	PAID DOWN 316.84 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258702	0.00	316.84	317.24-	0.40-
5/28/24	355.260-	PAID DOWN 355.26 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258702	0.00	355.26	355.70-	0.44-
6/25/24	319.790-	PAID DOWN 319.79 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258702	0.00	319.79	320.19-	0.40-
	991.890-	ASSET TOTAL	0.00	991.89	993.13-	1.24-
		FNMA POOL #BS4490 1.960% 2/01/29 CUSIP 3140LE7C5				
4/25/24	333.610-	PAID DOWN 333.61 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258702	0.00	333.61	339.66-	6.05-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/28/24	372.610-	PAID DOWN 372.61 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258702	0.00	372.61	379.36-	6.75-
6/25/24	336.660-	PAID DOWN 336.66 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258702	0.00	336.66	342.76-	6.10-
	1,042.880-	ASSET TOTAL	0.00	1,042.88	1,061.78-	18.90-
		FNMA POOL #CA3155 4.000% 2/01/34 CUSIP 3140QAQH6				
4/25/24	165.010-	PAID DOWN 165.01 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258703	0.00	165.01	170.82-	5.81-
5/28/24	168.450-	PAID DOWN 168.45 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258703	0.00	168.45	174.38-	5.93-
6/25/24	237.760-	PAID DOWN 237.76 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258703	0.00	237.76	246.14-	8.38-

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FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	571.220-	ASSET TOTAL	0.00	571.22	591.34-	20.12-
		FNMA POOL #CA3156 4.000% 2/01/34 CUSIP 3140QAQJ2				
4/25/24	49.410-	PAID DOWN 49.41 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258703	0.00	49.41	51.06-	1.65-
5/28/24	138.490-	PAID DOWN 138.49 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258703	0.00	138.49	143.11-	4.62-
6/25/24	171.440-	PAID DOWN 171.44 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258703	0.00	171.44	177.16-	5.72-
	359.340-	ASSET TOTAL	0.00	359.34	371.33-	11.99-
		FNMA POOL #CB2625 2.500% 1/01/52 CUSIP 3140QM4K7				
4/25/24	1,428.940-	PAID DOWN 1,428.94 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258702	0.00	1,428.94	1,428.83-	0.11

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/28/24	1,532.710-	PAID DOWN 1,532.71 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258702	0.00	1,532.71	1,532.59-	0.12
6/25/24	2,088.250-	PAID DOWN 2,088.25 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258702	0.00	2,088.25	2,088.09-	0.16
	5,049.900-	ASSET TOTAL	0.00	5,049.90	5,049.51-	0.39
		FNMA POOL #FM7599 3.500% 1/01/51 CUSIP 3140XBNR7				
6/25/24	3,688.990-	PAID DOWN 3,688.99 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258702	0.00	3,688.99	3,251.50-	437.49
	3,688.990-	ASSET TOTAL	0.00	3,688.99	3,251.50-	437.49
		FNMA POOL #MA1106 3.000% 7/01/32 CUSIP 31418AGQ5				
4/25/24	765.650-	PAID DOWN 765.65 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258702	0.00	765.65	799.63-	33.98-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/28/24	686.720-	PAID DOWN 686.72 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258702	0.00	686.72	717.19-	30.47-
6/25/24	664.830-	PAID DOWN 664.83 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258702	0.00	664.83	694.33-	29.50-
	2,117.200-	ASSET TOTAL	0.00	2,117.20	2,211.15-	93.95-
		FNMA POOL #MA2915 3.000% 1/01/27 CUSIP 31418CGZ1				
4/25/24	267.450-	PAID DOWN 267.45 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258703	0.00	267.45	275.56-	8.11-
5/28/24	303.050-	PAID DOWN 303.05 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258703	0.00	303.05	312.24-	9.19-
6/25/24	298.010-	PAID DOWN 298.01 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258703	0.00	298.01	307.04-	9.03-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	868.510-	ASSET TOTAL	0.00	868.51	894.84-	26.33-
		FNMA POOL #MA3107 2.500% 8/01/27 CUSIP 31418CNZ3				
4/25/24	383.210-	PAID DOWN 383.21 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258703	0.00	383.21	390.46-	7.25-
5/28/24	432.550-	PAID DOWN 432.55 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258703	0.00	432.55	440.73-	8.18-
6/25/24	457.820-	PAID DOWN 457.82 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258703	0.00	457.82	466.48-	8.66-
	1,273.580-	ASSET TOTAL	0.00	1,273.58	1,297.67-	24.09-
		FNMA POOL #MA3131 3.000% 9/01/27 CUSIP 31418CPR9				
4/25/24	445.550-	PAID DOWN 445.55 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258703	0.00	445.55	461.42-	15.87-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/28/24	589.750-	PAID DOWN 589.75 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258703	0.00	589.75	610.76-	21.01-
6/25/24	483.110-	PAID DOWN 483.11 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258703	0.00	483.11	500.32-	17.21-
	1,518.410-	ASSET TOTAL	0.00	1,518.41	1,572.50-	54.09-
		FNMA POOL #MA3692 3.500% 7/01/49 CUSIP 31418DC67				
6/25/24	5,199.740-	PAID DOWN 5,199.74 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FHLMC DUE 6/25/24 16258702	0.00	5,199.74	4,598.93-	600.81
	5,199.740-	ASSET TOTAL	0.00	5,199.74	4,598.93-	600.81
		FNMA POOL #MA3834 3.000% 10/01/49 CUSIP 31418DHL9				
6/25/24	2,872.540-	PAID DOWN 2,872.54 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FHLMC DUE 6/25/24 16258702	0.00	2,872.54	2,469.94-	402.60

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FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	2,872.540-	ASSET TOTAL	0.00	2,872.54	2,469.94-	402.60
		FNMA POOL #555743 5.000% 9/01/33 CUSIP 31385XLY1				
4/25/24	313.970-	PAID DOWN 313.97 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258702	0.00	313.97	331.80-	17.83-
4/25/24	244.670-	PAID DOWN 244.67 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258703	0.00	244.67	258.57-	13.90-
5/28/24	391.160-	PAID DOWN 391.16 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258702	0.00	391.16	413.38-	22.22-
5/28/24	304.830-	PAID DOWN 304.83 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258703	0.00	304.83	322.14-	17.31-
6/25/24	222.870-	PAID DOWN 222.87 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258702	0.00	222.87	235.53-	12.66-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/25/24	173.670-	PAID DOWN 173.67 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258703	0.00	173.67	183.53-	9.86-
	1,651.170-	ASSET TOTAL	0.00	1,651.17	1,744.95-	93.78-
		FNMA POOL #735925 5.000% 10/01/35 CUSIP 31402RSN0				
4/25/24	285.890-	PAID DOWN 285.89 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258702	0.00	285.89	304.51-	18.62-
4/25/24	181.490-	PAID DOWN 181.49 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258703	0.00	181.49	193.31-	11.82-
5/28/24	250.250-	PAID DOWN 250.25 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258702	0.00	250.25	266.55-	16.30-
5/28/24	158.870-	PAID DOWN 158.87 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258703	0.00	158.87	169.22-	10.35-

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/25/24	212.850-	PAID DOWN 212.85 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258702	0.00	212.85	226.71-	13.86-
6/25/24	135.130-	PAID DOWN 135.13 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258703	0.00	135.13	143.93-	8.80-
	1,224.480-	ASSET TOTAL	0.00	1,224.48	1,304.23-	79.75-
		FORD CREDIT ABS 3.230% 5/15/25 CUSIP 34528LAD7				
4/15/24	19,161.070-	PAID DOWN 19,161.07 SHARES/UNITS AT 1,735.1393 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 16258702	0.00	19,161.07	19,158.76-	2.31
4/15/24	9,271.480-	PAID DOWN 9,271.48 SHARES/UNITS AT 3,585.9566 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 16258703	0.00	9,271.48	9,270.36-	1.12
5/15/24	10,145.790-	PAID DOWN 10,145.79 SHARES/UNITS AT 1,686.7886 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 16258702	0.00	10,145.79	10,144.56-	1.23

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/15/24	4,909.250-	PAID DOWN 4,909.25 SHARES/UNITS AT 3,486.0321 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 16258703	0.00	4,909.25	4,908.66-	0.59
	43,487.590-	ASSET TOTAL	0.00	43,487.59	43,482.34-	5.25
		FORD CREDIT ABS 4.940% 3/15/26 CUSIP 345287AD8				
6/18/24	19,755.090-	PAID DOWN 19,755.09 SHARES/UNITS AT 100 ON TRADE DATE 6/17/24 TO SETTLE 6/18/24 COMMISSION $0.00 16258703	0.00	19,755.09	19,754.84-	0.25
	19,755.090-	ASSET TOTAL	0.00	19,755.09	19,754.84-	0.25
		FORD CREDIT AUTO ABS 4.480% 12/15/26 CUSIP 34535AAD2				
4/15/24	2,530.980-	PAID DOWN 2,530.98 SHARES/UNITS AT 13,136.0679 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 16258703	0.00	2,530.98	2,530.83-	0.15
5/15/24	7,100.880-	PAID DOWN 7,100.88 SHARES/UNITS AT 2,410.0961 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 16258703	0.00	7,100.88	7,100.47-	0.41

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/17/24	6,724.080-	PAID DOWN 6,724.08 SHARES/UNITS AT 2,009.9414 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 16258703	0.00	6,724.08	6,723.69-	0.39
	16,355.940-	ASSET TOTAL	0.00	16,355.94	16,354.99-	0.95
		FREDDIE MAC - SCRT 2.000% 11/25/59 CUSIP 35563PQN2				
4/25/24	909.880-	PAID DOWN 909.88 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 16258702	0.00	909.88	929.09-	19.21-
5/28/24	739.580-	PAID DOWN 739.58 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 16258702	0.00	739.58	754.91-	15.33-
6/25/24	713.470-	PAID DOWN 713.47 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 16258702	0.00	713.47	727.98-	14.51-
	2,362.930-	ASSET TOTAL	0.00	2,362.93	2,411.98-	49.05-
		FREDDIE MAC - SCRT 2.500% 5/01/60 CUSIP 35563PSE0				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/25/24	644.500-	PAID DOWN 644.5 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 16258702	0.00	644.50	680.27-	35.77-
5/28/24	708.140-	PAID DOWN 708.14 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 16258702	0.00	708.14	747.17-	39.03-
6/25/24	560.810-	PAID DOWN 560.81 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 16258702	0.00	560.81	591.51-	30.70-
	1,913.450-	ASSET TOTAL	0.00	1,913.45	2,018.95-	105.50-
		FREDDIE MAC - SCRT 2.500% 5/01/60 CUSIP 35563PSU4				
4/25/24	388.570-	PAID DOWN 388.57 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 16258703	0.00	388.57	406.89-	18.32-
5/28/24	271.340-	PAID DOWN 271.34 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 16258703	0.00	271.34	284.13-	12.79-
6/25/24	288.900-	PAID DOWN 288.9 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 16258703	0.00	288.90	302.52-	13.62-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	948.810-	ASSET TOTAL	0.00	948.81	993.54-	44.73-
		FREDDIE MAC - SCRT 2.500% 5/01/60 CUSIP 35563PTK5				
4/25/24	108.170-	PAID DOWN 108.17 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 16258703	0.00	108.17	113.91-	5.74-
5/28/24	153.700-	PAID DOWN 153.7 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 16258703	0.00	153.70	161.86-	8.16-
6/25/24	183.840-	PAID DOWN 183.84 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 16258703	0.00	183.84	193.60-	9.76-
	445.710-	ASSET TOTAL	0.00	445.71	469.37-	23.66-
		FREDDIE MAC - SCRT 2.500% 11/25/59 CUSIP 35563PRC5				
4/25/24	511.040-	PAID DOWN 511.04 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 16258703	0.00	511.04	538.63-	27.59-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/28/24	303.390-	PAID DOWN 303.39 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 16258703	0.00	303.39	319.77-	16.38-
6/25/24	561.270-	PAID DOWN 561.27 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 16258703	0.00	561.27	591.57-	30.30-
	1,375.700-	ASSET TOTAL	0.00	1,375.70	1,449.97-	74.27-
		FREDDIE MAC - SCRT 3.500% 8/25/57 CUSIP 35563PGG8				
4/25/24	505.020-	PAID DOWN 505.02 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 16258702	0.00	505.02	502.28-	2.74
5/28/24	286.970-	PAID DOWN 286.97 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 16258702	0.00	286.97	285.41-	1.56
6/25/24	454.430-	PAID DOWN 454.43 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 16258702	0.00	454.43	451.97-	2.46
	1,246.420-	ASSET TOTAL	0.00	1,246.42	1,239.66-	6.76
		FREDDIE MAC - SCRT 4.000% 7/25/58 CUSIP 35563PJK6				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/25/24	909.560-	PAID DOWN 909.56 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 16258702	0.00	909.56	931.60-	22.04-
5/28/24	305.990-	PAID DOWN 305.99 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 16258702	0.00	305.99	313.40-	7.41-
6/25/24	362.320-	PAID DOWN 362.32 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 16258702	0.00	362.32	371.10-	8.78-
	1,577.870-	ASSET TOTAL	0.00	1,577.87	1,616.10-	38.23-
		GILEAD SCIENCES INC 3.650% 3/01/26 CUSIP 375558BF9				
5/08/24	140,000.000-	SOLD 140,000 SHARES/UNITS AT 97.292 ON TRADE DATE 5/08/24 TO SETTLE 5/10/24 COMMISSION $0.00 NATIONAL FINANCIAL SERVICES 140,000 PAR VALUE AT 97.292 % 16258702	0.00	136,208.80	139,210.40-	3,001.60-
	140,000.000-	ASSET TOTAL	0.00	136,208.80	139,210.40-	3,001.60-
		GM FINANCIAL AUTOMOB 1.850% 3/20/25 CUSIP 36265MAC9				

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FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/22/24	16,167.400-	PAID DOWN 16,167.4 SHARES/UNITS AT 2,245.88 ON TRADE DATE 4/20/24 TO SETTLE 4/22/24 COMMISSION $0.00 16258703	0.00	16,167.40	16,167.26-	0.14
5/20/24	474.050-	PAID DOWN 474.05 SHARES/UNITS AT 100 ON TRADE DATE 5/20/24 TO SETTLE 5/20/24 COMMISSION $0.00 16258703	0.00	474.05	474.05-	0.00
	16,641.450-	ASSET TOTAL	0.00	16,641.45	16,641.31-	0.14
		GNMA H01 CMO V-M 6.337% 1/20/66 CUSIP 38376RPB6				
4/22/24	454.220-	PAID DOWN 454.22 SHARES/UNITS AT 79,939.3246 ON TRADE DATE 4/20/24 TO SETTLE 4/22/24 COMMISSION $0.00 16258703	0.00	454.22	459.36-	5.14-
5/20/24	8.380-	PAID DOWN 8.38 SHARES/UNITS AT 100 ON TRADE DATE 5/20/24 TO SETTLE 5/20/24 COMMISSION $0.00 16258703	0.00	8.38	8.47-	0.09-
6/20/24	941.030-	PAID DOWN 941.03 SHARES/UNITS AT 100 ON TRADE DATE 6/20/24 TO SETTLE 6/20/24 COMMISSION $0.00 16258703	0.00	941.03	951.68-	10.65-
	1,403.630-	ASSET TOTAL	0.00	1,403.63	1,419.51-	15.88-
		GNMA II #AR6644 V- 4.515% 11/20/66 CUSIP 36193DLZ3				

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/22/24	1,254.920-	PAID DOWN 1,254.92 SHARES/UNITS AT 100 ON TRADE DATE 4/20/24 TO SETTLE 4/22/24 COMMISSION $0.00 MARCH GNMA DUE 4/20/24 16258702	0.00	1,254.92	1,352.29-	97.37-
5/20/24	2,499.730-	PAID DOWN 2,499.73 SHARES/UNITS AT 100 ON TRADE DATE 5/20/24 TO SETTLE 5/20/24 COMMISSION $0.00 APRIL GNMA DUE 5/20/24 16258702	0.00	2,499.73	2,693.69-	193.96-
6/20/24	3,485.210-	PAID DOWN 3,485.21 SHARES/UNITS AT 100 ON TRADE DATE 6/20/24 TO SETTLE 6/20/24 COMMISSION $0.00 MAY GNMA DUE 6/20/24 16258702	0.00	3,485.21	3,755.64-	270.43-
	7,239.860-	ASSET TOTAL	0.00	7,239.86	7,801.62-	561.76-
		GNMA II #891615 V- 6.034% 5/20/58 CUSIP 36208AZP9				
4/22/24	2,534.650-	PAID DOWN 2,534.65 SHARES/UNITS AT 100 ON TRADE DATE 4/20/24 TO SETTLE 4/22/24 COMMISSION $0.00 MARCH GNMA DUE 4/20/24 16258702	0.00	2,534.65	2,489.61-	45.04
4/22/24	2,812.710-	PAID DOWN 2,812.71 SHARES/UNITS AT 100 ON TRADE DATE 4/20/24 TO SETTLE 4/22/24 COMMISSION $0.00 MARCH GNMA DUE 4/20/24 16258703	0.00	2,812.71	2,762.73-	49.98

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SCHEDULE OF SECURITY DISPOSITIONS
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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/20/24	2,546.120-	PAID DOWN 2,546.12 SHARES/UNITS AT 100 ON TRADE DATE 5/20/24 TO SETTLE 5/20/24 COMMISSION $0.00 APRIL GNMA DUE 5/20/24 16258702	0.00	2,546.12	2,500.87-	45.25
5/20/24	2,825.440-	PAID DOWN 2,825.44 SHARES/UNITS AT 100 ON TRADE DATE 5/20/24 TO SETTLE 5/20/24 COMMISSION $0.00 APRIL GNMA DUE 5/20/24 16258703	0.00	2,825.44	2,775.23-	50.21
6/20/24	3,124.890-	PAID DOWN 3,124.89 SHARES/UNITS AT 100 ON TRADE DATE 6/20/24 TO SETTLE 6/20/24 COMMISSION $0.00 MAY GNMA DUE 6/20/24 16258702	0.00	3,124.89	3,069.36-	55.53
6/20/24	3,467.700-	PAID DOWN 3,467.7 SHARES/UNITS AT 100 ON TRADE DATE 6/20/24 TO SETTLE 6/20/24 COMMISSION $0.00 MAY GNMA DUE 6/20/24 16258703	0.00	3,467.70	3,406.08-	61.62
	17,311.510-	ASSET TOTAL	0.00	17,311.51	17,003.88-	307.63
		GNMA II PL082977 V-A 3.750% 11/20/41 CUSIP 36225FJX8				
4/22/24	228.850-	PAID DOWN 228.85 SHARES/UNITS AT 100 ON TRADE DATE 4/20/24 TO SETTLE 4/22/24 COMMISSION $0.00 MARCH GNMA DUE 4/20/24 16258703	0.00	228.85	234.91-	6.06-

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SCHEDULE OF SECURITY DISPOSITIONS
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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/20/24	57.860-	PAID DOWN 57.86 SHARES/UNITS AT 100 ON TRADE DATE 5/20/24 TO SETTLE 5/20/24 COMMISSION $0.00 APRIL GNMA DUE 5/20/24 16258703	0.00	57.86	59.39-	1.53-
6/20/24	51.880-	PAID DOWN 51.88 SHARES/UNITS AT 100 ON TRADE DATE 6/20/24 TO SETTLE 6/20/24 COMMISSION $0.00 MAY GNMA DUE 6/20/24 16258703	0.00	51.88	53.25-	1.37-
	338.590-	ASSET TOTAL	0.00	338.59	347.55-	8.96-
		GNMA II POOL #7734 4.13934% 9/20/61 CUSIP 36176RAU6				
4/22/24	1.580-	PAID DOWN 1.58 SHARES/UNITS AT 100 ON TRADE DATE 4/20/24 TO SETTLE 4/22/24 COMMISSION $0.00 MARCH GNMA DUE 4/20/24 16258703	0.00	1.58	1.70-	0.12-
	1.580-	ASSET TOTAL	0.00	1.58	1.70-	0.12-
		GNMA SER H06 CMO 6.157% 1/20/69 CUSIP 38381TC37				
4/22/24	655.100-	PAID DOWN 655.1 SHARES/UNITS AT 55,426.7135 ON TRADE DATE 4/20/24 TO SETTLE 4/22/24 COMMISSION $0.00 16258702	0.00	655.10	655.10-	0.00

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/20/24	119.820-	PAID DOWN 119.82 SHARES/UNITS AT 100 ON TRADE DATE 5/20/24 TO SETTLE 5/20/24 COMMISSION $0.00 16258702	0.00	119.82	119.82-	0.00
	774.920-	ASSET TOTAL	0.00	774.92	774.92-	0.00
		HAWAII ST 1.695% 8/01/32 CUSIP 419792YX8				
5/08/24	100,000.000-	SOLD 100,000 SHARES/UNITS AT 79.136 ON TRADE DATE 5/08/24 TO SETTLE 5/10/24 COMMISSION $0.00 WELLS FARGO SECURITIES, LLC 100,000 PAR VALUE AT 79.136 % 16258702	0.00	79,136.00	80,715.00-	1,579.00-
	100,000.000-	ASSET TOTAL	0.00	79,136.00	80,715.00-	1,579.00-
		HONDA AUTO RECEIVABL 0.270% 4/21/25 CUSIP 43813GAC5				
4/22/24	1,939.300-	PAID DOWN 1,939.3 SHARES/UNITS AT 18,723.2713 ON TRADE DATE 4/21/24 TO SETTLE 4/22/24 COMMISSION $0.00 16258703	0.00	1,939.30	1,939.27-	0.03
5/21/24	1,854.920-	PAID DOWN 1,854.92 SHARES/UNITS AT 100 ON TRADE DATE 5/21/24 TO SETTLE 5/21/24 COMMISSION $0.00 16258703	0.00	1,854.92	1,854.88-	0.04

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/21/24	120.770-	PAID DOWN 120.77 SHARES/UNITS AT 100 ON TRADE DATE 6/21/24 TO SETTLE 6/21/24 COMMISSION $0.00 16258703	0.00	120.77	120.75-	0.02
	3,914.990-	ASSET TOTAL	0.00	3,914.99	3,914.90-	0.09
		HOUSTON TX UTILITY 3.973% 11/15/31 CUSIP 44244CTQ0				
5/15/24	45,000.000-	SOLD 45,000 SHARES/UNITS AT 96.886 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 16258702	0.00	43,598.70	45,000.00-	1,401.30-
	45,000.000-	ASSET TOTAL	0.00	43,598.70	45,000.00-	1,401.30-
		HSBC HOLDINGS V-D 1.589% 5/24/27 CUSIP 404280CM9				
5/20/24	200,000.000-	SOLD 200,000 SHARES/UNITS AT 93.013 ON TRADE DATE 5/20/24 TO SETTLE 5/20/24 COMMISSION $0.00 HOLDERS TO RECEIVE PER 1000 PA TENDER CONSIDERATION: $930.13 ACCRUED INTEREST: $7.63602 TAXABLE 16258703	0.00	186,026.00	182,356.00-	3,670.00
	200,000.000-	ASSET TOTAL	0.00	186,026.00	182,356.00-	3,670.00
		HYUNDAI AUTO REC ABS 4.580% 4/15/27 CUSIP 448979AD6				

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SCHEDULE OF SECURITY DISPOSITIONS
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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/17/24	65,000.000-	SOLD 65,000 SHARES/UNITS AT 99.0352 ON TRADE DATE 5/17/24 TO SETTLE 5/21/24 COMMISSION $0.00 MIZHUO SECURITIES USA INC 65,000 PAR VALUE AT 99.03515385 % 16258703	0.00	64,372.85	64,993.66-	620.81-
	65,000.000-	ASSET TOTAL	0.00	64,372.85	64,993.66-	620.81-
		INDIANA UNIV LEASE 1.740% 6/01/24 CUSIP 455160DQ1				
6/01/24	50,000.000-	MATURED 50,000 SHARES/UNITS AT 100 ON TRADE DATE 6/01/24 TO SETTLE 6/01/24 COMMISSION $0.00 50,000 PAR VALUE AT 100 % 16258703	0.00	50,000.00	50,000.00-	0.00
	50,000.000-	ASSET TOTAL	0.00	50,000.00	50,000.00-	0.00
		IPALCO ENTERPRISES 3.700% 9/01/24 CUSIP 462613AM2				
4/13/24	70,000.000-	SOLD 70,000 SHARES/UNITS AT 100 ON TRADE DATE 4/13/24 TO SETTLE 4/13/24 COMMISSION $0.00 16258702	0.00	70,000.00	70,104.30-	104.30-
	70,000.000-	ASSET TOTAL	0.00	70,000.00	70,104.30-	104.30-
		JOHN DEERE OWNE ABS 5.090% 6/15/27 CUSIP 47800BAC2				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/08/24	80,000.000-	SOLD 80,000 SHARES/UNITS AT 99.5859 ON TRADE DATE 5/08/24 TO SETTLE 5/10/24 COMMISSION $0.00 TORONTO DOMINION SECURITIES (U 80,000 PAR VALUE AT 99.5859375 % 16258703	0.00	79,668.75	79,993.79-	325.04-
	80,000.000-	ASSET TOTAL	0.00	79,668.75	79,993.79-	325.04-
		JOHN DEERE OWNER ABS 2.320% 9/16/26 CUSIP 47787JAC2				
4/15/24	7,493.580-	PAID DOWN 7,493.58 SHARES/UNITS AT 4,436.7479 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 16258702	0.00	7,493.58	7,491.92-	1.66
4/15/24	3,633.250-	PAID DOWN 3,633.25 SHARES/UNITS AT 9,150.7948 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 16258703	0.00	3,633.25	3,632.45-	0.80
5/15/24	9,249.730-	PAID DOWN 9,249.73 SHARES/UNITS AT 1,850.1949 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 16258702	0.00	9,249.73	9,247.68-	2.05
5/15/24	4,484.720-	PAID DOWN 4,484.72 SHARES/UNITS AT 3,816.0249 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 16258703	0.00	4,484.72	4,483.73-	0.99

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/17/24	6,204.730-	PAID DOWN 6,204.73 SHARES/UNITS AT 2,178.1781 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 16258702	0.00	6,204.73	6,203.36-	1.37
6/17/24	3,008.350-	PAID DOWN 3,008.35 SHARES/UNITS AT 4,492.4982 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 16258703	0.00	3,008.35	3,007.68-	0.67
	34,074.360-	ASSET TOTAL	0.00	34,074.36	34,066.82-	7.54
		JOHN DEERE OWNER ABS 3.740% 2/16/27 CUSIP 47800AAC4				
5/15/24	4,897.410-	PAID DOWN 4,897.41 SHARES/UNITS AT 3,494.4599 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 16258703	0.00	4,897.41	4,896.94-	0.47
6/17/24	3,491.630-	PAID DOWN 3,491.63 SHARES/UNITS AT 3,870.6871 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 16258703	0.00	3,491.63	3,491.30-	0.33
	8,389.040-	ASSET TOTAL	0.00	8,389.04	8,388.24-	0.80
		KENTUCKY ST V-M 6.510% 11/25/50 CUSIP 49130NEZ8				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/25/24	3,676.380-	PAID DOWN 3,676.38 SHARES/UNITS AT 2,864.2306 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 16258702	0.00	3,676.38	3,635.31-	41.07
5/28/24	3,639.690-	PAID DOWN 3,639.69 SHARES/UNITS AT 38,462.3487 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 16258702	0.00	3,639.69	3,599.03-	40.66
6/25/24	4,887.160-	PAID DOWN 4,887.16 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 16258702	0.00	4,887.16	4,832.56-	54.60
	12,203.230-	ASSET TOTAL	0.00	12,203.23	12,066.90-	136.33
		LA LOC GOVT ENVIRONM 5.081% 6/01/31 CUSIP 54627RAR1				
6/03/24	4,497.790-	PAID DOWN 4,497.79 SHARES/UNITS AT 1,362.0578 ON TRADE DATE 6/01/24 TO SETTLE 6/03/24 COMMISSION $0.00 16258703	0.00	4,497.79	4,497.79-	0.00
	4,497.790-	ASSET TOTAL	0.00	4,497.79	4,497.79-	0.00
		LOS ANGELES CA CMNTY 1.806% 8/01/30 CUSIP 54438CYN6				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/06/24	100,000.000-	SOLD 100,000 SHARES/UNITS AT 88.364 ON TRADE DATE 6/06/24 TO SETTLE 6/06/24 COMMISSION $0.00 16258702	0.00	88,364.00	96,910.00-	8,546.00-
	100,000.000-	ASSET TOTAL	0.00	88,364.00	96,910.00-	8,546.00-
		MASSACHUSETTS ST WTR 2.390% 8/01/33 CUSIP 576051ZR0				
6/27/24	35,000.000-	SOLD 35,000 SHARES/UNITS AT 84.771 ON TRADE DATE 6/27/24 TO SETTLE 6/27/24 COMMISSION $0.00 TENDER OFFER PAYOUT 16258702	0.00	29,669.85	35,000.00-	5,330.15-
	35,000.000-	ASSET TOTAL	0.00	29,669.85	35,000.00-	5,330.15-
		MEXICAN AIR FINANCE 2.329% 1/14/27 CUSIP 302155BH8				
4/15/24	2,500.000-	PAID DOWN 2,500 SHARES/UNITS AT 13,298.85 ON TRADE DATE 4/14/24 TO SETTLE 4/15/24 COMMISSION $0.00 16258703	0.00	2,500.00	2,629.38-	129.38-
	2,500.000-	ASSET TOTAL	0.00	2,500.00	2,629.38-	129.38-
		MICHIGAN ST FIN V- 5.960% 7/25/61 CUSIP 59447TV91				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/25/24	1,788.080-	PAID DOWN 1,788.08 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 16258703	0.00	1,788.08	1,788.08-	0.00
5/28/24	2,170.780-	PAID DOWN 2,170.78 SHARES/UNITS AT 3,445.8964 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 16258703	0.00	2,170.78	2,170.78-	0.00
6/25/24	2,042.490-	PAID DOWN 2,042.49 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 16258703	0.00	2,042.49	2,042.49-	0.00
	6,001.350-	ASSET TOTAL	0.00	6,001.35	6,001.35-	0.00
		MISSOURI ST V-M 6.030% 8/25/61 CUSIP 606072LK0				
4/25/24	1,300.670-	PAID DOWN 1,300.67 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 16258702	0.00	1,300.67	1,300.67-	0.00
5/28/24	1,417.500-	PAID DOWN 1,417.5 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 16258702	0.00	1,417.50	1,417.50-	0.00
6/25/24	2,480.540-	PAID DOWN 2,480.54 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 16258702	0.00	2,480.54	2,480.54-	0.00

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	5,198.710-	ASSET TOTAL	0.00	5,198.71	5,198.71-	0.00
		MONTEFIORE MEDICAL 2.152% 10/20/26 CUSIP 61237WAB2				
4/20/24	5,000.000-	SOLD 5,000 SHARES/UNITS AT 100 ON TRADE DATE 4/20/24 TO SETTLE 4/20/24 COMMISSION $0.00 16258703	0.00	5,000.00	5,012.50-	12.50-
	5,000.000-	ASSET TOTAL	0.00	5,000.00	5,012.50-	12.50-
		MORGAN STANLEY BAML 3.892% 6/15/47 CUSIP 61763MAF7				
4/17/24	11,226.520-	PAID DOWN 11,226.52 SHARES/UNITS AT 100 ON TRADE DATE 4/17/24 TO SETTLE 4/17/24 COMMISSION $0.00 16258703	0.00	11,226.52	11,523.85-	297.33-
5/20/24	24,250.540-	PAID DOWN 24,250.54 SHARES/UNITS AT 100 ON TRADE DATE 5/17/24 TO SETTLE 5/20/24 COMMISSION $0.00 16258703	0.00	24,250.54	24,892.80-	642.26-
	35,477.060-	ASSET TOTAL	0.00	35,477.06	36,416.65-	939.59-
		MORGAN STANLEY BAML 3.923% 10/15/47 CUSIP 61763XAE6				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/17/24	16,223.310-	PAID DOWN 16,223.31 SHARES/UNITS AT 100 ON TRADE DATE 4/17/24 TO SETTLE 4/17/24 COMMISSION $0.00 16258703	0.00	16,223.31	16,724.59-	501.28-
5/17/24	9,783.500-	PAID DOWN 9,783.5 SHARES/UNITS AT 100 ON TRADE DATE 5/17/24 TO SETTLE 5/17/24 COMMISSION $0.00 16258703	0.00	9,783.50	10,085.79-	302.29-
6/17/24	27,429.570-	PAID DOWN 27,429.57 SHARES/UNITS AT 100 ON TRADE DATE 6/17/24 TO SETTLE 6/17/24 COMMISSION $0.00 16258703	0.00	27,429.57	28,277.10-	847.53-
	53,436.380-	ASSET TOTAL	0.00	53,436.38	55,087.48-	1,651.10-
		MSN 41079 AND 41084 1.717% 7/13/24 CUSIP 553737AA5				
4/15/24	6,342.990-	PAID DOWN 6,342.99 SHARES/UNITS AT 5,241.5541 ON TRADE DATE 4/13/24 TO SETTLE 4/15/24 COMMISSION $0.00 16258702	0.00	6,342.99	6,342.99-	0.00
	6,342.990-	ASSET TOTAL	0.00	6,342.99	6,342.99-	0.00
		NEW HAMPSHIRE ST HSG 3.163% 7/01/40 CUSIP 64469DB91				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/01/24	5,000.000-	SOLD 5,000 SHARES/UNITS AT 100 ON TRADE DATE 5/01/24 TO SETTLE 5/01/24 COMMISSION $0.00 16258702	0.00	5,000.00	5,000.00-	0.00
	5,000.000-	ASSET TOTAL	0.00	5,000.00	5,000.00-	0.00
		NISSAN AUTO LEA ABS 3.810% 5/15/25 CUSIP 65480LAD7				
4/15/24	44,438.690-	PAID DOWN 44,438.69 SHARES/UNITS AT 748.1572 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 16258702	0.00	44,438.69	44,438.29-	0.40
5/15/24	39,942.840-	PAID DOWN 39,942.84 SHARES/UNITS AT 428.4574 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 16258702	0.00	39,942.84	39,942.49-	0.35
6/17/24	43,190.730-	PAID DOWN 43,190.73 SHARES/UNITS AT 312.9145 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 16258702	0.00	43,190.73	43,190.35-	0.38
	127,572.260-	ASSET TOTAL	0.00	127,572.26	127,571.13-	1.13
		NISSAN AUTO REC ABS 4.460% 5/17/27 CUSIP 65480JAC4				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/16/24	105,000.000-	SOLD 105,000 SHARES/UNITS AT 98.8125 ON TRADE DATE 4/16/24 TO SETTLE 4/18/24 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 105,000 PAR VALUE AT 98.81250476 % 16258703	0.00	103,753.13	104,978.28-	1,225.15-
	105,000.000-	ASSET TOTAL	0.00	103,753.13	104,978.28-	1,225.15-
		NUCOR CORP 4.300% 5/23/27 CUSIP 670346AY1				
5/09/24	70,000.000-	SOLD 70,000 SHARES/UNITS AT 98.01 ON TRADE DATE 5/09/24 TO SETTLE 5/13/24 COMMISSION $0.00 GOLDMAN SACHS 70,000 PAR VALUE AT 98.01 % 16258702	0.00	68,607.00	69,820.80-	1,213.80-
	70,000.000-	ASSET TOTAL	0.00	68,607.00	69,820.80-	1,213.80-
		NUTRIEN LTD 5.900% 11/07/24 CUSIP 67077MAZ1				
6/20/24	20,000.000-	SOLD 20,000 SHARES/UNITS AT 100.02 ON TRADE DATE 6/20/24 TO SETTLE 6/21/24 COMMISSION $0.00 TORONTO DOMINION SECURITIES (U 20,000 PAR VALUE AT 100.02 % 16258703	0.00	20,004.00	19,992.00-	12.00
	20,000.000-	ASSET TOTAL	0.00	20,004.00	19,992.00-	12.00

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		OK DEV FIN AUTH 3.877% 5/01/37 CUSIP 6789084C5				
5/02/24	6,243.670-	PAID DOWN 6,243.67 SHARES/UNITS AT 44,845.4625 ON TRADE DATE 5/01/24 TO SETTLE 5/02/24 COMMISSION $0.00 16258702	0.00	6,243.67	6,171.64-	72.03
	6,243.670-	ASSET TOTAL	0.00	6,243.67	6,171.64-	72.03
		OKLAHOMA ST DEV FIN 4.135% 12/01/33 CUSIP 6789084F8				
6/03/24	2,752.610-	PAID DOWN 2,752.61 SHARES/UNITS AT 100 ON TRADE DATE 6/01/24 TO SETTLE 6/03/24 COMMISSION $0.00 16258702	0.00	2,752.61	2,752.61-	0.00
	2,752.610-	ASSET TOTAL	0.00	2,752.61	2,752.61-	0.00
		ONCOR ELEC DELIVERY 0.550% 10/01/25 CUSIP 68233JBZ6				
6/21/24	40,000.000-	SOLD 40,000 SHARES/UNITS AT 94.274 ON TRADE DATE 6/21/24 TO SETTLE 6/24/24 COMMISSION $0.00 MARKETAXESS CORPORATION 40,000 PAR VALUE AT 94.274 % 16258703	0.00	37,709.60	39,251.60-	1,542.00-
	40,000.000-	ASSET TOTAL	0.00	37,709.60	39,251.60-	1,542.00-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		ONCOR ELECTRIC DELIV 2.750% 6/01/24 CUSIP 68233JBM5				
6/01/24	50,000.000-	MATURED 50,000 SHARES/UNITS AT 100 ON TRADE DATE 6/01/24 TO SETTLE 6/01/24 COMMISSION $0.00 50,000 PAR VALUE AT 100 % 16258703	0.00	50,000.00	51,445.00-	1,445.00-
	50,000.000-	ASSET TOTAL	0.00	50,000.00	51,445.00-	1,445.00-
		OREGON ST 5.892% 6/01/27 CUSIP 68607LXQ5				
6/06/24	21,204.590-	PAID DOWN 21,204.59 SHARES/UNITS AT 100 ON TRADE DATE 6/01/24 TO SETTLE 6/06/24 COMMISSION $0.00 16258703	0.00	21,204.59	23,832.31-	2,627.72-
	21,204.590-	ASSET TOTAL	0.00	21,204.59	23,832.31-	2,627.72-
		OREGON ST DEPT 3.721% 4/01/30 CUSIP 68607V3P8				
5/09/24	160,000.000-	SOLD 160,000 SHARES/UNITS AT 94.684 ON TRADE DATE 5/09/24 TO SETTLE 5/13/24 COMMISSION $0.00 MERRILL LYNCH, PIERCE, FENNER 160,000 PAR VALUE AT 94.684 % 16258702	0.00	151,494.40	160,000.00-	8,505.60-
	160,000.000-	ASSET TOTAL	0.00	151,494.40	160,000.00-	8,505.60-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		PACIFICORP 3.350% 7/01/25 CUSIP 695114CS5				
6/05/24	70,000.000-	SOLD 70,000 SHARES/UNITS AT 97.78 ON TRADE DATE 6/05/24 TO SETTLE 6/06/24 COMMISSION $0.00 MARKETAXESS CORPORATION 70,000 PAR VALUE AT 97.78 % 16258702	0.00	68,446.00	69,910.40-	1,464.40-
	70,000.000-	ASSET TOTAL	0.00	68,446.00	69,910.40-	1,464.40-
		PARKER-HANNIFIN 3.650% 6/15/24 CUSIP 701094AQ7				
6/15/24	20,000.000-	MATURED 20,000 SHARES/UNITS AT 100 ON TRADE DATE 6/15/24 TO SETTLE 6/15/24 COMMISSION $0.00 20,000 PAR VALUE AT 100 % 16258703	0.00	20,000.00	19,986.20-	13.80
	20,000.000-	ASSET TOTAL	0.00	20,000.00	19,986.20-	13.80
		PARKER-HANNIFIN CORP 2.700% 6/14/24 CUSIP 701094AM6				
6/14/24	50,000.000-	MATURED 50,000 SHARES/UNITS AT 100 ON TRADE DATE 6/14/24 TO SETTLE 6/14/24 COMMISSION $0.00 50,000 PAR VALUE AT 100 % 16258702	0.00	50,000.00	51,274.00-	1,274.00-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/14/24	10,000.000-	MATURED 10,000 SHARES/UNITS AT 100 ON TRADE DATE 6/14/24 TO SETTLE 6/14/24 COMMISSION $0.00 10,000 PAR VALUE AT 100 % 16258703	0.00	10,000.00	9,995.40-	4.60
	60,000.000-	ASSET TOTAL	0.00	60,000.00	61,269.40-	1,269.40-
		PARKER-HANNIFIN CORP 3.300% 11/21/24 CUSIP 70109HAL9				
6/20/24	20,000.000-	SOLD 20,000 SHARES/UNITS AT 99.053 ON TRADE DATE 6/20/24 TO SETTLE 6/21/24 COMMISSION $0.00 TORONTO DOMINION SECURITIES (U 20,000 PAR VALUE AT 99.053 % 16258703	0.00	19,810.60	21,573.80-	1,763.20-
	20,000.000-	ASSET TOTAL	0.00	19,810.60	21,573.80-	1,763.20-
		PHILLIPS 66 3.900% 3/15/28 CUSIP 718546AR5				
4/02/24	140,000.000-	SOLD 140,000 SHARES/UNITS AT 96.115 ON TRADE DATE 4/02/24 TO SETTLE 4/04/24 COMMISSION $0.00 BARCLAYS CAPITAL INC. FIXED IN 140,000 PAR VALUE AT 96.115 % 16258702	0.00	134,561.00	144,624.50-	10,063.50-
	140,000.000-	ASSET TOTAL	0.00	134,561.00	144,624.50-	10,063.50-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		PUBLIC SERVICE ELECT 3.000% 5/15/25 CUSIP 74456QBL9				
6/03/24	65,000.000-	SOLD 65,000 SHARES/UNITS AT 97.866 ON TRADE DATE 6/03/24 TO SETTLE 6/04/24 COMMISSION $0.00 MARKETAXESS CORPORATION 65,000 PAR VALUE AT 97.866 % 16258703	0.00	63,612.90	69,902.95-	6,290.05-
	65,000.000-	ASSET TOTAL	0.00	63,612.90	69,902.95-	6,290.05-
		REALTY INCOME CORP 0.750% 3/15/26 CUSIP 756109AZ7				
4/23/24	80,000.000-	SOLD 80,000 SHARES/UNITS AT 91.689 ON TRADE DATE 4/23/24 TO SETTLE 4/25/24 COMMISSION $0.00 WELLS FARGO SECURITIES, LLC 80,000 PAR VALUE AT 91.689 % 16258702	0.00	73,351.20	71,692.00-	1,659.20
	80,000.000-	ASSET TOTAL	0.00	73,351.20	71,692.00-	1,659.20
		ROYAL BANK OF CANADA 1.400% 11/02/26 CUSIP 78016EZZ3				
4/09/24	150,000.000-	SOLD 150,000 SHARES/UNITS AT 91.339 ON TRADE DATE 4/09/24 TO SETTLE 4/11/24 COMMISSION $0.00 MARKETAXESS CORPORATION 150,000 PAR VALUE AT 91.339 % 16258702	0.00	137,008.50	142,045.00-	5,036.50-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/29/24	40,000.000-	SOLD 40,000 SHARES/UNITS AT 91.31 ON TRADE DATE 5/29/24 TO SETTLE 5/30/24 COMMISSION $0.00 STIFEL NICOLAUS & CO., INC. 40,000 PAR VALUE AT 91.31 % 16258703	0.00	36,524.00	35,663.20-	860.80
	190,000.000-	ASSET TOTAL	0.00	173,532.50	177,708.20-	4,175.70-
		RYL BK CAN MTN CONV 3.625% 5/04/27 CUSIP 78016EZD2				
4/23/24	120,000.000-	SOLD 120,000 SHARES/UNITS AT 95.374 ON TRADE DATE 4/23/24 TO SETTLE 4/25/24 COMMISSION $0.00 OPPENHEIMER & CO. INC. 120,000 PAR VALUE AT 95.374 % 16258702	0.00	114,448.80	119,572.80-	5,124.00-
	120,000.000-	ASSET TOTAL	0.00	114,448.80	119,572.80-	5,124.00-
		SANTA ROSA LEASING 1.693% 8/15/24 CUSIP 802722AA6				
5/15/24	3,051.200-	PAID DOWN 3,051.2 SHARES/UNITS AT 7,985.3137 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 16258702	0.00	3,051.20	3,051.20-	0.00
	3,051.200-	ASSET TOTAL	0.00	3,051.20	3,051.20-	0.00
		SANTANDER DRIVE ABS 3.400% 12/15/26 CUSIP 80285UAD3				

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/15/24	18,525.910-	PAID DOWN 18,525.91 SHARES/UNITS AT 1,794.6285 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 16258702	0.00	18,525.91	18,524.11-	1.80
4/15/24	8,807.400-	PAID DOWN 8,807.4 SHARES/UNITS AT 3,774.908 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 16258703	0.00	8,807.40	8,806.54-	0.86
5/15/24	17,892.770-	PAID DOWN 17,892.77 SHARES/UNITS AT 956.4647 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 16258702	0.00	17,892.77	17,891.03-	1.74
5/15/24	8,506.400-	PAID DOWN 8,506.4 SHARES/UNITS AT 2,011.8738 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 16258703	0.00	8,506.40	8,505.58-	0.82
6/17/24	16,368.050-	PAID DOWN 16,368.05 SHARES/UNITS AT 825.6944 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 16258702	0.00	16,368.05	16,366.46-	1.59
6/17/24	7,781.530-	PAID DOWN 7,781.53 SHARES/UNITS AT 1,736.8059 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 16258703	0.00	7,781.53	7,780.77-	0.76
	77,882.060-	ASSET TOTAL	0.00	77,882.06	77,874.49-	7.57
		SANTANDER DRIVE ABS 4.880% 4/15/27 CUSIP 80287GAC4				

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FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/15/24	3,164.240-	PAID DOWN 3,164.24 SHARES/UNITS AT 5,408.5035 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 16258703	0.00	3,164.24	3,163.75-	0.49
6/17/24	17,827.010-	PAID DOWN 17,827.01 SHARES/UNITS AT 758.1197 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 16258703	0.00	17,827.01	17,824.22-	2.79
	20,991.250-	ASSET TOTAL	0.00	20,991.25	20,987.97-	3.28
		SBA 5.630% 10/01/28 CUSIP 83162CSB0				
4/01/24	1,519.870-	PAID DOWN 1,519.87 SHARES/UNITS AT 100 ON TRADE DATE 4/01/24 TO SETTLE 4/01/24 COMMISSION $0.00 16258702	0.00	1,519.87	1,608.69-	88.82-
	1,519.870-	ASSET TOTAL	0.00	1,519.87	1,608.69-	88.82-
		SBA SER 20F ABS 2.810% 6/01/37 CUSIP 83162CYR8				
6/03/24	2,713.300-	PAID DOWN 2,713.3 SHARES/UNITS AT 100 ON TRADE DATE 6/01/24 TO SETTLE 6/03/24 COMMISSION $0.00 16258702	0.00	2,713.30	2,713.30-	0.00
	2,713.300-	ASSET TOTAL	0.00	2,713.30	2,713.30-	0.00

The accompanying notes are an integral part of these schedules.

SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		SBA SER 20L ABS 6.220% 12/01/28 CUSIP 83162CSE4				
6/03/24	1,511.410-	PAID DOWN 1,511.41 SHARES/UNITS AT 100 ON TRADE DATE 6/01/24 TO SETTLE 6/03/24 COMMISSION $0.00 16258702	0.00	1,511.41	1,511.41-	0.00
	1,511.410-	ASSET TOTAL	0.00	1,511.41	1,511.41-	0.00
		SBA SER 25D ABS 4.480% 4/01/48 CUSIP 83162CS95				
4/01/24	2,452.360-	PAID DOWN 2,452.36 SHARES/UNITS AT 100 ON TRADE DATE 4/01/24 TO SETTLE 4/01/24 COMMISSION $0.00 16258702	0.00	2,452.36	2,452.36-	0.00
	2,452.360-	ASSET TOTAL	0.00	2,452.36	2,452.36-	0.00
		SBA SER 25F ABS 4.930% 6/01/48 CUSIP 83162CT60				
6/03/24	3,529.990-	PAID DOWN 3,529.99 SHARES/UNITS AT 100 ON TRADE DATE 6/01/24 TO SETTLE 6/03/24 COMMISSION $0.00 16258702	0.00	3,529.99	3,529.99-	0.00
	3,529.990-	ASSET TOTAL	0.00	3,529.99	3,529.99-	0.00
		SBA SER 25J ABS 5.040% 10/01/47 CUSIP 83162CQ97				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/01/24	4,033.240-	PAID DOWN 4,033.24 SHARES/UNITS AT 100 ON TRADE DATE 4/01/24 TO SETTLE 4/01/24 COMMISSION $0.00 16258702	0.00	4,033.24	4,033.24-	0.00
	4,033.240-	ASSET TOTAL	0.00	4,033.24	4,033.24-	0.00
		SBA SER 25K ABS 5.130% 11/01/47 CUSIP 83162CR47				
5/01/24	5,711.060-	PAID DOWN 5,711.06 SHARES/UNITS AT 100 ON TRADE DATE 5/01/24 TO SETTLE 5/01/24 COMMISSION $0.00 16258702	0.00	5,711.06	5,711.06-	0.00
	5,711.060-	ASSET TOTAL	0.00	5,711.06	5,711.06-	0.00
		SBA SER 25L ABS 4.710% 12/01/47 CUSIP 83162CR62				
6/03/24	1,874.630-	PAID DOWN 1,874.63 SHARES/UNITS AT 100 ON TRADE DATE 6/01/24 TO SETTLE 6/03/24 COMMISSION $0.00 16258702	0.00	1,874.63	1,874.63-	0.00
	1,874.630-	ASSET TOTAL	0.00	1,874.63	1,874.63-	0.00
		SBA SER 25L ABS 5.280% 12/01/48 CUSIP 83162CV59				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/03/24	3,465.150-	PAID DOWN 3,465.15 SHARES/UNITS AT 100 ON TRADE DATE 6/01/24 TO SETTLE 6/03/24 COMMISSION $0.00 16258702	0.00	3,465.15	3,465.15-	0.00
	3,465.150-	ASSET TOTAL	0.00	3,465.15	3,465.15-	0.00
		SCHWAB CHARLES CORP 5.875% 8/24/26 CUSIP 808513CG8				
4/09/24	35,000.000-	SOLD 35,000 SHARES/UNITS AT 101.549 ON TRADE DATE 4/09/24 TO SETTLE 4/11/24 COMMISSION $0.00 GOLDMAN SACHS 35,000 PAR VALUE AT 101.549 % 16258702	0.00	35,542.15	34,970.60-	571.55
	35,000.000-	ASSET TOTAL	0.00	35,542.15	34,970.60-	571.55
		SHERWIN-WILLIAMS CO 3.450% 6/01/27 CUSIP 824348AW6				
5/08/24	60,000.000-	SOLD 60,000 SHARES/UNITS AT 95.018 ON TRADE DATE 5/08/24 TO SETTLE 5/10/24 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 60,000 PAR VALUE AT 95.018 % 16258702	0.00	57,010.80	59,782.20-	2,771.40-
	60,000.000-	ASSET TOTAL	0.00	57,010.80	59,782.20-	2,771.40-
		SMALL BUSINESS ABS 5.710% 11/01/48 CUSIP 83162CV34				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/01/24	4,757.620-	PAID DOWN 4,757.62 SHARES/UNITS AT 100 ON TRADE DATE 5/01/24 TO SETTLE 5/01/24 COMMISSION $0.00 16258702	0.00	4,757.62	4,757.62-	0.00
	4,757.620-	ASSET TOTAL	0.00	4,757.62	4,757.62-	0.00
		SMALL BUSINESS ADMIN 5.310% 5/01/27 CUSIP 83162CRA3				
5/01/24	1,682.990-	PAID DOWN 1,682.99 SHARES/UNITS AT 100 ON TRADE DATE 5/01/24 TO SETTLE 5/01/24 COMMISSION $0.00 16258702	0.00	1,682.99	1,688.51-	5.52-
	1,682.990-	ASSET TOTAL	0.00	1,682.99	1,688.51-	5.52-
		SPIRE MISSOURI V-Q 5.870% 12/02/24 CUSIP 84859DAB3				
6/03/24	70,000.000-	SOLD 70,000 SHARES/UNITS AT 100.022 ON TRADE DATE 6/03/24 TO SETTLE 6/04/24 COMMISSION $0.00 MIZHUO SECURITIES USA INC 70,000 PAR VALUE AT 100.022 % 16258703	0.00	70,015.40	70,000.00-	15.40
	70,000.000-	ASSET TOTAL	0.00	70,015.40	70,000.00-	15.40
		STANLEY BLACK & DECK 3.400% 3/01/26 CUSIP 854502AK7				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/30/24	80,000.000-	SOLD 80,000 SHARES/UNITS AT 96.463 ON TRADE DATE 5/30/24 TO SETTLE 5/31/24 COMMISSION $0.00 GOLDMAN SACHS 80,000 PAR VALUE AT 96.463 % 16258702	0.00	77,170.40	80,027.90-	2,857.50-
	80,000.000-	ASSET TOTAL	0.00	77,170.40	80,027.90-	2,857.50-
		TOYOTA AUTO RECEIVAB 0.430% 1/15/26 CUSIP 89239BAC5				
4/15/24	6,498.560-	PAID DOWN 6,498.56 SHARES/UNITS AT 2,545.9399 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 16258703	0.00	6,498.56	6,498.04-	0.52
5/15/24	6,430.550-	PAID DOWN 6,430.55 SHARES/UNITS AT 3,788.9122 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 16258703	0.00	6,430.55	6,430.04-	0.51
6/17/24	6,235.000-	PAID DOWN 6,235 SHARES/UNITS AT 2,167.6034 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 16258703	0.00	6,235.00	6,234.50-	0.50
	19,164.110-	ASSET TOTAL	0.00	19,164.11	19,162.58-	1.53
		TOYOTA MOTOR MTN 5.000% 3/19/27 CUSIP 89236TLY9				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/07/24	30,000.000-	SOLD 30,000 SHARES/UNITS AT 99.926 ON TRADE DATE 5/07/24 TO SETTLE 5/09/24 COMMISSION $0.00 CITIGROUP GBL MKTS/SALOMON BRO 30,000 PAR VALUE AT 99.926 % 16258703	0.00	29,977.80	29,963.70-	14.10
	30,000.000-	ASSET TOTAL	0.00	29,977.80	29,963.70-	14.10
		TRUIST FIN MTN V-D 6.123% 10/28/33 CUSIP 89788MAK8				
6/11/24	35,000.000-	SOLD 35,000 SHARES/UNITS AT 102.284 ON TRADE DATE 6/11/24 TO SETTLE 6/12/24 COMMISSION $0.00 WELLS FARGO SECURITIES, LLC 35,000 PAR VALUE AT 102.284 % 16258702	0.00	35,799.40	35,000.00-	799.40
	35,000.000-	ASSET TOTAL	0.00	35,799.40	35,000.00-	799.40
		TX NATURAL 5.102% 4/01/35 CUSIP 88258MAA3				
4/01/24	5,991.970-	PAID DOWN 5,991.97 SHARES/UNITS AT 100 ON TRADE DATE 4/01/24 TO SETTLE 4/01/24 COMMISSION $0.00 16258702	0.00	5,991.97	6,026.58-	34.61-
	5,991.970-	ASSET TOTAL	0.00	5,991.97	6,026.58-	34.61-
		U.S. TREASURY NOTES 1.750% 3/15/25 CUSIP 91282CED9				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/29/24	215,000.000-	SOLD 215,000 SHARES/UNITS AT 97.0544 ON TRADE DATE 4/29/24 TO SETTLE 4/30/24 COMMISSION $0.00 NOMURA SECURITIES INTL. INC. 215,000 PAR VALUE AT 97.05435349 % 16258702	0.00	208,666.86	213,430.21-	4,763.35-
5/06/24	220,000.000-	SOLD 220,000 SHARES/UNITS AT 97.1559 ON TRADE DATE 5/06/24 TO SETTLE 5/07/24 COMMISSION $0.00 CITIGROUP GBL MKTS/SALOMON BRO 220,000 PAR VALUE AT 97.15591364 % 16258702	0.00	213,743.01	218,393.71-	4,650.70-
5/28/24	170,000.000-	SOLD 170,000 SHARES/UNITS AT 97.2809 ON TRADE DATE 5/28/24 TO SETTLE 5/29/24 COMMISSION $0.00 NOMURA SECURITIES INTL. INC. 170,000 PAR VALUE AT 97.28091765 % 16258702	0.00	165,377.56	168,758.77-	3,381.21-
	605,000.000-	ASSET TOTAL	0.00	587,787.43	600,582.69-	12,795.26-
		U.S. TREASURY NOTES 4.000% 2/15/34 CUSIP 91282CJZ5				
4/17/24	180,000.000-	SOLD 180,000 SHARES/UNITS AT 95.0738 ON TRADE DATE 4/17/24 TO SETTLE 4/18/24 COMMISSION $0.00 BARCLAYS CAPITAL INC. FIXED IN 180,000 PAR VALUE AT 95.07381667 % 16258702	0.00	171,132.87	176,361.03-	5,228.16-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/24/24	75,000.000-	SOLD 75,000 SHARES/UNITS AT 96.2105 ON TRADE DATE 5/24/24 TO SETTLE 5/28/24 COMMISSION $0.00 BANC OF AMERICA SECURITIES LLC 75,000 PAR VALUE AT 96.21053333 % 16258702	0.00	72,157.90	73,483.77-	1,325.87-
6/10/24	145,000.000-	SOLD 145,000 SHARES/UNITS AT 96.3785 ON TRADE DATE 6/10/24 TO SETTLE 6/11/24 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 145,000 PAR VALUE AT 96.37850345 % 16258702	0.00	139,748.83	142,068.62-	2,319.79-
	400,000.000-	ASSET TOTAL	0.00	383,039.60	391,913.42-	8,873.82-
		U.S. TREASURY NOTES 4.125% 2/15/27 CUSIP 91282CKA8				
5/21/24	360,000.000-	SOLD 360,000 SHARES/UNITS AT 98.695 ON TRADE DATE 5/21/24 TO SETTLE 5/22/24 COMMISSION $0.00 NOSCUS3S SCOTIA CAPITAL USA IN 360,000 PAR VALUE AT 98.69497778 % 16258702	0.00	355,301.92	357,160.58-	1,858.66-
	360,000.000-	ASSET TOTAL	0.00	355,301.92	357,160.58-	1,858.66-
		U.S. TREASURY NOTES 4.250% 2/28/29 CUSIP 91282CKD2				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/17/24	360,000.000-	SOLD 360,000 SHARES/UNITS AT 99.1598 ON TRADE DATE 5/17/24 TO SETTLE 5/20/24 COMMISSION $0.00 NOSCUS3S SCOTIA CAPITAL USA IN 360,000 PAR VALUE AT 99.15982222 % 16258702	0.00	356,975.36	360,160.29-	3,184.93-
6/06/24	360,000.000-	SOLD 360,000 SHARES/UNITS AT 99.734 ON TRADE DATE 6/06/24 TO SETTLE 6/07/24 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 360,000 PAR VALUE AT 99.73403889 % 16258702	0.00	359,042.54	360,160.29-	1,117.75-
	720,000.000-	ASSET TOTAL	0.00	716,017.90	720,320.58-	4,302.68-
		U.S. TREASURY NOTES 4.250% 3/15/27 CUSIP 91282CKE0				
5/07/24	740,000.000-	SOLD 740,000 SHARES/UNITS AT 98.9684 ON TRADE DATE 5/07/24 TO SETTLE 5/08/24 COMMISSION $0.00 NOSCUS3S SCOTIA CAPITAL USA IN 740,000 PAR VALUE AT 98.96841486 % 16258702	0.00	732,366.27	733,969.67-	1,603.40-
	740,000.000-	ASSET TOTAL	0.00	732,366.27	733,969.67-	1,603.40-
		U.S. TREASURY NOTES 4.500% 5/15/27 CUSIP 91282CKR1				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/07/24	355,000.000-	SOLD 355,000 SHARES/UNITS AT 99.5973 ON TRADE DATE 6/07/24 TO SETTLE 6/10/24 COMMISSION $0.00 BARCLAYS CAPITAL INC. FIXED IN 355,000 PAR VALUE AT 99.59732113 % 16258702	0.00	353,570.49	353,614.47-	43.98-
	355,000.000-	ASSET TOTAL	0.00	353,570.49	353,614.47-	43.98-
		U.S. TREASURY NOTES 4.500% 11/15/33 CUSIP 91282CJJ1				
5/30/24	360,000.000-	SOLD 360,000 SHARES/UNITS AT 99.5895 ON TRADE DATE 5/30/24 TO SETTLE 5/31/24 COMMISSION $0.00 GOLDMAN SACHS 360,000 PAR VALUE AT 99.58944444 % 16258702	0.00	358,522.00	372,926.96-	14,404.96-
	360,000.000-	ASSET TOTAL	0.00	358,522.00	372,926.96-	14,404.96-
		U.S. TREASURY NOTES 4.625% 3/15/26 CUSIP 91282CGR6				
5/14/24	255,000.000-	SOLD 255,000 SHARES/UNITS AT 99.5934 ON TRADE DATE 5/14/24 TO SETTLE 5/15/24 COMMISSION $0.00 NOSCUS3S SCOTIA CAPITAL USA IN 255,000 PAR VALUE AT 99.59341569 % 16258703	0.00	253,963.21	260,133.26-	6,170.05-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/29/24	105,000.000-	SOLD 105,000 SHARES/UNITS AT 99.3083 ON TRADE DATE 5/29/24 TO SETTLE 5/30/24 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 105,000 PAR VALUE AT 99.30825714 % 16258703	0.00	104,273.67	107,113.70-	2,840.03-
5/30/24	285,000.000-	SOLD 285,000 SHARES/UNITS AT 99.3981 ON TRADE DATE 5/30/24 TO SETTLE 5/31/24 COMMISSION $0.00 NOSCUS3S SCOTIA CAPITAL USA IN 285,000 PAR VALUE AT 99.39810175 % 16258703	0.00	283,284.59	290,737.17-	7,452.58-
6/03/24	165,000.000-	SOLD 165,000 SHARES/UNITS AT 99.5622 ON TRADE DATE 6/03/24 TO SETTLE 6/04/24 COMMISSION $0.00 NOSCUS3S SCOTIA CAPITAL USA IN 165,000 PAR VALUE AT 99.56216364 % 16258703	0.00	164,277.57	168,321.52-	4,043.95-
6/27/24	100,000.000-	SOLD 100,000 SHARES/UNITS AT 99.6676 ON TRADE DATE 6/27/24 TO SETTLE 6/28/24 COMMISSION $0.00 GOLDMAN SACHS 100,000 PAR VALUE AT 99.66763 % 16258703	0.00	99,667.63	102,013.05-	2,345.42-
	910,000.000-	ASSET TOTAL	0.00	905,466.67	928,318.70-	22,852.03-

U.S. TREASURY NOTES 4.875% 10/31/28
CUSIP 91282CJF9

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/30/24	280,000.000-	SOLD 280,000 SHARES/UNITS AT 101.0348 ON TRADE DATE 5/30/24 TO SETTLE 5/31/24 COMMISSION $0.00 NOSCUS3S SCOTIA CAPITAL USA IN 280,000 PAR VALUE AT 101.03482143 % 16258702	0.00	282,897.50	281,379.06-	1,518.44
	280,000.000-	ASSET TOTAL	0.00	282,897.50	281,379.06-	1,518.44
		U.S. TREASURY NOTES 5.000% 10/31/25 CUSIP 91282CJE2				
4/30/24	270,000.000-	SOLD 270,000 SHARES/UNITS AT 99.7731 ON TRADE DATE 4/30/24 TO SETTLE 5/01/24 COMMISSION $0.00 CITADEL SECURITIES LLC 270,000 PAR VALUE AT 99.7731037 % 16258703	0.00	269,387.38	269,969.27-	581.89-
5/29/24	140,000.000-	SOLD 140,000 SHARES/UNITS AT 99.8161 ON TRADE DATE 5/29/24 TO SETTLE 5/30/24 COMMISSION $0.00 NOMURA SECURITIES INTL. INC. 140,000 PAR VALUE AT 99.81607143 % 16258703	0.00	139,742.50	139,984.06-	241.56-
	410,000.000-	ASSET TOTAL	0.00	409,129.88	409,953.33-	823.45-
		ULANI MSN 35940 LLC 2.227% 5/16/25 CUSIP 90373RAA8				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/16/24	7,812.500-	PAID DOWN 7,812.5 SHARES/UNITS AT 100 ON TRADE DATE 5/16/24 TO SETTLE 5/16/24 COMMISSION $0.00 16258702	0.00	7,812.50	7,918.83-	106.33-
5/16/24	3,645.830-	PAID DOWN 3,645.83 SHARES/UNITS AT 100 ON TRADE DATE 5/16/24 TO SETTLE 5/16/24 COMMISSION $0.00 16258703	0.00	3,645.83	3,641.82-	4.01
	11,458.330-	ASSET TOTAL	0.00	11,458.33	11,560.65-	102.32-
		US BANCORP V-D 5.850% 10/21/33 CUSIP 91159HJJ0				
6/11/24	10,000.000-	SOLD 10,000 SHARES/UNITS AT 101.343 ON TRADE DATE 6/11/24 TO SETTLE 6/12/24 COMMISSION $0.00 BNY/SUNTRUST CAPITAL MARKETS 10,000 PAR VALUE AT 101.343 % 16258702	0.00	10,134.30	10,000.00-	134.30
	10,000.000-	ASSET TOTAL	0.00	10,134.30	10,000.00-	134.30
		US TREASURY NOTE 0.250% 6/30/25 CUSIP 912828ZW3				
5/30/24	275,000.000-	SOLD 275,000 SHARES/UNITS AT 94.8903 ON TRADE DATE 5/30/24 TO SETTLE 5/31/24 COMMISSION $0.00 U.S. BANK N.A. 275,000 PAR VALUE AT 94.89029091 % 16258702	0.00	260,948.30	274,571.23-	13,622.93-

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	275,000.000-	ASSET TOTAL	0.00	260,948.30	274,571.23-	13,622.93-
		VENTAS REALTY LP 3.750% 5/01/24 CUSIP 92277GAD9				
5/01/24	30,000.000-	MATURED 30,000 SHARES/UNITS AT 100 ON TRADE DATE 5/01/24 TO SETTLE 5/01/24 COMMISSION $0.00 30,000 PAR VALUE AT 100 % 16258703	0.00	30,000.00	31,517.10-	1,517.10-
	30,000.000-	ASSET TOTAL	0.00	30,000.00	31,517.10-	1,517.10-
		VERIZON COMMUNICATIO 4.125% 3/16/27 CUSIP 92343VDY7				
4/10/24	60,000.000-	SOLD 60,000 SHARES/UNITS AT 96.951 ON TRADE DATE 4/10/24 TO SETTLE 4/12/24 COMMISSION $0.00 MARKETAXESS CORPORATION 60,000 PAR VALUE AT 96.951 % 16258703	0.00	58,170.60	57,720.60-	450.00
	60,000.000-	ASSET TOTAL	0.00	58,170.60	57,720.60-	450.00
		VERIZON MASTER ABS 5.420% 4/20/28 CUSIP 92348KBL6				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/08/24	70,000.000-	SOLD 70,000 SHARES/UNITS AT 99.4024 ON TRADE DATE 5/08/24 TO SETTLE 5/10/24 COMMISSION $0.00 RBC DAIN RAUSCHER INC. 70,000 PAR VALUE AT 99.40234286 % 16258703	0.00	69,581.64	69,998.90-	417.26-
	70,000.000-	ASSET TOTAL	0.00	69,581.64	69,998.90-	417.26-
		VERMONT STUD ABS 6.150% 7/28/34 CUSIP 924279AC6				
4/29/24	149.720-	PAID DOWN 149.72 SHARES/UNITS AT 100 ON TRADE DATE 4/28/24 TO SETTLE 4/29/24 COMMISSION $0.00 16258702	0.00	149.72	149.72-	0.00
4/29/24	541.300-	PAID DOWN 541.3 SHARES/UNITS AT 100 ON TRADE DATE 4/28/24 TO SETTLE 4/29/24 COMMISSION $0.00 16258703	0.00	541.30	541.30-	0.00
5/28/24	367.370-	PAID DOWN 367.37 SHARES/UNITS AT 100 ON TRADE DATE 5/28/24 TO SETTLE 5/28/24 COMMISSION $0.00 16258702	0.00	367.37	367.37-	0.00
5/28/24	1,328.170-	PAID DOWN 1,328.17 SHARES/UNITS AT 100 ON TRADE DATE 5/28/24 TO SETTLE 5/28/24 COMMISSION $0.00 16258703	0.00	1,328.17	1,328.17-	0.00

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/28/24	254.870-	PAID DOWN 254.87 SHARES/UNITS AT 100 ON TRADE DATE 6/28/24 TO SETTLE 6/28/24 COMMISSION $0.00 16258702	0.00	254.87	254.87-	0.00
6/28/24	921.460-	PAID DOWN 921.46 SHARES/UNITS AT 100 ON TRADE DATE 6/28/24 TO SETTLE 6/28/24 COMMISSION $0.00 16258703	0.00	921.46	921.46-	0.00
	3,562.890-	ASSET TOTAL	0.00	3,562.89	3,562.89-	0.00
		VIRGINIA ST HSG DEV 3.100% 6/25/41 CUSIP 92812UQ68				
4/25/24	543.120-	PAID DOWN 543.12 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 16258702	0.00	543.12	543.12-	0.00
5/28/24	319.470-	PAID DOWN 319.47 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 16258702	0.00	319.47	319.47-	0.00
6/25/24	325.410-	PAID DOWN 325.41 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 16258702	0.00	325.41	325.41-	0.00
	1,188.000-	ASSET TOTAL	0.00	1,188.00	1,188.00-	0.00
		VR AT&T INC 6.785% 6/12/24 CUSIP 00206RGD8				

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/12/24	35,000.000-	MATURED 35,000 SHARES/UNITS AT 100 ON TRADE DATE 6/12/24 TO SETTLE 6/12/24 COMMISSION $0.00 35,000 PAR VALUE AT 100 % 16258703	0.00	35,000.00	35,259.20-	259.20-
	35,000.000-	ASSET TOTAL	0.00	35,000.00	35,259.20-	259.20-
		VR BANK OF AMERICA 0.976% 4/22/25 CUSIP 06051GJR1				
4/22/24	60,000.000-	SOLD 60,000 SHARES/UNITS AT 100 ON TRADE DATE 4/22/24 TO SETTLE 4/22/24 COMMISSION $0.00 16258703	0.00	60,000.00	60,000.00-	0.00
	60,000.000-	ASSET TOTAL	0.00	60,000.00	60,000.00-	0.00
		VR BANK OF AMERICA 2.015% 2/13/26 CUSIP 06051GHY8				
6/04/24	90,000.000-	SOLD 90,000 SHARES/UNITS AT 97.5 ON TRADE DATE 6/04/24 TO SETTLE 6/05/24 COMMISSION $0.00 BANC OF AMERICA SECURITIES LLC 90,000 PAR VALUE AT 97.5 % 16258702	0.00	87,750.00	90,000.00-	2,250.00-
	90,000.000-	ASSET TOTAL	0.00	87,750.00	90,000.00-	2,250.00-
		VR CITIGROUP INC 0.981% 5/01/25 CUSIP 172967MX6				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/01/24	30,000.000-	SOLD 30,000 SHARES/UNITS AT 100 ON TRADE DATE 5/01/24 TO SETTLE 5/01/24 COMMISSION $0.00 16258702	0.00	30,000.00	30,000.00-	0.00
5/01/24	30,000.000-	SOLD 30,000 SHARES/UNITS AT 100 ON TRADE DATE 5/01/24 TO SETTLE 5/01/24 COMMISSION $0.00 16258703	0.00	30,000.00	30,000.00-	0.00
	60,000.000-	ASSET TOTAL	0.00	60,000.00	60,000.00-	0.00
		VR CITIGROUP INC 3.352% 4/24/25 CUSIP 172967MF5				
4/24/24	45,000.000-	SOLD 45,000 SHARES/UNITS AT 100 ON TRADE DATE 4/24/24 TO SETTLE 4/24/24 COMMISSION $0.00 16258702	0.00	45,000.00	45,000.00-	0.00
4/24/24	60,000.000-	SOLD 60,000 SHARES/UNITS AT 100 ON TRADE DATE 4/24/24 TO SETTLE 4/24/24 COMMISSION $0.00 16258703	0.00	60,000.00	64,452.00-	4,452.00-
	105,000.000-	ASSET TOTAL	0.00	105,000.00	109,452.00-	4,452.00-
		VR EDUCATIONAL FUN 6.273% 4/25/35 CUSIP 28148WAB9				

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/25/24	1,511.040-	PAID DOWN 1,511.04 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 16258702	0.00	1,511.04	1,512.21-	1.17-
	1,511.040-	ASSET TOTAL	0.00	1,511.04	1,512.21-	1.17-
		VR EDUCATIONAL FUN 6.500% 3/25/36 CUSIP 28148WAD5				
4/25/24	2,020.120-	PAID DOWN 2,020.12 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 16258702	0.00	2,020.12	2,031.80-	11.68-
5/28/24	3,708.560-	PAID DOWN 3,708.56 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 16258702	0.00	3,708.56	3,730.00-	21.44-
6/25/24	2,959.340-	PAID DOWN 2,959.34 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 16258702	0.00	2,959.34	2,976.45-	17.11-
	8,688.020-	ASSET TOTAL	0.00	8,688.02	8,738.25-	50.23-
		VR FED NATL MTG AS 4.744% 5/25/42 CUSIP 31392GFS9				

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SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/25/24	267.470-	PAID DOWN 267.47 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 16258702	0.00	267.47	268.85-	1.38-
5/28/24	205.270-	PAID DOWN 205.27 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 16258702	0.00	205.27	206.33-	1.06-
6/25/24	239.500-	PAID DOWN 239.5 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 16258702	0.00	239.50	240.74-	1.24-
	712.240-	ASSET TOTAL	0.00	712.24	715.92-	3.68-
		VR FHLMC #781804 6.16734% 7/01/34 CUSIP 31349TAD3				
4/15/24	5.530-	PAID DOWN 5.53 SHARES/UNITS AT 100 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 MARCH FHLMC DUE 4/15/24 16258703	0.00	5.53	5.36-	0.17
5/15/24	6.380-	PAID DOWN 6.38 SHARES/UNITS AT 100 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 APRIL FHLMC DUE 5/15/24 16258703	0.00	6.38	6.19-	0.19

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/17/24	7.460-	PAID DOWN 7.46 SHARES/UNITS AT 100 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 MAY FHLMC DUE 6/15/24 16258703	0.00	7.46	7.23-	0.23
	19.370-	ASSET TOTAL	0.00	19.37	18.78-	0.59
		VR FHLMC MULTIFAMI 1.242% 5/25/51 CUSIP 3137H2NT7				
4/25/24	40.580-	PAID DOWN 40.58 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 16258703	0.00	40.58	40.99-	0.41-
5/28/24	54.820-	PAID DOWN 54.82 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 16258703	0.00	54.82	55.37-	0.55-
6/25/24	63.740-	PAID DOWN 63.74 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 16258703	0.00	63.74	64.38-	0.64-
	159.140-	ASSET TOTAL	0.00	159.14	160.74-	1.60-
		VR FHLMC PL #1B405 7.12559% 4/01/38 CUSIP 3128JPMA5				

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/15/24	5.150-	PAID DOWN 5.15 SHARES/UNITS AT 100 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 MARCH FHLMC DUE 4/15/24 16258703	0.00	5.15	5.12-	0.03
5/15/24	5.170-	PAID DOWN 5.17 SHARES/UNITS AT 100 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 APRIL FHLMC DUE 5/15/24 16258703	0.00	5.17	5.14-	0.03
6/17/24	5.200-	PAID DOWN 5.2 SHARES/UNITS AT 100 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 MAY FHLMC DUE 6/15/24 16258703	0.00	5.20	5.17-	0.03
	15.520-	ASSET TOTAL	0.00	15.52	15.43-	0.09
		VR FHLMC PL #2B293 5.87114% 7/01/44 CUSIP 31326HHH0				
4/15/24	14.500-	PAID DOWN 14.5 SHARES/UNITS AT 100 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 MARCH FHLMC DUE 4/15/24 16258703	0.00	14.50	14.85-	0.35-
5/15/24	5.160-	PAID DOWN 5.16 SHARES/UNITS AT 100 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 APRIL FHLMC DUE 5/15/24 16258703	0.00	5.16	5.28-	0.12-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/17/24	9.900-	PAID DOWN 9.9 SHARES/UNITS AT 100 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 MAY FHLMC DUE 6/15/24 16258703	0.00	9.90	10.14-	0.24-
	29.560-	ASSET TOTAL	0.00	29.56	30.27-	0.71-
		VR FNMA POOL #AE1833 7.148% 8/01/40 CUSIP 31419CBB8				
4/25/24	28.450-	PAID DOWN 28.45 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258703	0.00	28.45	28.85-	0.40-
5/28/24	28.610-	PAID DOWN 28.61 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258703	0.00	28.61	29.01-	0.40-
6/25/24	28.760-	PAID DOWN 28.76 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258703	0.00	28.76	29.16-	0.40-
	85.820-	ASSET TOTAL	0.00	85.82	87.02-	1.20-
		VR FNMA POOL #AW8685 7.454% 7/01/44 CUSIP 3138XYUK8				

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/25/24	42.810-	PAID DOWN 42.81 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258703	0.00	42.81	43.85-	1.04-
5/28/24	43.050-	PAID DOWN 43.05 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258703	0.00	43.05	44.09-	1.04-
6/25/24	58.540-	PAID DOWN 58.54 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258703	0.00	58.54	59.96-	1.42-
	144.400-	ASSET TOTAL	0.00	144.40	147.90-	3.50-
		VR FNMA POOL #AX0682 6.432% 8/01/44 CUSIP 3138Y1XL4				
4/25/24	27.450-	PAID DOWN 27.45 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258703	0.00	27.45	28.15-	0.70-
5/28/24	3.430-	PAID DOWN 3.43 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258703	0.00	3.43	3.52-	0.09-

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SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/25/24	3.450-	PAID DOWN 3.45 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258703	0.00	3.45	3.54-	0.09-
	34.330-	ASSET TOTAL	0.00	34.33	35.21-	0.88-
		VR FNMA POOL #AY8454 5.850% 8/01/45 CUSIP 3138YNMC8				
4/25/24	6.340-	PAID DOWN 6.34 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258703	0.00	6.34	6.47-	0.13-
5/28/24	6.370-	PAID DOWN 6.37 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258703	0.00	6.37	6.50-	0.13-
6/25/24	6.610-	PAID DOWN 6.61 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258703	0.00	6.61	6.75-	0.14-
	19.320-	ASSET TOTAL	0.00	19.32	19.72-	0.40-
		VR FNMA POOL #BH5134 2.687% 9/01/47 CUSIP 3140GTV49				

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SCHEDULE OF SECURITY DISPOSITIONS
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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/25/24	14.210-	PAID DOWN 14.21 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 MARCH FNMA DUE 4/25/24 16258703	0.00	14.21	14.49-	0.28-
5/28/24	149.350-	PAID DOWN 149.35 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 APRIL FNMA DUE 5/25/24 16258703	0.00	149.35	152.28-	2.93-
6/25/24	14.630-	PAID DOWN 14.63 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 MAY FNMA DUE 6/25/24 16258703	0.00	14.63	14.92-	0.29-
	178.190-	ASSET TOTAL	0.00	178.19	181.69-	3.50-
		VR GNMA II PL#MA3195 3.625% 10/20/45 CUSIP 36179RRQ4				
4/22/24	367.770-	PAID DOWN 367.77 SHARES/UNITS AT 100 ON TRADE DATE 4/20/24 TO SETTLE 4/22/24 COMMISSION $0.00 MARCH GNMA DUE 4/20/24 16258703	0.00	367.77	372.57-	4.80-
5/20/24	56.630-	PAID DOWN 56.63 SHARES/UNITS AT 100 ON TRADE DATE 5/20/24 TO SETTLE 5/20/24 COMMISSION $0.00 APRIL GNMA DUE 5/20/24 16258703	0.00	56.63	57.37-	0.74-

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FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/20/24	423.460-	PAID DOWN 423.46 SHARES/UNITS AT 100 ON TRADE DATE 6/20/24 TO SETTLE 6/20/24 COMMISSION $0.00 MAY GNMA DUE 6/20/24 16258703	0.00	423.46	428.98-	5.52-
	847.860-	ASSET TOTAL	0.00	847.86	858.92-	11.06-
		VR JPMORGAN CHASE & 0.824% 6/01/25 CUSIP 46647PCH7				
6/01/24	60,000.000-	SOLD 60,000 SHARES/UNITS AT 100 ON TRADE DATE 6/01/24 TO SETTLE 6/01/24 COMMISSION $0.00 16258703	0.00	60,000.00	60,000.00-	0.00
	60,000.000-	ASSET TOTAL	0.00	60,000.00	60,000.00-	0.00
		VR JPMORGAN CHASE & 0.969% 6/23/25 CUSIP 46647PCK0				
6/23/24	60,000.000-	SOLD 60,000 SHARES/UNITS AT 100 ON TRADE DATE 6/23/24 TO SETTLE 6/23/24 COMMISSION $0.00 16258703	0.00	60,000.00	60,109.80-	109.80-
	60,000.000-	ASSET TOTAL	0.00	60,000.00	60,109.80-	109.80-
		VR MISSISSIPPI HIG 6.118% 10/25/35 CUSIP 60535YAA1				

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TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/25/24	833.950-	PAID DOWN 833.95 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 16258703	0.00	833.95	835.12-	1.17-
5/28/24	1,802.640-	PAID DOWN 1,802.64 SHARES/UNITS AT 100 ON TRADE DATE 5/25/24 TO SETTLE 5/28/24 COMMISSION $0.00 16258703	0.00	1,802.64	1,805.17-	2.53-
6/25/24	1,424.600-	PAID DOWN 1,424.6 SHARES/UNITS AT 19,054.0067 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 16258703	0.00	1,424.60	1,426.60-	2.00-
	4,061.190-	ASSET TOTAL	0.00	4,061.19	4,066.89-	5.70-
		VR MORGAN STANLEY 0.78561% 5/30/25 CUSIP 61747YEA9				
5/30/24	20,000.000-	SOLD 20,000 SHARES/UNITS AT 100 ON TRADE DATE 5/30/24 TO SETTLE 5/30/24 COMMISSION $0.00 16258703	0.00	20,000.00	20,000.00-	0.00
	20,000.000-	ASSET TOTAL	0.00	20,000.00	20,000.00-	0.00
		VR N TEXAS ST HGR 6.030% 10/25/61 CUSIP 662826FP6				

The accompanying notes are an integral part of these schedules.

SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/25/24	2,582.260-	PAID DOWN 2,582.26 SHARES/UNITS AT 100 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 16258702	0.00	2,582.26	2,582.26-	0.00
6/25/24	2,677.150-	PAID DOWN 2,677.15 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 16258702	0.00	2,677.15	2,677.15-	0.00
	5,259.410-	ASSET TOTAL	0.00	5,259.41	5,259.41-	0.00
		VR NORTH TEXAS HIGHE 6.009% 9/25/61 CUSIP 66286VAB3				
4/25/24	2,162.740-	PAID DOWN 2,162.74 SHARES/UNITS AT 882.9776 ON TRADE DATE 4/25/24 TO SETTLE 4/25/24 COMMISSION $0.00 16258702	0.00	2,162.74	2,162.74-	0.00
5/28/24	374.390-	PAID DOWN 374.39 SHARES/UNITS AT 1,047,944.6567 ON TRADE DATE 5/28/24 TO SETTLE 5/28/24 COMMISSION $0.00 16258702	0.00	374.39	374.39-	0.00
6/12/24	374.390	PAID DOWN 374.39 SHARES/UNITS AT 1,047,944.6567 ON TRADE DATE 5/28/24 TO SETTLE 6/12/24 COMMISSION $0.00 CU06 16258702	0.00	374.39-	374.39	0.00
6/12/24	374.390-	PAID DOWN 374.39 SHARES/UNITS AT 100 ON TRADE DATE 5/28/24 TO SETTLE 6/12/24 COMMISSION $0.00 16258702	0.00	374.39	374.39-	0.00

The accompanying notes are an integral part of these schedules.

SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/25/24	2,083.700-	PAID DOWN 2,083.7 SHARES/UNITS AT 100 ON TRADE DATE 6/25/24 TO SETTLE 6/25/24 COMMISSION $0.00 16258702	0.00	2,083.70	2,083.70-	0.00
	4,620.830-	ASSET TOTAL	0.00	4,620.83	4,620.83-	0.00
		VR RHODE ISLAND ST 6.100% 9/01/36 CUSIP 762315MH9				
4/01/24	2,550.120-	PAID DOWN 2,550.12 SHARES/UNITS AT 7,842.7682 ON TRADE DATE 4/01/24 TO SETTLE 4/01/24 COMMISSION $0.00 16258702	0.00	2,550.12	2,530.99-	19.13
5/01/24	2,087.380-	PAID DOWN 2,087.38 SHARES/UNITS AT 100 ON TRADE DATE 5/01/24 TO SETTLE 5/01/24 COMMISSION $0.00 16258702	0.00	2,087.38	2,071.72-	15.66
6/03/24	2,315.690-	PAID DOWN 2,315.69 SHARES/UNITS AT 100 ON TRADE DATE 6/01/24 TO SETTLE 6/03/24 COMMISSION $0.00 16258702	0.00	2,315.69	2,298.32-	17.37
	6,953.190-	ASSET TOTAL	0.00	6,953.19	6,901.03-	52.16
		WELLS FARGO COMMERCI 3.190% 7/15/50 CUSIP 95001MAE0				

The accompanying notes are an integral part of these schedules.

SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/17/24	1,397.520-	PAID DOWN 1,397.52 SHARES/UNITS AT 100 ON TRADE DATE 6/17/24 TO SETTLE 6/17/24 COMMISSION $0.00 16258703	0.00	1,397.52	1,339.76-	57.76
	1,397.520-	ASSET TOTAL	0.00	1,397.52	1,339.76-	57.76
		WILLIAMS COMPANIES 4.550% 6/24/24 CUSIP 969457BW9				
6/24/24	30,000.000-	MATURED 30,000 SHARES/UNITS AT 100 ON TRADE DATE 6/24/24 TO SETTLE 6/24/24 COMMISSION $0.00 30,000 PAR VALUE AT 100 % 16258703	0.00	30,000.00	33,219.00-	3,219.00-
	30,000.000-	ASSET TOTAL	0.00	30,000.00	33,219.00-	3,219.00-
		WORLD OMNI AUTO ABS 5.610% 2/15/28 CUSIP 98163VAD0				
5/17/24	70,000.000-	SOLD 70,000 SHARES/UNITS AT 100.1367 ON TRADE DATE 5/17/24 TO SETTLE 5/21/24 COMMISSION $0.00 MIZHUO SECURITIES USA INC 70,000 PAR VALUE AT 100.13671429 % 16258703	0.00	70,095.70	69,987.22-	108.48
	70,000.000-	ASSET TOTAL	0.00	70,095.70	69,987.22-	108.48
		WORLD OMNI AUTO RECE 0.650% 8/17/26 CUSIP 98164CAC3				

The accompanying notes are an integral part of these schedules.

SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/15/24	4,557.480-	PAID DOWN 4,557.48 SHARES/UNITS AT 3,630.2832 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 16258703	0.00	4,557.48	4,557.30-	0.18
5/15/24	4,599.550-	PAID DOWN 4,599.55 SHARES/UNITS AT 5,297.2115 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 16258703	0.00	4,599.55	4,599.37-	0.18
6/17/24	4,425.280-	PAID DOWN 4,425.28 SHARES/UNITS AT 3,054.0456 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 16258703	0.00	4,425.28	4,425.10-	0.18
	13,582.310-	ASSET TOTAL	0.00	13,582.31	13,581.77-	0.54
		WORLD OMNI AUTO RECE 1.660% 5/17/27 CUSIP 98164GAC4				
4/15/24	5,612.860-	PAID DOWN 5,612.86 SHARES/UNITS AT 2,947.685 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 16258703	0.00	5,612.86	5,611.58-	1.28
5/15/24	5,973.930-	PAID DOWN 5,973.93 SHARES/UNITS AT 4,078.5193 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 16258703	0.00	5,973.93	5,972.57-	1.36
6/17/24	5,668.820-	PAID DOWN 5,668.82 SHARES/UNITS AT 2,384.0953 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 16258703	0.00	5,668.82	5,667.53-	1.29

The accompanying notes are an integral part of these schedules.

SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 202

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	17,255.610-	ASSET TOTAL	0.00	17,255.61	17,251.68-	3.93
		WORLD OMNI SELECT AU 0.530% 3/15/27 CUSIP 98163HAC3				
4/15/24	7,777.790-	PAID DOWN 7,777.79 SHARES/UNITS AT 2,127.2036 ON TRADE DATE 4/15/24 TO SETTLE 4/15/24 COMMISSION $0.00 16258703	0.00	7,777.79	7,777.20-	0.59
5/15/24	7,611.170-	PAID DOWN 7,611.17 SHARES/UNITS AT 3,201.1884 ON TRADE DATE 5/15/24 TO SETTLE 5/15/24 COMMISSION $0.00 16258703	0.00	7,611.17	7,610.60-	0.57
6/17/24	7,581.500-	PAID DOWN 7,581.5 SHARES/UNITS AT 1,782.6297 ON TRADE DATE 6/15/24 TO SETTLE 6/17/24 COMMISSION $0.00 16258703	0.00	7,581.50	7,580.93-	0.57
	22,970.460-	ASSET TOTAL	0.00	22,970.46	22,968.73-	1.73
		TOTAL BONDS & NOTES	**0.00**	**11,546,403.11**	**11,751,631.34-**	**205,228.23-**
		MUTUAL FUNDS				
		BLACKROCK STRAT INC OPP-K #1944 CUSIP 09260B374				

The accompanying notes are an integral part of these schedules.

SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/30/24	18,918.919-	SOLD 18,918.919 SHARES/UNITS AT 9.25 ON TRADE DATE 4/30/24 TO SETTLE 5/01/24 COMMISSION $0.00 18,918.919 SHARES AT 9.25 USD 16258700	0.00	175,000.00	185,910.55-	10,910.55-
	18,918.919-	ASSET TOTAL	0.00	175,000.00	185,910.55-	10,910.55-
		WELLINGTON CTF OPP CUSIP 949997068				
4/30/24	2,942.787-	SOLD 2,942.787 SHARES/UNITS AT 16.87 ON TRADE DATE 4/30/24 TO SETTLE 4/30/24 COMMISSION $0.00 MISCELLANEOUS PER 04/30/24 WELLINGTON STMT 16258700	0.00	49,644.81	37,224.89-	12,419.92
4/30/24	10,373.444-	SOLD 10,373.444 SHARES/UNITS AT 16.87 ON TRADE DATE 4/30/24 TO SETTLE 4/30/24 COMMISSION $0.00 MISCELLANEOUS PER 04/30/24 WELLINGTON STMT 16258700	0.00	175,000.00	131,219.26-	43,780.74
	13,316.231-	ASSET TOTAL	0.00	224,644.81	168,444.15-	56,200.66
		TOTAL MUTUAL FUNDS	**0.00**	**399,644.81**	**354,354.70-**	**45,290.11**
		MISCELLANEOUS ASSETS				
		CASH HELD AT SSGA CUSIP MS6912823				

The accompanying notes are an integral part of these schedules.

SCHEDULE II

SCHEDULE OF SECURITY DISPOSITIONS
FOR THE PERIOD APRIL 1, 2024 THROUGH JUNE 30, 2024

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/01/24	612,500.000-	SOLD 612,500 SHARES/UNITS AT 1 ON TRADE DATE 5/01/24 TO SETTLE 5/01/24 COMMISSION $0.00 MISCELLANEOUS OFFSET TO SELL SHS 05/01/24 16258700	0.00	612,500.00	612,500.00-	0.00
	612,500.000-	ASSET TOTAL	0.00	612,500.00	612,500.00-	0.00
		CASH HELD AT WELLINGTON CUSIP MS6777341				
5/01/24	262,500.000-	SOLD 262,500 SHARES/UNITS AT 1 ON TRADE DATE 5/01/24 TO SETTLE 5/01/24 COMMISSION $0.00 MISCELLANEOUS PER INCOMING WIRE ON 05/01/24 16258700	0.00	262,500.00	262,500.00-	0.00
5/01/24	175,000.000-	SOLD 175,000 SHARES/UNITS AT 1 ON TRADE DATE 5/01/24 TO SETTLE 5/01/24 COMMISSION $0.00 MISCELLANEOUS PER INCOMING WIRE ON 05/01/24 16258700	0.00	175,000.00	175,000.00-	0.00
	437,500.000-	ASSET TOTAL	0.00	437,500.00	437,500.00-	0.00
		TOTAL MISCELLANEOUS ASSETS	**0.00**	**1,050,000.00**	**1,050,000.00-**	**0.00**
		TOTAL SECURITY DISPOSITIONS	**0.00**	**32,481,459.76**	**32,101,128.26-**	**380,331.50**

The accompanying notes are an integral part of these schedules.

5500 EFILE AUTHORIZATION

PLAN NAME: NBA Players' Health and Welfare Benefit Plan

PLAN NUMBER: 501

PLAN YEAR: 6/30/2024

PLAN ADMINISTRATOR: Cameron Jones, NBPA Trustee

PLAN SPONSOR: Neil Aaron, NBA Trustee

The undersigned hereby grant permission to Bonadio & Co., LLP to electronically file the Form 5500 for the Plan listed above, but only upon the receipt by Bonadio & Co., LLP of a copy of the manually signed page one of the Form 5500.

We have been notified that the image of the plan administrator's/plan sponsor's manual signature will be included with the rest of the Form 5500 return/report posted by the Department of Labor on the internet for public disclosure.

We may revoke or change this authorization any time by notification in writing to Bonadio & Co., LLP.

We understand that by authorizing Bonadio & Co., LLP to submit the Form 5500 electronically to the DOL, the DOL and/or the IRS may communicate directly with Bonadio & Co., LLP with respect to that Form 5500.

Cameron Jones — 04/11/2025

SIGNATURE (PLAN ADMINISTRATOR) — DATE

Neil D. Aaron — 04/11/2025

SIGNATURE (PLAN SPONSOR) — DATE

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 07/01/2023 and ending 06/30/2024

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

[ ] a single-employer plan [ ] a DFE (specify) _____

B This return/report is: [ ] the first return/report [ ] the final return/report

[ ] an amended return/report [ ] a short plan year return/report (less than 12 months)

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

D Check box if filing under: [X] Form 5558 [ ] automatic extension [ ] the DFVC program

[ ] special extension (enter description)

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

Part II Basic Plan Information - enter all requested information

1a Name of plan
NBA PLAYERS' HEALTH AND WELFARE BENEFIT PLAN

1b Three-digit plan number (PN) ▶ 501

1c Effective date of plan 08/01/2004

2a Plan sponsor's name (employer, if for a single-employer plan)
Mailing address (include room, apt., suite no. and street, or P.O. Box)
City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)
BOARD OF TRUSTEES NBA PLAYERS' HEALTH AND WELFARE B

C/O ALIGHT SOLUTIONS
1025 BOULDERS PARKWAY, #405
NORTH CHESTERFIELD VA 23225-5549

2b Employer Identification Number (EIN) 20-1260597

2c Plan Sponsor's telephone number 804-718-6092

2d Business code (see instructions) 711210

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	Cameron Jones	04/11/2025	CAMERON JONES
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Neil D. Aaron	04/11/2025	NEIL AARON
	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

For Paperwork Reduction Act Notice, see the Instructions for Form 5500. **Form 5500 (2023) v. 230728**

318401 11-21-23

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
c Plan Name

4b EIN

4d PN

5 Total number of participants at the beginning of the plan year	**5**	2,056
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)**	456
a(2) Total number of active participants at the end of the plan year	**6a(2)**	492
b Retired or separated participants receiving benefits	**6b**	1,633
c Other retired or separated participants entitled to future benefits	**6c**	11
d Subtotal. Add lines **6a(2), 6b,** and **6c**	**6d**	2,136
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits	**6e**	
f Total. Add lines **6d** and **6e**	**6f**	
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)**	
(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**	30

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

b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:
4A 4B 4D 4E 4H 4L 4Q 4U

9a Plan funding 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

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) [ ] **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) [X] **A** (Insurance Information) - Number Attached 11
- (4) [X] **C** (Service Provider Information)
- (5) [X] **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 _____

NBA PLAYERS' HEALTH AND WELFARE BENEFIT PLAN

Employer Identification Number 20-1260597
Plan Number 501
Schedule H, Line 4j - Schedule of Reportable Transactions
For the Year Ended June 30, 2024

(a) Identity of Party Involved	(b) Description of Asset	(c) Purchase Price	(d) Selling Price	(f) Expense Incurred with Transaction	(g) Cost of Asset	(h) Current Value of Assets on Transaction Date	(i) Net Gain or (Loss)
I. Individual 5% Transactions							
None.							
II. Series of Transactions, Not Involving Securities, With the Same Person							
None.							
III. Series of Transactions Involving Securities of the Same Issue							
Principal Deposit Sweep Program	Cash equivalents	$ 86,067,240	$ -	$ -	$ 86,067,240	$ 86,067,240	$ -
Principal Deposit Sweep Program	Cash equivalents	$ -	$ 86,071,000	$ -	$ 86,071,000	$ 86,071,000	$ -
IV. Series of Transactions, Involving Securities, With the Same Person							
None.							

The accompanying notes are an integral part of these schedules.