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 09/01/2023 and ending 08/31/2024

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
HEATING, PIPING AND REFRIGERATION PENSION FD PENSION FUND

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan 09/01/1955

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)
BD OF TEES HEATING, PIPING & REFRIGERATION PENSION FUND

8700 ASHWOOD DRIVE
CAPITOL HEIGHTS, MD 20743

2b Employer Identification Number (EIN) 52-1058013

2c Plan Sponsor's telephone number 206-695-0969

2d Business code (see instructions) 238220

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.	06/10/2025	CHRISTOPHER MADELLO
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.	06/10/2025	THOMAS BELLO
	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**	6525
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)**	4128
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	4817
b	Retired or separated participants receiving benefits	**6b**	1363
c	Other retired or separated participants entitled to future benefits	**6c**	796
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**.	**6d**	6976
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	39
f	Total. Add lines **6d** and **6e**.	**6f**	7015
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**	1
7	Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	194

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

1B

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

9a Plan funding arrangement (check all that apply)

- **(1)** [ ] Insurance
- **(2)** [ ] Code section 412(e)(3) insurance contracts
- **(3)** [X] Trust
- **(4)** [ ] General assets of the sponsor

9b Plan benefit arrangement (check all that apply)

- **(1)** [ ] Insurance
- **(2)** [ ] Code section 412(e)(3) insurance contracts
- **(3)** [X] Trust
- **(4)** [ ] General assets of the sponsor

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

a Pension Schedules

- **(1)** [X] **R** (Retirement Plan Information)
- **(2)** [X] **MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
- **(3)** [ ] **SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary
- **(4)** [ ] **DCG** (Individual Plan Information) – Number Attached _____
- **(5)** [ ] **MEP** (Multiple-Employer Retirement Plan Information)

b General Schedules

- **(1)** [X] **H** (Financial Information)
- **(2)** [ ] **I** (Financial Information – Small Plan)
- **(3)** [ ] **A** (Insurance Information) – Number Attached _____
- **(4)** [X] **C** (Service Provider Information)
- **(5)** [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 MB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information

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

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

OMB No. 1210-0110

2023

This Form is Open to Public Inspection

For calendar plan year 2023 or fiscal plan year beginning 09/01/2023 and ending 08/31/2024

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

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

A Name of plan
HEATING, PIPING AND REFRIGERATION PENSION FD PENSION FUND

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
BD OF TEES HEATING, PIPING & REFRIGERATION PENSION FUND

D Employer Identification Number (EIN)
52-1058013

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

1a	Enter the valuation date: Month 09 Day 01 Year 2023		
b	Assets		
(1)	Current value of assets	**1b(1)**	1075028984
(2)	Actuarial value of assets for funding standard account	**1b(2)**	1124466588
c	**(1)** Accrued liability for plan using immediate gain methods	**1c(1)**	1117564682
(2)	Information for plans using spread gain methods:		
(a)	Unfunded liability for methods with bases	**1c(2)(a)**	
(b)	Accrued liability under entry age normal method	**1c(2)(b)**	
(c)	Normal cost under entry age normal method	**1c(2)(c)**	
(3)	Accrued liability under unit credit cost method	**1c(3)**	919146706
d	Information on current liabilities of the plan:		
(1)	Amount excluded from current liability attributable to pre-participation service (see instructions)	**1d(1)**	
(2)	"RPA '94" information:		
(a)	Current liability	**1d(2)(a)**	1630924005
(b)	Expected increase in current liability due to benefits accruing during the plan year	**1d(2)(b)**	86884539
(c)	Expected release from "RPA '94" current liability for the plan year	**1d(2)(c)**	51969099
(3)	Expected plan disbursements for the plan year	**1d(3)**	52839198

Statement by Enrolled Actuary

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

SIGN HERE

	06/11/2025
Signature of actuary	Date
JUDITH GOODSTEIN, FSA, MAAA, EA	23-06850
Type or print name of actuary	Most recent enrollment number
SEGAL	202-833-6493
Firm name	Telephone number (including area code)
1800 M STREET N.W. SUITE 900 S WASHINGTON, DC 20036-5802	
Address of the firm	

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

2 Operational information as of beginning of this plan year:

a Current value of assets (see instructions)		**2a**	1075028984
b "RPA '94" current liability/participant count breakdown:		**(1)** Number of participants	**(2)** Current liability
(1) For retired participants and beneficiaries receiving payment		1598	647810146
(2) For terminated vested participants		798	183105302
(3) For active participants:			
(a) Non-vested benefits			40568985
(b) Vested benefits			759439572
(c) Total active		3875	800008557
(4) Total		6271	1630924005
c If the percentage resulting from dividing line 2a by line 2b(4), column (2), is less than 70%, enter such percentage		**2c**	65.92 %

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

(a) Date (MM/DD/YYYY)	**(b)** Amount paid by employer(s)	**(c)** Amount paid by employees	**(a)** Date (MM/DD/YYYY)	**(b)** Amount paid by employer(s)	**c)** Amount paid by employees
03/15/2024	61860167	0			

	Totals ►	**3(b)**	61860167	**3(c)**	0
(d) Total withdrawal liability amounts included in line 3(b) total				**3(d)**	0

4 Information on plan status:

a Funded percentage for monitoring plan's status (line 1b(2) divided by line 1c(3))	**4a**	122.3 %
b Enter code to indicate plan's status (see instructions for attachment of supporting evidence of plan's status). If entered code is "N," go to line 5	**4b**	N

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

d If the plan is in critical status or critical and declining status, does line 1(c) reflect any benefit reductions for the first time (see instructions)? ☐ Yes ☐ No

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

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

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

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

i ☐ Other (specify):

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

k Has a change been made in funding method for this plan year? ☐ Yes ☒ No

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

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

6 Checklist of certain actuarial assumptions:

a Interest rate for "RPA '94" current liability		**6a**	2.99 %
		Pre-retirement	Post-retirement
b Rates specified in insurance or annuity contracts		☐ Yes ☐ No ☐ N/A	☐ Yes ☒ No ☐ N/A
c Mortality table code for valuation purposes:			
(1) Males	**6c(1)**	9MP	9MP
(2) Females	**6c(2)**	9FP	9FP
d Valuation liability interest rate	**6d**	6.75 %	6.75 %
e Salary scale	**6e**	% ☒ N/A	
f Withdrawal liability interest rate:			
(1) Type of interest rate	**6f(1)**	☒ Single rate ☐ ERISA 4044 ☐ Other ☐ N/A	
(2) If "Single rate" is checked in (1), enter applicable single rate	**6f(2)**		6.75 %
g Estimated investment return on actuarial value of assets for year ending on the valuation date	**6g**		5.7 %
h Estimated investment return on current value of assets for year ending on the valuation date	**6h**		7.1 %
i Expense load included in normal cost reported in line 9b	**6i**		☒ N/A
(1) If expense load is described as a percentage of normal cost, enter the assumed percentage	**6i(1)**		%
(2) If expense load is a dollar amount that varies from year to year, enter the dollar amount included in line 9b	**6i(2)**		840000
(3) If neither (1) nor (2) describes the expense load, check the box	**6i(3)**		☐

7 New amortization bases established in the current plan year:

(1) Type of base	**(2)** Initial balance	**(3)** Amortization Charge/Credit
1	15016540	1520184
3	45417606	4597806

8 Miscellaneous information:

a If a waiver of a funding deficiency has been approved for this plan year, enter the date (MM/DD/YYYY) of the ruling letter granting the approval	**8a**	
b Demographic, benefit, and contribution information		
(1) Is the plan required to provide a projection of expected benefit payments? (See instructions) If "Yes," see instructions for required attachment.		☒ Yes ☐ No
(2) Is the plan required to provide a Schedule of Active Participant Data? (See instructions).		☒ Yes ☐ No
(3) Is the plan required to provide a projection of employer contributions and withdrawal liability payments? (See instructions) If "Yes," attach a schedule.		☒ Yes ☐ No
c Are any of the plan's amortization bases operating under an extension of time under section 412(e) (as in effect prior to 2008) or section 431(d) of the Code?		☐ Yes ☒ No
d If line c is "Yes," provide the following additional information:		
(1) Was an extension granted automatic approval under section 431(d)(1) of the Code?		☐ Yes ☐ No
(2) If line 8d(1) is "Yes," enter the number of years by which the amortization period was extended	**8d(2)**	
(3) Was an extension approved by the Internal Revenue Service under section 412(e) (as in effect prior to 2008) or 431(d)(2) of the Code?		☐ Yes ☐ No
(4) If line 8d(3) is "Yes," enter number of years by which the amortization period was extended (not including the number of years in line (2))	**8d(4)**	
(5) If line 8d(3) is "Yes," enter the date of the ruling letter approving the extension	**8d(5)**	
(6) If line 8d(3) is "Yes," is the amortization base eligible for amortization using interest rates applicable under section 6621(b) of the Code for years beginning after 2007?		☐ Yes ☐ No
e If box 5h is checked or line 8c is "Yes," enter the difference between the minimum required contribution for the year and the minimum that would have been required without using the shortfall method or extending the amortization base(s)	**8e**	0

9 Funding standard account statement for this plan year:

Charges to funding standard account:		
a Prior year funding deficiency, if any	**9a**	
b Employer's normal cost for plan year as of valuation date	**9b**	22463217

c Amortization charges as of valuation date:		Outstanding balance		
(1) All bases except funding waivers and certain bases for which the amortization period has been extended	**9c(1)**	275110389		41223611
(2) Funding waivers	**9c(2)**			
(3) Certain bases for which the amortization period has been extended	**9c(3)**			
d Interest as applicable on lines 9a, 9b, and 9c			**9d**	4298861
e Total charges. Add lines 9a through 9d			**9e**	67985689
Credits to funding standard account:				
f Prior year credit balance, if any			**9f**	199781447
g Employer contributions. Total from column (b) of line 3			**9g**	61860167
		Outstanding balance		
h Amortization credits as of valuation date	**9h**	82230849		15069484
i Interest as applicable to end of plan year on lines 9f, 9g, and 9h			**9i**	16416237
j Full funding limitation (FFL) and credits:				
(1) ERISA FFL (accrued liability FFL)	**9j(1)**	282653035		
(2) "RPA '94" override (90% current liability FFL)	**9j(2)**	399122050		
(3) FFL credit			**9j(3)**	
k (1) Waived funding deficiency			**9k(1)**	
(2) Other credits			**9k(2)**	
l Total credits. Add lines 9f through 9i, 9j(3), 9k(1), and 9k(2)			**9l**	293127335
m Credit balance: If line 9l is greater than line 9e, enter the difference			**9m**	225141646
n Funding deficiency: If line 9e is greater than line 9l, enter the difference			**9n**	
o Current year's accumulated reconciliation account:				
(1) Due to waived funding deficiency accumulated prior to the current plan year			**9o(1)**	
(2) Due to amortization bases extended and amortized using the interest rate under section 6621(b) of the Code:				
(a) Reconciliation outstanding balance as of valuation date			**9o(2)(a)**	
(b) Reconciliation amount (line 9c(3) balance minus line 9o(2)(a))			**9o(2)(b)**	
(3) Total as of valuation date			**9o(3)**	
10 Contribution necessary to avoid an accumulated funding deficiency. (see instructions.)			**10**	0
11 Has a change been made in the actuarial assumptions for the current plan year? If "Yes," see instructions				[X] Yes [ ] No

SCHEDULE C (Form 5500)	Service Provider Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ **File as an attachment to Form 5500.**	**2023** **This Form is Open to Public Inspection.**

For calendar plan year 2023 or fiscal plan year beginning 09/01/2023 and ending 08/31/2024

A Name of plan
HEATING, PIPING AND REFRIGERATION PENSION FD PENSION FUND

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
BD OF TEES HEATING, PIPING & REFRIGERATION PENSION FUND

D Employer Identification Number (EIN)
52-1058013

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).. . . . . [X] 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

NEW TOWER TRUST COMPANY

30-0872552

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

SEI TRUST COMPANY

06-1271230

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

GCM GROSVENOR L.P.

20-3979494

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

EARNEST PARTNERS

58-2386669

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

BLACKROCK INVESTMENTS, LLC

13-3806694

(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

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)

O'DONOGHUE AND O'DONOGHUE, LLP

52-0120528

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29	SERVICE PROVIDER	112661	Yes [ ] No [X]	Yes [ ] No [ ]	0	Yes [ ] No [ ]

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

SIT FIXED INCOME ADVISORS II, LLC

41-1894024

(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?
71 51	SERVICE PROVIDER	177359	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

WEDGE CAPITAL MANAGEMENT

56-1557450

(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 68	SERVICE PROVIDER	489229	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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)

THE SEGAL COMPANY, INC

13-1835864

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11	SERVICE PROVIDER	168456	Yes [ ] No [X]	Yes [ ] No [ ]	0	Yes [ ] No [ ]

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

SARFINO AND RHOADES, LLP

52-0961657

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10	SERVICE PROVIDER	44220	Yes [ ] No [X]	Yes [ ] No [ ]	0	Yes [ ] No [ ]

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

SYSTEMATIC FINANCIAL MANAGEMENT

22-3367558

(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 68	SERVICE PROVIDER	251840	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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)

EAGLE ASSET MANAGEMENT

59-2385219

(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 68	SERVICE PROVIDER	227371	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

GALLAGHER FIDUCIARY ADVISORS, LLC

36-4291971

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27	SERVICE PROVIDER	192090	Yes [ ] No [X]	Yes [ ] No [ ]	0	Yes [ ] No [ ]

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

M&T BANK

16-0538020

(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 62	SERVICE PROVIDER	74915	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [X] 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)

NOVAK FRANCELLA, LLC

61-1436956

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10	SERVICE PROVIDER	12478	Yes [ ] No [X]	Yes [ ] No [ ]	0	Yes [ ] No [ ]

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

BLACKSTONE REAL ESTATE

84-1747170

(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 52	SERVICE PROVIDER	181886	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

CRESCENT MEZZANINE PARTNERS VIB

80-0790681

(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	SERVICE PROVIDER	23769	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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)

WESTERN ASSET MANAGEMENT COMPANY

20-1226970

(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	SERVICE PROVIDER	205298	Yes [ ] No [X]	Yes [ ] No [ ]	0	Yes [ ] No [ ]

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

NATIONAL INVESTMENT SERVICES

84-3937993

(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	SERVICE PROVIDER	423467	Yes [ ] No [X]	Yes [ ] No [ ]	0	Yes [ ] No [ ]

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

ZENITH AMERICAN SOLUTIONS

52-1590516

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
13 50	SERVICE PROVIDER	89724	Yes [ ] No [X]	Yes [ ] No [ ]	0	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)

CRESCENT MEZZANINE PARTNERS VIIB

47-3358654

(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	SERVICE PROVIDER	427173	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

SHENKMAN CAPITAL MANAGEMENT

151 WEST 42ND STREET, 29TH FLOOR
NEW YORK, NY 10036

(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	SERVICE PROVIDER	262773	Yes [ ] No [X]	Yes [ ] No [ ]	0	Yes [ ] No [ ]

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

WCM INVESTMENT MANAGEMENT, LLC

95-3046237

(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 68	SERVICE PROVIDER	621157	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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)

JP MORGAN CHASE BANK, NTL ASSOC

13-4994650

(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 27 24 50 51	SERVICE PROVIDER	316460	Yes [ ] No [X]	Yes [ ] No [ ]	0	Yes [ ] No [ ]

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

SEGAL SELECT INSURANCE SERVICES INC

46-0619194

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
53	SERVICE PROVIDER	57077	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

NB ALTERNATIVES ADVISORS LLC

30-0536163

(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?
52 99	SERVICE PROVIDER	277678	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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)

HAMILTON LANE STRATEGIC OPP 2018 GP

23-2962336

(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?
52	SERVICE PROVIDER	326734	Yes [X] No [ ]	Yes [ ] No [X]	0	Yes [ ] No [X]

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

PACIFIC INVESTMENT MANAGEMENT COMP

650 NEWPORT CENTER DRIVE
NEWPORT BEACH, CA 92660

(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 52 68	SERVICE PROVIDER	2636	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [X] No [ ]

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

AMALGAMATED BANK

13-4920330

(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	SERVICE PROVIDER	13336	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [X] 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)

LOOMIS SAYLES AND COMPANY

20-8080381

(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 68	SERVICE PROVIDER	593543	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

BLUE OWL GPSC ADVISORS LLC

399 PARK AVENUE
NEW YORK, NY 10022

(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?
52 99	SERVICE PROVIDER	371763	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [X] No [ ]

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

CRESCENT CREDIT SOLUTIONS VIIIA-2

86-1529826

(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	SERVICE PROVIDER	477037	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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)

CHEVY CHASE TRUST

52-2037618

(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	SERVICE PROVIDER	336327	Yes [ ] No [X]	Yes [ ] No [ ]	0	Yes [ ] No [ ]

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

PENNANTPARK INVESTMENT ADVISORS

1350 AVENUE OF THE AMERICAS 32ND FL
NEW YORK, NY 10019

(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	SERVICE PROVIDER	9380	Yes [ ] No [X]	Yes [ ] No [ ]	0	Yes [ ] No [ ]

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

WPAS, INC.

91-1363171

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
13 50	SERVICE PROVIDER	215804	Yes [ ] No [X]	Yes [ ] No [ ]	0	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 09/01/2023 and ending 08/31/2024

A Name of plan
HEATING, PIPING AND REFRIGERATION PENSION FD PENSION FUND

B Three-digit plan number (PN) ▶ 001

C Plan or DFE sponsor's name as shown on line 2a of Form 5500
BD OF TEES HEATING, PIPING & REFRIGERATION PENSION FUND

D Employer Identification Number (EIN)
52-1058013

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: MULTI-EMPLOYER PROPERTY TRUST

b Name of sponsor of entity listed in (a): NEW TOWER 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)
52-6218800-001	C	35435665

a Name of MTIA, CCT, PSA, or 103-12 IE: LOOMIS LARGE CAP GROWTH TRUST

b Name of sponsor of entity listed in (a): LOOMIS SAYLES 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)
84-6391546-001	C	133848015

a Name of MTIA, CCT, PSA, or 103-12 IE: EARNEST PARTNERS MULTI INVEST TRUST

b Name of sponsor of entity listed in (a): SEI 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)
58-2386669-001	C	62384896

a Name of MTIA, CCT, PSA, or 103-12 IE: ASB ALLEGIANCE REAL ESTATE FUND

b Name of sponsor of entity listed in (a): CHEVY CHASE 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)
52-6257033-006	C	36818564

a Name of MTIA, CCT, PSA, or 103-12 IE: JPMCB SPECIAL SITUATION PROP FUND

b Name of sponsor of entity listed in (a): JP MORGAN CHASE BANK

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)
13-4994650-001	C	15529578

a Name of MTIA, CCT, PSA, or 103-12 IE: LONGVIEW BROAD MARKET 3000 INDEX FU

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

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)
26-2044954-020	C	111108086

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

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

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 09/01/2023 and ending 08/31/2024

A Name of plan
HEATING, PIPING AND REFRIGERATION PENSION FD PENSION FUND

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
BD OF TEES HEATING, PIPING & REFRIGERATION PENSION FUND

D Employer Identification Number (EIN)
52-1058013

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		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	11261288	23006432
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	1252994	1901870
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	12702471	23341889
(2) U.S. Government securities	1c(2)	96717297	135199800
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	53454868	75826031
(B) All other	1c(3)(B)		
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	221263789	252185819
(5) Partnership/joint venture interests	1c(5)	231746735	262547868
(6) Real estate (other than employer real property)	1c(6)	2388616	2384866
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	396860962	395124804
(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)	44803777	49041400
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	3271350	6907254

			(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	1075724147	1227468033
	Liabilities			
g	Benefit claims payable	1g		
h	Operating payables	1h	695163	1820501
i	Acquisition indebtedness	1i		
j	Other liabilities	1j		
k	Total liabilities (add all amounts in lines 1g through1j)	1k	695163	1820501
	Net Assets			
l	Net assets (subtract line 1k from line 1f)	1l	1075028984	1225647532

Part II Income and Expense Statement

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

	Income		(a) Amount	(b) Total
a	**Contributions:**			
	(1) Received or receivable in cash from: **(A)** Employers	2a(1)(A)	61860167	
	(B) Participants	2a(1)(B)		
	(C) Others (including rollovers)	2a(1)(C)		
	(2) Noncash contributions	2a(2)		
	(3) Total contributions. Add lines **2a(1)(A), (B), (C),** and line **2a(2)**	2a(3)		61860167
b	**Earnings on investments:**			
	(1) Interest:			
	(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	742970	
	(B) U.S. Government securities	2b(1)(B)	5060383	
	(C) Corporate debt instruments	2b(1)(C)	6216165	
	(D) Loans (other than to participants)	2b(1)(D)		
	(E) Participant loans	2b(1)(E)		
	(F) Other	2b(1)(F)	223770	
	(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		12243288
	(2) Dividends: **(A)** Preferred stock	2b(2)(A)		
	(B) Common stock	2b(2)(B)	10240074	
	(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)		
	(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		10240074
	(3) Rents	2b(3)		
	(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	517829987	
	(B) Aggregate carrying amount (see instructions)	2b(4)(B)	489388944	
	(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		28441043
	(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
	(B) Other	2b(5)(B)	45718739	
	(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		45718739

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		45596091
(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)		2012210
c Other income	2c		
d Total income. Add all **income** amounts in column (b) and enter total	2d		206111612
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	48187055	
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines **2e(1)** through **(3)**	2e(4)		48187055
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)	305528	
(3) Recordkeeping fees	2i(3)		
(4) IQPA audit fees	2i(4)	56698	
(5) Investment advisory and investment management fees	2i(5)	6196575	
(6) Bank or trust company trustee/custodial fees	2i(6)	74915	
(7) Actuarial fees	2i(7)	168456	
(8) Legal fees	2i(8)	112661	
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	391176	
(12) Total administrative expenses. Add lines **2i(1)** through **(11)**	2i(12)		7306009
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		55493064
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		150618548
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: SARFINO AND RHOADES, LLP **(2)** EIN: 52-0961657

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

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

Part IV Compliance Questions

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

During the plan year:

		Yes	No	Amount
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)	4a		X	
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)	4b		X	
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)	4c		X	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)	4d		X	
e Was this plan covered by a fidelity bond?	4e	X		3000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?	4f		X	
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?	4g		X	
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?	4h		X	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	4i	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	4j	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	4k		X	
l Has the plan failed to provide any benefit when due under the plan?	4l		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	4m			
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.) ..... [X] Yes [ ] No [ ] Not determined

If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 540284.

SCHEDULE R (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Retirement Plan Information

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

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

OMB No. 1210-0110

2023

This Form is Open to Public Inspection.

For calendar plan year 2023 or fiscal plan year beginning 09/01/2023 and ending 08/31/2024

A Name of plan
HEATING, PIPING AND REFRIGERATION PENSION FD PENSION FUND

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
BD OF TEES HEATING, PIPING & REFRIGERATION PENSION FUND

D Employer Identification Number (EIN)
52-1058013

Part I Distributions

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

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

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

EIN(s): 52-1508013

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

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

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

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

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

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

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

6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived) ..... | 6a | 0

b Enter the amount contributed by the employer to the plan for this plan year ..... | 6b | 0

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

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

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

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

Part III Amendments

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

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

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

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

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

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

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

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

a Name of contributing employer W.E. BOWERS AND ASSOCIATES, INC.

b EIN 52-1339598 **c** Dollar amount contributed by employer 7986522

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month 07 Day 31 Year 2025

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

a Name of contributing employer POOLE & KENT CORP.

b EIN 52-0712306 **c** Dollar amount contributed by employer 3477285

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month 07 Day 31 Year 2025

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

a Name of contributing employer SOUTHLAND INDUSTRIES

b EIN 95-1596533 **c** Dollar amount contributed by employer 6042530

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month 07 Day 31 Year 2025

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

a Name of contributing employer AMERICAN MECH SVC OF MD

b EIN 20-5169091 **c** Dollar amount contributed by employer 1013727

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month 07 Day 31 Year 2025

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

a Name of contributing employer BOLAND TRANE SERVICE

b EIN 52-0742033 **c** Dollar amount contributed by employer 2593850

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month 07 Day 31 Year 2025

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

a Name of contributing employer HARRIS MID-ATLANTIC

b EIN 37-1695045 **c** Dollar amount contributed by employer 2133649

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month 07 Day 31 Year 2025

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

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

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

a Name of contributing employer HEFFRON CO. INC

b EIN 53-0178210 **c** Dollar amount contributed by employer 1165684

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month 07 Day 31 Year 2025

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

a Name of contributing employer PRO-AIR INC

b EIN 52-1898776 **c** Dollar amount contributed by employer 1893663

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month 07 Day 31 Year 2025

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

a Name of contributing employer SEVERN GROUP INC.

b EIN 55-0796211 **c** Dollar amount contributed by employer 1851696

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month 07 Day 31 Year 2025

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

a Name of contributing employer NAC MECHANICAL SERVS

b EIN 46-2091937 **c** Dollar amount contributed by employer 1123150

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month 07 Day 31 Year 2025

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

a Name of contributing employer

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

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

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

a Name of contributing employer

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

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

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

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

a The current plan year. Check the box to indicate the counting method used to determine the number of inactive participants: [X] last contributing employer [ ] alternative [ ] reasonable approximation (see instructions for required attachment)	**14a**	233
b The plan year immediately preceding the current plan year. [ ] Check the box if the number reported is a change from what was previously reported (see instructions for required attachment)	**14b**	227
c The second preceding plan year. [ ] Check the box if the number reported is a change from what was previously reported (see instructions for required attachment)	**14c**	247

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

a The corresponding number for the plan year immediately preceding the current plan year	**15a**	1.03
b The corresponding number for the second preceding plan year	**15b**	0.94

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

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

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

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

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

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

a Enter the percentage of plan assets held as:
Public Equity: 47.8 % Private Equity: 5.8 % Investment-Grade Debt and Interest Rate Hedging Assets: 22.1 %
High-Yield Debt: 7.5 % Real Assets: 10.5 % Cash or Cash Equivalents: 0.6 % Other: 5.7 %

b Provide the average duration of the Investment-Grade Debt and Interest Rate Hedging Assets:
[X] 0-5 years [ ] 5-10 years [ ] 10-15 years [ ] 15 years or more

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

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

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

[ ] Yes.

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

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

[ ] No. Other. Provide explanation._____

Part VII IRS Compliance Questions

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

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

[ ] Design-based safe harbor method

[ ] "Prior year" ADP test

[ ] "Current year" ADP test

[ ] N/A

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

Structured Attachment	Schedule MB, line 8b(2) Schedule of Active Participant Data	2023
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation		This Form is Open to Public Inspection

Name of Plan	HEATING, PIPING AND REFRIGERATION PENSION FD PENSION FUND						
Plan Year Begin Date	09/01/2023	Plan Year End Date	08/31/2024	EIN	52-1058013	PN	001

Attained Age	YEARS OF CREDITED SERVICE					
	Under 1			1 to 4		
	No.	Average		No.	Average	
		Compensation	Accrued Monthly Benefit		Compensation	Accrued Monthly Benefit
Under 25				290		76
25 to 29				264		140
30 to 34				185		194
35 to 39				101		288
40 to 44				75		309
45 to 49				32		349
50 to 54				26		409
55 to 59				10		
60 to 64				10		
65 to 69						
70 & Up						

Attained Age	YEARS OF CREDITED SERVICE					
	5 to 9			10 to 14		
	No.	Average		No.	Average	
		Compensation	Accrued Monthly Benefit		Compensation	Accrued Monthly Benefit
Under 25	30		393			
25 to 29	260		566	40		998
30 to 34	191		608	166		1103
35 to 39	132		712	159		1134
40 to 44	80		765	74		1220
45 to 49	62		812	48		1324
50 to 54	44		853	36		1350
55 to 59	24		885	12		
60 to 64	9			12		
65 to 69	6			5		
70 & Up						

Name of Plan	HEATING, PIPING AND REFRIGERATION PENSION FD PENSION FUND						
Plan Year Begin Date	09/01/2023	**Plan Year End Date**	08/31/2024	**EIN**	52-1058013	**PN**	001

Attained Age	YEARS OF CREDITED SERVICE					
	15 to 19			20 to 24		
	No.	Average		No.	Average	
		Compensation	Accrued Monthly Benefit		Compensation	Accrued Monthly Benefit
Under 25						
25 to 29	1					
30 to 34	40		1536			
35 to 39	147		1605	59		2082
40 to 44	98		1708	103		2278
45 to 49	60		1721	74		2387
50 to 54	53		1863	59		2556
55 to 59	31		1894	38		2678
60 to 64	19			22		2708
65 to 69	4			3		
70 & Up						

Attained Age	YEARS OF CREDITED SERVICE					
	25 to 29			30 to 34		
	No.	Average		No.	Average	
		Compensation	Accrued Monthly Benefit		Compensation	Accrued Monthly Benefit
Under 25						
25 to 29						
30 to 34						
35 to 39	4					
40 to 44	47		2843	6		
45 to 49	80		2994	39		3504
50 to 54	60		3135	58		3672
55 to 59	45		3147	38		3805
60 to 64	19			16		
65 to 69	5			1		
70 & Up						

Name of Plan	HEATING, PIPING AND REFRIGERATION PENSION FD PENSION FUND						
Plan Year Begin Date	09/01/2023	**Plan Year End Date**	08/31/2024	**EIN**	52-1058013	**PN**	001

Attained Age	YEARS OF CREDITED SERVICE					
	35 to 39			40 & Up		
	No.	Average		No.	Average	
		Compensation	Accrued Monthly Benefit		Compensation	Accrued Monthly Benefit
Under 25						
25 to 29						
30 to 34						
35 to 39						
40 to 44	1					
45 to 49	2					
50 to 54	49		4502	13		
55 to 59	46		4635	84		5459
60 to 64	12			39		5632
65 to 69	1			15		
70 & Up				1		

Structured Attachment	Schedule MB, line 8b(3)	2023
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	**Schedule of Projection of Employer Contributions and Withdrawal Liability Payments**	**This Form is Open to Public Inspection**

Name of Plan	HEATING, PIPING AND REFRIGERATION PENSION FD PENSION FUND						
Plan Year Begin Date	09/01/2023	**Plan Year End Date**	08/31/2024	**EIN**	52-1058013	**PN**	001

Plan Year	Employer Contributions	Withdrawal Liability Payments	Total

Structured Attachment

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

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

2023

This Form is Open to Public Inspection

Name of Plan	HEATING, PIPING AND REFRIGERATION PENSION FD PENSION FUND						
Plan Year Begin Date	09/01/2023	**Plan Year End Date**	08/31/2024	**EIN**	52-1058013	**PN**	001

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries Receiving Payments	Total

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

v. 20230707

Name of Plan	HEATING, PIPING AND REFRIGERATION PENSION FD PENSION FUND						
Plan Year Begin Date	09/01/2023	Plan Year End Date	08/31/2024	EIN	52-1058013	PN	001

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries Receiving Payments	Total

Structured Attachment	Schedule MB, line 3(d) Withdrawal Liability Amounts	2023
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation		This Form is Open to Public Inspection

Name of Plan	HEATING, PIPING AND REFRIGERATION PENSION FD PENSION FUND						
Plan Year Begin Date	09/01/2023	Plan Year End Date	08/31/2024	EIN	52-1058013	PN	001

Payment Date	Periodic Amounts	Lump Sum Amounts	Total Amounts
2024-03-15	0	0	0

Name of Plan	HEATING, PIPING AND REFRIGERATION PENSION FD PENSION FUND						
Plan Year Begin Date	09/01/2023	**Plan Year End Date**	08/31/2024	**EIN**	52-1058013	**PN**	001

Payment Date	Periodic Amounts	Lump Sum Amounts	Total Amounts

HEATING, PIPING AND REFRIGERATION
PENSION FUND
AUGUST 31, 2024 AND 2023

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INDEPENDENT AUDITORS' REPORT

To the Board of Trustees
Heating, Piping and Refrigeration
Pension Fund
Capitol Heights, Maryland

Opinion

We have audited the accompanying financial statements of Heating, Piping and Refrigeration Pension Fund, 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 August 31, 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 in the first paragraph present fairly, in all material respects, the net assets available for benefits of Heating, Piping and Refrigeration Pension Fund as of August 31, 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 Auditors' Responsibilities for the Audit of the Financial Statements section of our report. We are required to be independent of Heating, Piping and Refrigeration Pension Fund 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 Heating, Piping and Refrigeration Pension Fund's ability to continue as a going concern for one year after the date the financial statements are available to be issued.

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

Auditors' Responsibilities for the Audit of the Financial Statements

Our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditors' 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 a substantial likelihood that, individually or in the aggregate, they would influence the judgment made by a reasonable user based on the financial statements.

In performing an audit in accordance with 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 Heating, Piping and Refrigeration Pension Fund'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 Heating, Piping and Refrigeration Pension Fund'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 audits.

Supplemental Schedules Required by ERISA

Our audits were conducted for the purpose of forming an opinion on the financial statements as a whole. The supplemental schedules of assets held as of August 31, 2024, and reportable transactions for the year ended August 31, 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.

Sanfino and Rhoades LLP

June 13, 2025

HEATING, PIPING AND REFRIGERATION

PENSION FUND

STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS

	AUGUST 31, 2024	AUGUST 31, 2023
ASSETS		
Investments, at fair value:		
Collective trust funds	$ 307,340,998	$ 287,181,742
Limited partnerships and alternative investments	262,547,868	231,746,735
Corporate stocks	252,185,819	221,263,789
Government and agency obligations	135,199,800	96,717,297
Real estate investments	90,168,672	112,067,836
Corporate obligations	75,826,031	53,454,868
Mutual funds	49,041,400	44,803,777
Short term investment funds, net of pending trades	10,538,565	6,217,248
Municipal obligations	6,907,254	3,271,350
Total Investments	$ 1,189,756,407	$ 1,056,724,642
Cash	12,803,324	6,485,223
Employers' contributions receivable	23,006,432	11,261,288
Interest and dividends receivable	1,744,786	1,146,508
Prepaid expense and other	157,084	106,486
TOTAL ASSETS	$ 1,227,468,033	$ 1,075,724,147
LIABILITIES		
Accounts payable and reciprocal liabilities	1,820,501	695,163
NET ASSETS AVAILABLE FOR BENEFITS	$ 1,225,647,532	$ 1,075,028,984

See accompanying notes to the financial statements.

HEATING, PIPING AND REFRIGERATION

PENSION FUND

STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS

	FOR THE YEARS ENDED AUGUST 31,	
	2024	2023
ADDITIONS:		
Investment income:		
Net appreciation in fair value of investments	$ 121,768,083	$ 58,400,135
Interest income	12,243,288	9,714,080
Dividend income	10,240,074	9,459,019
Totals	$ 144,251,445	$ 77,573,234
Less, investment expenses	6,079,400	6,628,845
Net investment income	$ 138,172,045	$ 70,944,389
Contributions and related income:		
Employers' contributions	$ 61,855,158	$ 58,219,899
Interest and fees on delinquencies	5,009	27,225
Total contributions and related income	$ 61,860,167	$ 58,247,124
TOTAL ADDITIONS	$ 200,032,212	$ 129,191,513
DEDUCTIONS:		
Benefits paid to participants and beneficiaries	$ 48,187,055	$ 50,298,042
Administrative expenses:		
Administrative fees	$ 305,528	$ 260,546
Insurance expense	285,452	258,235
Investment advisory services	192,090	185,373
Consulting and actuary fees	177,346	122,431
Legal fees	112,661	93,825
Office, printing, postage, and other	57,472	37,380
Audit and payroll compliance fees	56,698	53,967
Bank service charges	33,180	5,113
Meetings and conferences	4,466	5,974
Dues and subscriptions	1,716	2,474
Total administrative expenses	$ 1,226,609	$ 1,025,318
TOTAL DEDUCTIONS	$ 49,413,664	$ 51,323,360
NET INCREASE	$ 150,618,548	$ 77,868,153
NET ASSETS AVAILABLE FOR BENEFITS:		
BEGINNING OF YEAR	1,075,028,984	997,160,831
END OF YEAR	$ 1,225,647,532	$ 1,075,028,984

See accompanying notes to the financial statements.

Note 1. Description of Plan

The following description of the Heating, Piping and Refrigeration Pension Fund (the Plan) provides only general information. Participants should refer to the plan document for a more complete description of the Plan's provisions.

General - The Plan is a multiemployer defined benefit pension plan and was established pursuant to a collective bargaining agreement (CBA) and declaration of trust, effective September 1, 1955, between the Steamfitters Local Union No. 602 of the United Association of Journeymen and Apprentices of the Plumbing and Pipe Fitting Industry of the United States of America and Canada, on the one part, and the Mechanical Contractors Association of Metropolitan Washington, on the other part, to provide retirement, death, and disability benefits for eligible participants and beneficiaries. To be eligible, a participant must be working for a participating employer who is subject to the CBA or for a participating employer subject to a trustee approved participation agreement. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 (ERISA). There are approximately two hundred participating employers.

Administration of the Plan is the responsibility of the Board of Trustees (the Trustees) and is governed by a joint board consisting of equal representation from the participating employers and Local Union No. 602. The Trustees determine the appropriateness of the Plan's investments and, with the expertise of an investment advisor, monitor investment performance.

Pension, Death and Disability Benefits - Participants are eligible to receive regular retirement benefits at age 62 with at least 10 pension credits, early retirement benefits at the age of 55 with at least 10 pension credits (reduced benefit for retirement before age 60), deferred vested retirement benefits for participants who cease working in covered employment prior to age 55 with at least 5 years of vesting service that have not been cancelled by a permanent break in service (10 years of vesting service or at least 10 pension credits, if no hour of service on or after September 1, 1998), disability retirement benefits based upon the participant's total and permanent disability before age 62 with at least 10 pension credits, and having worked in covered employment for a total of at least 2,000 hours in the period consisting of the Plan Year in which the participant became permanently and totally disabled and the two previous Plan Years, and death benefits in certain situations under the Plan's provisions. Pension credits are earned based on a threshold of hours worked in covered employment for each Plan Year. Generally, a participant is credited with one year of vesting service for each Plan Year with at least 1,000 hours of service in covered employment, and reaches vested status after earning five years of vesting service that have not been cancelled by a permanent break in service. Retirement benefits are determined based on applicable benefit rates multiplied by a participant's pension credits. The forms of payment are generally either a 50%, 75%, or 100% joint and survivor pension or a single life pension.

Note 1. **Description of Plan** - (Continued)

Funding Policy - Contributing employers are required to make contributions to the Plan on behalf of covered employees in amounts determined by the CBA, which are based on each hour worked by employees. During the years ended August 31, 2024 and 2023, the rates ranged from one dollar and thirty-three cents to eight dollars and eighty-four cents for each hour worked, depending upon the classification of the employee. The Plan Trustees design the benefit structure based on information from the actuarial consultants. The Plan's actuary has certified that the minimum funding requirements of ERISA have been met as of September 1, 2023.

Participants may make contributions to the Plan, based on the same rates as contained in the collective bargaining agreement, during years in which the required employer contributions were for less than 1,800 hours, but only if the participant was in the bargaining unit for the entire year.

Pension Protection Act Funding Status - As required by ERISA under the Pension Protection Act of 2006 (PPA), the Plan's actuary has completed the Plan's actuarial funding status certification as of September 1, 2024, in accordance with generally accepted actuarial principles and practices. The certification was based on projections using the actuarial present value of accumulated benefit obligations as of September 1, 2023 and audited financial information as of August 31, 2023, as well as other financial information, including estimated cash flows for the year ended August 31, 2024 and the rate of market value return as reported by the investment consultant. The funded (zone) status provides an indication of the financial health of the Plan. The Plan was certified to be neither in critical status nor endangered status (green zone).

Note 2. **Summary of Accounting Policies**

Basis of Accounting - The accompanying financial statements are prepared on the accrual basis of accounting.

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

Note 2. **Summary of Accounting Policies** - (Continued)

Investment Valuation and Income Recognition - Investments are reported at fair value. Fair value is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. The Plan's Trustees determine the Plan's valuation policies by utilizing information provided by its investment advisor, investment managers, and custodians. See Note 6 for discussion of fair value measurements. 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) includes the Plan's gains and losses on investments bought and sold as well as held during the year.

Employer Contributions Receivable - This amount represents employer contributions related to work performed during the Plan year and received into the Plan after the close of the Plan year. Additional amounts that may be due from delinquent contributing employers are not included. The amount of any delinquencies is estimated not to have a material effect on the financial statements. Receivables are uncollateralized.

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

Administrative Expenses - The Plan's expenses are paid by the Plan, as provided by the plan document. Expenses, including certain investment related expenses, incurred in connection with the general administration of the Plan are recorded as deductions in the accompanying Statements of Changes in Net Assets Available for Benefits. In addition, certain investment related expenses are included in net appreciation (depreciation) in fair value of investments presented in the accompanying Statement of Changes in Net Assets Available for Benefits.

Subsequent Events - In preparation of these financial statements, the Plan has evaluated events and transactions for potential recognition or disclosure through June 13, 2025, which is the date the financial statements were available to be issued.

Note 3. **Change in Accounting Principle** - In June 2016, the FASB issued ASU No. 2016-13, *Financial Instruments – Credit Losses (Topic 326): Measurement of Credit Losses on Financial Instruments*. The standard changed how entities measure credit losses for loans, accounts receivable, trade receivables, other financial assets measured at amortized cost or fair value, loan commitments, debt securities, and other off balance sheet credit exposures. The most significant change is a shift from the incurred loss model to the expected loss model. The new standard was effective for years beginning after December 15, 2022. The Plan adopted the standard on September 1, 2023, using the modified-retrospective approach. Adoption of the new standard did not have a material effect on the financial statements.

Note 4. **Actuarial Present Value of Accumulated Plan Benefits** - Accumulated plan benefits are those future periodic payments, including lump sum distributions that are attributable under the Plan's provisions to the service rendered by plan participants. Accumulated plan benefits include benefits expected to be paid to (a) retired or terminated plan participants or their beneficiaries, (b) beneficiaries of plan participants who have died, and (c) present plan participants or their beneficiaries. Benefits under the Plan are based on participants' credited hours or years of service. The accumulated benefits for active employees will equal the accumulation, with interest, of the annual benefit accruals as of the benefit information date. Benefits payable under all circumstances are included to the extent they are deemed attributable to participants' service rendered to the valuation date.

The actuarial present value of accumulated plan benefits is determined by an independent actuary and is the amount that results from applying actuarial assumptions to accumulated plan benefits to reflect the time value of money (through discounts for interest) and the probability of payment (by means of decrements such as for death, disability, withdrawal, or retirement) between the valuation date and the expected date of payment. The significant actuarial assumptions used in determining the present value of accumulated plan benefits as of September 1, 2023 were (a) life expectancy of participants: healthy, 110% PRI-2012 Blue Collar Amount-weighted Mortality Table (sex-distinct, separate for annuitant and employee) projected from base year with 75% of Scale MP-2021; disabled, PRI-2012 Disabled Retiree Amount-weighted Table (sex distinct), (b) retirement age assumptions, (c) net investment return (6.75%), (d) future benefit accruals and (e) funding method.

The foregoing actuarial assumptions are based on the presumption that the Plan will continue. Were the Plan to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated Plan benefits. The computations of the actuarial present value of accumulated plan benefits were made as of September 1, 2023. Had the valuations been performed as of August 31 there would be no material differences.

Note 4. **Actuarial Present Value of Accumulated Plan Benefits** - (Continued)

The following summarizes the actuarial present value of accumulated plan benefits as of September 1, 2023 (most recent valuation date):

Vested benefits:	
Participants currently receiving payments	$ 435,647,765
Other participants	468,771,192
Total vested benefits	$ 904,418,957
Total nonvested benefits	14,727,749
Total actuarial present value of accumulated plan benefits	$ 919,146,706

The factors that affected the change in the actuarial present value of accumulated plan benefits from September 1, 2022 to September 1, 2023 are as follows:

Actuarial present value of accumulated plan benefits, September 1, 2022	$ 870,526,733
Increase in actuarial present value of accumulated plan benefits attributable to:	
Interest	56,921,532
Benefits accumulated and net experience gain or loss	29,976,684
Plan amendment	12,019,799
Benefits paid	(50,298,042)
Net increase	$ 48,619,973
Actuarial present value of accumulated plan benefits, September 1, 2023	$ 919,146,706

Note 5. **Plan Termination** - It is the intent of the Trustees to continue the Plan in full force and effect, however, the right to discontinue the Plan is reserved by the Trustees. During termination, the Plan's assets should not be used for or diverted to purposes other than the exclusive benefit of the pensioners, beneficiaries, and participants. In the event the Plan terminates, the net assets of the Plan will be allocated as prescribed by ERISA and its related regulations, generally to provide the following benefits in the order indicated:

Note 5. **Plan Termination** - (continued)

a. Benefits attributable to participant contributions, taking into account those paid out before termination.
b. Annuity benefits that former employees or their beneficiaries have been receiving for at least three years, or that employees eligible to retire for that three-year period would have been receiving if they had retired with benefits in the normal form of annuity under the Plan. The priority amount is limited to the lowest benefit that was payable (or would have been payable) during those three years. The amount is further limited to the lowest benefit that would be payable under Plan provisions in effect at any time during the five years preceding Plan termination.
c. Other vested benefits insured by Pension Benefit Guaranty Corporation (PBGC; a U.S. governmental agency) up to the applicable limitations.
d. All other vested benefits (that is, vested benefits not insured by PBGC).
e. All non-vested benefits.

Certain benefits under the Plan are insured by the PBGC if the Plan terminates. Generally, the PBGC guarantees most vested normal age retirement benefits, early retirement benefits and certain disability and survivor's benefits. However, the PBGC does not guarantee all types of benefits under the Plan, and the amount of benefit protection is subject to certain limitations. Under the multi-employer plan, the PBGC guarantees a portion of the pension earned up to $35.75 per month times the years of credited service.

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

Note 6. **Fair Value Measurements** - The fair value measurements authoritative literature establishes 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 lowest priority to unobservable inputs (level 3 measurements). The three levels of the fair value hierarchy are described as follows:

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

Note 6. **Fair Value Measurements** - (continued)

- 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 used need to maximize the use of observable inputs and minimize the use of unobservable inputs.

Following is a description of the valuation methodologies used for assets at fair value. There have been no changes in the methodologies used at August 31, 2024 and 2023.

Corporate stocks - Securities are traded on a national securities exchange and are valued at the last reported sales prices on the last business day of the plan year.

Collective trust funds - Valued at the net asset values on the last business day of the plan year.

Mutual funds - Valued at the net asset values on the last business day of the plan year.

Corporate and municipal obligations - Corporate and municipal bonds are valued at the closing prices reported in the active markets in which the bonds are traded.

Government and agency obligations - Valued at the closing prices reported in the active markets in which the individual securities are traded.

Note 6. **Fair Value Measurements** - (Continued)

Real estate investments - The Multi-Employer Property Trust investment and Employee Benefit Real Estate Fund are valued at net asset value (NAV) of units held. The NAV is used as a practical expedient to estimate fair value. The NAV is based on the fair value of the underlying investments held by the fund less its liability. This practical expedient is not used when it is determined to be probable that the fund will sell the investment for an amount different than the reported NAV.

There are also real estate investments that are traded on a national securities exchange and are valued at the last reported sales price on the last business day of the plan year.

Limited partnerships and Alternative investments - Valuations are based on the partnership capital accounts. Certain valuations, at year end, are estimated by Plan management based upon June 30, 2024 and 2023 reported values from the underlying entities.

Short-term investment funds - Short-term investments are valued at cost, which approximates the fair value of the underlying assets in the active market.

The following tables set forth by level, within the fair value hierarchy, the Plan's investment assets at fair value at August 31, 2024 and 2023, respectively:

	Assets at fair value as of August 31, 2024			
	Level 1	Level 2	Level 3	Total
Corporate stocks	$252,185,819	$ -	$ -	$ 252,185,819
Corporate, municipal, and government and agency obligations	-	217,933,085	-	217,933,085
Collective trust funds	307,340,998	-	-	307,340,998
Mutual funds	49,041,400	-	-	49,041,400
Real estate investments	2,384,866	-	-	2,384,866
Limited partnerships and alternative investments	-	60,044,238	75,763,122	135,807,360
Short-term money funds	-	10,538,565	-	10,538,565
Total in fair value hierarchy	$610,953,083	$ 288,515,888	$ 75,763,122	$ 975,232,093
Investments measured at NAV	-	-	-	214,524,314
Total investments	$610,953,083	$ 288,515,888	$ 75,763,122	$ 1,189,756,407

Note 6. **Fair Value Measurements** - (Continued)

	Assets at fair value as of August 31, 2023			
	Level 1	Level 2	Level 3	Total
Corporate stocks	$221,263,789	$ -	$ -	$ 221,263,789
Corporate, municipal, and government and agency obligations	-	153,443,515	-	153,443,515
Collective trust funds	287,181,742	-	-	287,181,742
Mutual funds	44,803,777	-	-	44,803,777
Real estate investments	2,388,615	-	-	2,388,615
Limited partnerships and alternative investments	-	45,732,105	76,107,309	121,839,414
Short-term money funds	-	6,217,247	-	6,217,247
Total in fair value hierarchy	$555,637,923	$ 205,392,867	$ 76,107,309	$ 837,138,099
Investments measured at NAV	-	-	-	219,586,543
Total investments	$555,637,923	$ 205,392,867	$ 76,107,309	$ 1,056,724,642

Transfer Between Levels

The availability of observable market data is monitored to assess the appropriate classification of financial instruments within the fair value hierarchy. Changes in economic conditions or model-based valuation techniques may require the transfer of financial instruments from one fair value level to another. In such instances, the transfer is reported at the beginning of the reporting period. For the years ended August 31, 2024 and 2023, there were no significant transfers in or out of Levels 1, 2 or 3.

Changes in Fair Value of Level 3 Assets and Related Gains and Losses

The following table sets forth a summary of changes in the fair value of the Plan's level 3 assets for the years ended August 31:

	2024	2023
Balance, beginning of year	$ 76,107,309	$ 64,497,450
Purchases, sales, issuances, and settlements, net	(4,397,494)	8,813,265
Unrealized gains (losses) related to instruments still held at the reporting date	2,785,344	411,295
Realized gains	1,267,963	2,385,299
Balance, end of year	$ 75,763,122	$ 76,107,309

Note 6. **Fair Value Measurements** - (Continued)

Gains and losses (realized and unrealized) included in changes in net assets for the period above are reported in net appreciation in fair value of investments in the statement of changes in net assets available for benefits.

Investments in Certain Entities That Calculate Net Asset Value per Share

The following tables provide additional information for the Plan's investments in certain entities that calculate net asset value per share:

	Aug. 31, 2024	Commitments	Frequency	Notice Period
Real estate funds (a)	$ 87,783,806	$ -	Quarterly	N/A
Multi-strategy hedge fund (b)	55,602,959	-	Quarterly	70 days
Total return unconstrained bond fund (c)	49,939,734	-	Daily	N/A
High yield fund (d)	11,275,041	-	Monthly	N/A
Private equity fund (e)	9,922,774	1,930,152	See (e)	N/A
Total	$ 214,524,314	$ 1,930,152		

	Fair Value Aug. 31, 2023	Unfunded Commitments	Redemption Frequency	Redemption Notice Period
Real estate funds (a)	$ 109,679,222	$ -	Quarterly	N/A
Multi-strategy hedge fund (b)	50,740,512	-	Quarterly	70 days
Total return unconstrained bond fund (c)	39,713,575	-	Daily	N/A
High yield fund (d)	8,778,138	-	Monthly	N/A
Private equity fund (e)	10,675,096	2,419,509	See (e)	N/A
Total	$ 219,586,543	$ 2,419,509		

a. This class includes real estate funds that invest primarily in commercial real properties in the U.S. These investments seek to produce risk-adjusted returns from rental income and long-term capital appreciation of real properties. The fair values of the investments in this class have been estimated using the net asset value per share of the investments. Requests to redeem these investments may be subject to a lock-up period of up to one year.
b. This class invests in a hedge fund whose underlying portfolios of assets are structured to pursue multiple strategies, including arbitrage and equities, to diversify risks and reduce volatility. The fair value of this investment has been estimated using the net asset value representing a proportionate share of the Plan's ownership interest in partners' capital.

Note 6. **Fair Value Measurements** - (Continued)

c. This class includes investments whose underlying assets are primarily invested in notes and debentures and investments in affiliated companies. The objective of the investment is to maximize long-term return, consistent with prudent investment management. The fair value of the investment has been estimated using the net asset value per share of the investment.
d. This class includes an investment whose underlying assets are invested in a diversified portfolio of high yield fixed income corporate securities by emphasizing securities of companies with improving credit rankings in recovering industries. The long-term objective is to outperform the Citigroup High Yield Market Capped Index over a full market cycle. The fair value of the investment has been estimated using the net asset value per share of the investment.
e. This class includes an investment whose underlying assets are invested primarily in minor equity interests in investment management companies. The investment seeks to derive significant income from the sponsorship and management of hedge funds and related products. The fair value of this investment has been estimated using the net asset value representing a proportionate share of the Plan's ownership interest in partners' capital. This investment generally cannot be redeemed prior to the end of the partnership operating agreement.

Note 7. **Tax Status** - The Plan obtained its latest determination letter on December 11, 2015, in which the Internal Revenue Service states that the Plan and related trust, as then designed, are in compliance with applicable requirements of the Internal Revenue Code. The Plan has been amended since receiving the determination letter. However, the Plan administrator and Plan counsel believe the Plan is currently designed and being operated in compliance with the applicable requirements of the IRC, and, therefore, believe that the Plan is qualified, and the related trust is tax-exempt.

Accounting principles generally accepted in the United States of America require plan management to evaluate tax positions taken by the Plan and recognize a tax liability (or asset) if the organization has taken an uncertain position that more likely than not would not be sustained upon examination by the IRS. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress.

Note 8. **Party-in-Interest Transactions** - As described in Note 2, the Plan paid certain administrative expenses related to plan operations and investment activity to various service providers. Such transactions are considered exempt party-in-interest transactions under ERISA.

Note 9. **Reciprocity Agreements** - The Plan participates in reciprocity agreements whereby the Plan is required to remit funds received and is entitled to receive funds from participating employers on behalf of temporary employees to and from the employees' participating local unions. Reciprocal payments received are included in employer contributions in the statements of changes in net assets available for benefits. Payments made to other plans for reciprocal contributions collected on behalf of those plans are not reflected in the statement of changes in net assets available for benefits as they do not represent an expense of the Plan.

Note 10. **Risks and Uncertainties** - The Plan invests in various investment securities. Investment securities are exposed to various risks such as interest rate, market, and credit risks. Due to the level of risk associated with certain investment securities and to uncertainties in estimates and assumptions, it is at least reasonably possible that changes in the values of investment securities will occur in the near term and that such changes could materially affect the amounts reported in the statement of net assets available for benefits.

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

Note 11. **Plan Amendments -** In August 2022, the Trustees approved an amendment to increase the accrued benefit rate from $137 to $175, effective September 1, 2022, along with a one-time pension payment to be paid to participants in pay status. In July 2023, the Trustees approved an amendment to increase the accrued benefit rate from $175 per pension credit to $200 per pension credit for service performed on and after September 1, 2023 and also to reduce the number of hours needed in a plan year to earn one pension credit from 1,800 to 1,700 for service performed on and after September 1, 2023.

Heating, Piping & Refrigeration Pension Fund
Form 5500 for the year ended August 31, 2024
EIN: 52-1058013

Schedule H, line 4i - Schedule of Assets (Held at end of year)

(b) Identity of issue	(c) Description	(d) Cost	(e) Current value
EB Real Estate Fund	Common/Collective Trust	17,834,487.00	36,818,564.00
Blackstone IV	Alternative	5,981,862.00	7,821,901.00
Multi-Employer Property Trust	Common/Collective Trust	18,422,271.00	35,435,665.00
Earnest Partners International Fund	Common/Collective Trust	31,256,339.00	62,384,896.00
Crescent Capital VI	Alternative	801,482.00	1,166,720.00
Grosvenor	Alternative	36,500,000.00	55,602,959.00
Blackrock	Mutual fund	48,826,332.00	49,041,400.00
Western	Alternative	42,330,453.00	49,939,734.00
Blue Owl	Alternative	4,978,030.00	9,922,774.00
NB Crossroads XXI	Alternative	5,629,814.00	9,418,676.00
Loomis Sayles	Common/Collective Trust	36,824,386.00	133,848,015.00
Crescent Capital VII	Alternative	4,009,885.00	5,059,871.00
Hamilton Lane IV	Alternative	2,423,389.00	2,395,328.00
NB Crossroads XXII	Alternative	6,870,268.00	11,514,288.00
JPMCB Special Situation Property Fund	Mutual fund	18,869,463.00	15,529,578.00
Shenkman	Alternative	49,323,169.00	60,044,238.00
Longview Broad Market 300 Index Fund	Common/Collective Trust	77,023,101.00	111,108,086.00
NB Crossroads Fund 23 Plan LP	Alternative	11,638,295.00	15,830,885.00
Hamilton Lane VII	Alternative	10,997,783.00	11,331,455.00
Crescent Capital VIII	Alternative	9,368,036.00	8,902,878.00
PennantPark II	Alternative	2,197,202	2,321,120.00

ASSET STATEMENT

SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
CASH & CASH EQUIVALENTS							
	MONEY MARKET FUNDS						
419,893.010 3/08/12	WILMINGTON US TREASURY MMKT CL SLCT CUSIP: 97181C514	419,893.01	419,893.01 1.0000	1.4	1,982.39	5.0	21,145
	TOTAL MONEY MARKET FUNDS	**419,893.01**	**419,893.01**	**1.4**	**1,982.39**	**5.0**	**21,145**
TOTAL CASH & CASH EQUIVALENTS		**419,893.01**	**419,893.01**	**1.4**	**1,982.39**	**5.0**	**21,145**
EQUITIES							
	COMMON EQUITY SECURITIES						
	MATERIALS						
2,600.000 8/30/24	AMERICAN WOODMARK CORP CUSIP: 030506109	157,583.34	232,986.00 89.6100	0.8	0.00	0.0	0
2,800.000 8/30/24	COMMERCIAL METALS COMPANY CUSIP: 201723103	52,720.87	150,052.00 53.5900	0.5	0.00	1.3	2,016
1,000.000 8/30/24	GIBRALTAR INDUSTRIES INC CUSIP: 374689107	50,913.01	69,670.00 69.6700	0.2	0.00	0.0	0
3,300.000 8/30/24	GREIF INC COMMON CL A CUSIP: 397624107	212,967.78	206,316.00 62.5200	0.7	0.00	3.5	7,128
3,900.000 8/30/24	HUNTSMAN CORPORATION CUSIP: 447011107	92,564.90	85,995.00 22.0500	0.3	0.00	4.5	3,900
2,200.000 8/30/24	KAISER ALUMINUM CORPORATION CUSIP: 483007704	153,171.06	164,010.00 74.5500	0.6	0.00	4.1	6,776
15,250.000 8/30/24	LSB INDUSTRIES INC CUSIP: 502160104	186,525.61	120,932.50 7.9300	0.4	0.00	0.0	0
9,700.000 8/30/24	METALLUS INC CUSIP: 887399103	143,190.80	157,722.00 16.2600	0.5	0.00	0.0	0

continued

ASSET STATEMENT

SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
6,000.000 8/30/24	RADIUS RECYCLING, INC. CUSIP: 806882106	159,711.78	90,840.00 15.1400	0.3	0.00	4.9	4,500
	TOTAL MATERIALS	**1,209,349.15**	**1,278,523.50**	**4.4**	**0.00**	**1.9**	**24,320**
	INDUSTRIALS						
1,900.000 8/30/24	ASGN INCORPORATED CUSIP: 00191U102	78,331.51	182,704.00 96.1600	0.6	0.00	0.0	0
6,500.000 8/30/24	COLUMBUS MCKINNON CORP CUSIP: 199333105	198,130.80	222,365.00 34.2100	0.8	0.00	0.8	1,820
700.000 8/30/24	CURTISS WRIGHT CORP CUSIP: 231561101	62,673.03	221,102.00 315.8600	0.8	0.00	0.3	588
1,700.000 8/30/24	DOUGLAS DYNAMICS INC CUSIP: 25960R105	44,434.86	47,328.00 27.8400	0.2	0.00	4.2	2,006
1,325.000 8/30/24	EMCOR GROUP INC CUSIP: 29084Q100	74,379.83	520,804.50 393.0600	1.8	0.00	0.3	1,325
13,000.000 8/30/24	GENCOR INDUSTRIES INC CUSIP: 368678108	187,090.98	262,210.00 20.1700	0.9	0.00	0.0	0
7,100.000 8/30/24	GRANITE CONSTRUCTION INCORPORATED CUSIP: 387328107	250,259.60	533,636.00 75.1600	1.8	0.00	0.7	3,692
16,000.000 8/30/24	HAYWARD HOLDINGS INC CUSIP: 421298100	159,000.89	237,440.00 14.8400	0.8	0.00	0.0	0
5,500.000 8/30/24	HEIDRICK & STRUGGLES INTL INC CUSIP: 422819102	155,019.64	212,300.00 38.6000	0.7	0.00	1.6	3,300
4,900.000 8/30/24	HNI CORPORATION CUSIP: 404251100	152,710.27	263,865.00 53.8500	0.9	1,650.00	2.4	6,468
2,250.000 8/30/24	ICF INTERNATIONAL INC CUSIP: 44925C103	135,970.98	372,960.00 165.7600	1.3	0.00	0.3	1,260
1,000.000 8/30/24	ITRON INC COM CUSIP: 465741106	52,111.91	102,220.00 102.2200	0.3	0.00	0.0	0
26,450.000 8/30/24	LSI INDUSTRIES INC CUSIP: 50216C108	236,902.11	420,819.50 15.9100	1.4	1,322.50	1.3	5,290

continued

ASSET STATEMENT

SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
9,800.000 8/30/24	MASTERCRAFT BOAT HOLDINGS INC CUSIP: 57637H103	197,030.12	181,594.00 18.5300	0.6	0.00	0.0	0
5,000.000 8/30/24	MILLER INDUSTRIES INC/TENN CUSIP: 600551204	136,554.84	303,550.00 60.7100	1.0	0.00	1.3	3,800
6,500.000 8/30/24	MUELLER INDS INC COM CUSIP: 624756102	100,685.38	472,615.00 72.7100	1.6	0.00	1.1	5,200
100.000 8/30/24	OSHKOSH CORPORATION CUSIP: 688239201	10,029.29	10,791.00 107.9100	0.0	0.00	1.7	184
1,075.000 8/30/24	OWENS CORNING INC CUSIP: 690742101	66,190.44	181,384.75 168.7300	0.6	0.00	1.4	2,580
8,850.000 8/30/24	QUANEX BUILDING PRODUCTS CORP CUSIP: 747619104	153,920.00	244,525.50 27.6300	0.8	0.00	1.2	2,832
450.000 8/30/24	REGAL REXNORD CORPORATION CUSIP: 758750103	34,301.40	75,514.50 167.8100	0.3	0.00	0.8	630
1,250.000 8/30/24	SCIENCE APPLICATIONS INTL CORP CUSIP: 808625107	105,675.89	163,237.50 130.5900	0.6	0.00	1.1	1,850
2,500.000 8/30/24	TEEKAY TANKERS LTD CL A CUSIP: Y8565N300	108,083.50	142,200.00 56.8800	0.5	0.00	1.8	2,500
10,000.000 8/30/24	VISHAY INTERTECHNOLOGY COMMON CUSIP: 928298108	148,299.09	201,500.00 20.1500	0.7	0.00	2.0	4,000
4,100.000 8/30/24	V2X, INC CUSIP: 92242T101	191,756.61	232,265.00 56.6500	0.8	0.00	0.0	0
	TOTAL INDUSTRIALS	**3,039,542.97**	**5,808,931.25**	**20.0**	**2,972.50**	**0.8**	**49,325**
	COMMUNICATION SERVICES						
8,300.000 8/30/24	BOWLERO CORP CL A CUSIP: 10258P102	88,574.13	91,715.00 11.0500	0.3	456.50	2.0	1,826
7,700.000 8/30/24	MADISON SQUARE GARDEN ETMT CORP CL A CUSIP: 558256103	281,270.28	325,094.00 42.2200	1.1	0.00	0.0	0
1,000.000 8/30/24	MADISON SQUARE GARDEN SPORTS CORP. CUSIP: 55825T103	168,119.59	209,050.00 209.0500	0.7	0.00	0.0	0

continued

ASSET STATEMENT

SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
8,850.000 8/30/24	SONOS INC CUSIP: 83570H108	169,584.37	108,235.50 12.2300	0.4	0.00	0.0	0
3,850.000 8/30/24	SPHERE ENTERTAINMENT CO CL A CUSIP: 55826T102	138,322.93	179,410.00 46.6000	0.6	0.00	0.0	0
	TOTAL COMMUNICATION SERVICES	**845,871.30**	**913,504.50**	**3.1**	**456.50**	**0.2**	**1,826**
	CONSUMER DISCRETIONARY						
2,275.000 8/30/24	ABERCROMBIE & FITCH CO CL A CUSIP: 002896207	54,258.40	335,721.75 147.5700	1.2	0.00	0.0	0
1,250.000 8/30/24	ACADEMY SPORTS & OUTDOORS INC CUSIP: 00402L107	40,764.06	69,350.00 55.4800	0.2	0.00	0.7	500
10,850.000 8/30/24	AMERICAN EAGLE OUTFITTER INC CUSIP: 02553E106	139,875.07	223,293.00 20.5800	0.8	0.00	2.4	5,425
2,000.000 8/30/24	AMERICAN PUBLIC EDUCATION INC CUSIP: 02913V103	40,910.31	33,440.00 16.7200	0.1	0.00	0.0	0
7,200.000 8/30/24	BLOOMIN' BRANDS CUSIP: 094235108	162,774.09	126,000.00 17.5000	0.4	1,728.00	5.5	6,912
1,200.000 8/30/24	BRP INC CUSIP: 05577W200	82,772.99	86,856.00 72.3800	0.3	0.00	0.8	740
100.000 8/30/24	CHURCHILL DOWNS INC CUSIP: 171484108	1,240.35	13,897.00 138.9700	0.0	0.00	0.3	38
3,200.000 8/30/24	DANA INCORPORATED CUSIP: 235825205	58,305.57	36,128.00 11.2900	0.1	0.00	3.5	1,280
2,300.000 8/30/24	GENTEX CORP COM CUSIP: 371901109	66,221.74	72,059.00 31.3300	0.3	0.00	1.5	1,104
3,850.000 8/30/24	GOLDEN ENTERTAINMENT INC CUSIP: 381013101	124,745.76	124,701.50 32.3900	0.4	0.00	3.1	3,850
2,650.000 8/30/24	HELEN OF TROY LTD CUSIP: G4388N106	252,831.39	141,457.00 53.3800	0.5	0.00	0.0	0
3,400.000 8/30/24	KB HOME COM CUSIP: 48666K109	101,803.82	284,614.00 83.7100	1.0	0.00	1.2	3,400

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ASSET STATEMENT

SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
4,850.000 8/30/24	LA-Z-BOY INCORPORATED CUSIP: 505336107	120,199.75	196,764.50 40.5700	0.7	0.00	2.0	3,880
1,150.000 8/30/24	POLARIS INC CUSIP: 731068102	106,516.82	97,347.50 84.6500	0.3	0.00	3.1	3,036
6,200.000 8/30/24	REX AMERICAN RESOURCES CORPORATION CUSIP: 761624105	170,308.54	281,170.00 45.3500	1.0	0.00	0.0	0
4,500.000 8/30/24	STEVEN MADDEN LTD. CUSIP: 556269108	97,889.13	202,950.00 45.1000	0.7	0.00	1.9	3,780
1,400.000 8/30/24	STONERIDGE INC CUSIP: 86183P102	21,438.72	20,076.00 14.3400	0.1	0.00	0.0	0
1,750.000 8/30/24	TAPESTRY INC CUSIP: 876030107	66,931.10	71,697.50 40.9700	0.3	0.00	3.4	2,450
5,150.000 8/30/24	URBAN OUTFITTERS INC CUSIP: 917047102	143,049.94	187,048.00 36.3200	0.6	0.00	0.0	0
2,100.000 8/30/24	VISTEON CORP CUSIP: 92839U206	179,111.93	212,583.00 101.2300	0.7	0.00	0.0	0
1,300.000 8/30/24	WILLIAM SONOMA INC COM CUSIP: 969904101	41,547.26	174,629.00 134.3300	0.6	0.00	1.7	2,964
	TOTAL CONSUMER DISCRETIONARY	**2,073,496.74**	**2,991,782.75**	**10.3**	**1,728.00**	**1.3**	**39,359**
	CONSUMER STAPLES						
1,050.000 8/30/24	COMFORT SYSTEMS USA INCORPORATED CUSIP: 199908104	23,419.51	371,196.00 353.5200	1.3	0.00	0.3	1,260
1,600.000 8/30/24	INGLES MARKETS INC CL A CUSIP: 457030104	118,635.11	118,400.00 74.0000	0.4	0.00	0.9	1,056
13,000.000 8/30/24	NOMAD FOODS LTD CUSIP: G6564A105	240,825.60	244,400.00 18.8000	0.8	0.00	3.2	7,800
2,600.000 8/30/24	SPECTRUM BRANDS HOLDINGS INC CUSIP: 84790A105	167,690.41	245,232.00 94.3200	0.8	1,092.00	1.8	4,368

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ASSET STATEMENT

SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
3,700.000 8/30/24	VILLAGE SUPER MKT INC CL A CUSIP: 927107409	83,886.24	118,955.00 32.1500	0.4	0.00	3.1	3,700
	TOTAL CONSUMER STAPLES	**634,456.87**	**1,098,183.00**	**3.8**	**1,092.00**	**1.7**	**18,184**
	ENERGY						
8,500.000 8/30/24	DELEK US HOLDINGS INC CUSIP: 24665A103	221,473.78	173,570.00 20.4200	0.6	0.00	5.0	8,670
25,700.000 8/30/24	HELIX ENERGY SOLUTIONS GRP CUSIP: 42330P107	116,512.50	288,354.00 11.2200	1.0	0.00	0.0	0
4,650.000 8/30/24	HELMERICH & PAYNE INC COM CUSIP: 423452101	171,146.97	151,729.50 32.6300	0.5	0.00	3.1	4,650
3,300.000 8/30/24	KBR INC CUSIP: 48242W106	51,796.27	228,888.00 69.3600	0.8	0.00	0.9	1,980
21,500.000 8/30/24	MAGNOLIA OIL & GAS CORP CL A CUSIP: 559663109	330,051.75	550,615.00 25.6100	1.9	2,795.00	2.0	10,857
3,600.000 8/30/24	NOBLE CORP PLC CL A CUSIP: G65431127	156,231.36	137,340.00 38.1500	0.5	0.00	5.2	7,200
9,500.000 8/30/24	NORTHWESTERN ENERGY GROUP, INC CUSIP: 668074305	437,317.28	516,705.00 54.3900	1.8	0.00	4.8	24,700
3,200.000 8/30/24	OVINTIV INC CUSIP: 69047Q102	116,590.78	137,056.00 42.8300	0.5	0.00	2.8	3,840
5,300.000 8/30/24	SEADRILL LTD CUSIP: G7997W102	240,726.47	228,536.00 43.1200	0.8	0.00	0.0	0
16,200.000 8/30/24	SELECT WATER SOLUTIONS INC CUSIP: 81617J301	123,098.84	186,786.00 11.5300	0.6	0.00	2.1	3,888
	TOTAL ENERGY	**1,964,946.00**	**2,599,579.50**	**9.0**	**2,795.00**	**2.5**	**65,785**
	FINANCIALS						
6,000.000 8/30/24	ATLANTIC UNION BANKSHARES CORP CUSIP: 04911A107	180,422.06	238,080.00 39.6800	0.8	0.00	3.2	7,680

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ASSET STATEMENT

SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
9,700.000 8/30/24	BERKSHIRE HILLS BANCORP INC CUSIP: 084680107	236,684.08	267,138.00 27.5400	0.9	0.00	2.6	6,984
9,450.000 8/30/24	BROADSTONE NET LEASE INC CUSIP: 11135E203	151,432.21	172,935.00 18.3000	0.6	0.00	6.3	10,962
8,900.000 8/30/24	COLUMBIA BANKING SYSTEM INC CUSIP: 197236102	212,625.20	224,102.00 25.1800	0.8	3,204.00	5.7	12,816
4,850.000 8/30/24	COMMUNITY WEST BANCSHARES CUSIP: 203937107	83,183.08	98,940.00 20.4000	0.3	0.00	2.3	2,328
11,200.000 8/30/24	DIME COMMUNITY BANCSHARES INC CUSIP: 25432X102	239,717.07	291,312.00 26.0100	1.0	0.00	3.8	11,200
15,450.000 8/30/24	EASTERN BANKSHARES INC CUSIP: 27627N105	214,718.55	262,186.50 16.9700	0.9	0.00	2.6	6,798
280.000 8/30/24	EVEREST GROUP, LTD. CUSIP: G3223R108	74,365.08	109,827.20 392.2400	0.4	0.00	2.0	2,240
50.000 8/30/24	FIRST CITIZENS BANCSHARES INC CL A CUSIP: 31946M103	16,063.21	101,535.00 2030.7000	0.3	82.00	0.3	328
5,000.000 8/30/24	FIRST COMMUNITY BANKSHARES, INC CUSIP: 31983A103	96,260.74	220,600.00 44.1200	0.8	0.00	2.8	6,200
6,850.000 8/30/24	FIRST MERCHANTS CORPORATION COM CUSIP: 320817109	201,045.47	267,150.00 39.0000	0.9	0.00	3.6	9,590
9,000.000 8/30/24	OCEANFIRST FINL CORP COM CUSIP: 675234108	177,444.07	160,830.00 17.8700	0.6	0.00	4.5	7,200
3,150.000 8/30/24	OLD REPUBLIC INTL CORP COM CUSIP: 680223104	50,687.81	112,990.50 35.8700	0.4	0.00	3.0	3,339
1,500.000 8/30/24	PIPER SANDLER COMPANIES CUSIP: 724078100	92,845.85	409,050.00 272.7000	1.4	975.00	0.9	3,675
4,500.000 8/30/24	PRINCETON BANCORP INC CUSIP: 74179A107	141,191.25	167,580.00 37.2400	0.6	0.00	3.2	5,400
16,500.000 8/30/24	PROVIDENT FINANCIAL SERVICES INC CUSIP: 74386T105	223,826.13	314,655.00 19.0700	1.1	0.00	5.0	15,840

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ASSET STATEMENT

SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
9,700.000 8/30/24	SANDY SPRING BANCORP INC CUSIP: 800363103	236,301.86	303,610.00 31.3000	1.0	0.00	4.3	13,192
1,725.000 8/30/24	SELECTIVE INS GROUP INC CUSIP: 816300107	43,999.30	156,940.50 90.9800	0.5	603.75	1.5	2,415
2,000.000 8/30/24	STIFEL FINANCIAL CORPORATION CUSIP: 860630102	39,831.10	176,280.00 88.1400	0.6	0.00	1.9	3,360
11,200.000 8/30/24	TRUSTCO BANK CORP NY CUSIP: 898349204	346,639.38	390,208.00 34.8400	1.3	0.00	4.1	16,128
2,400.000 8/30/24	UMB FINANCIAL CORP CUSIP: 902788108	217,155.13	248,616.00 103.5900	0.9	0.00	1.5	3,744
2,800.000 8/30/24	UNITED BANKSHARES INC CUSIP: 909907107	78,080.75	108,836.00 38.8700	0.4	0.00	3.8	4,144
7,500.000 8/30/24	UNITED COMMUNITY BANKS INC CUSIP: 90984P303	159,069.00	228,525.00 30.4700	0.8	0.00	3.1	7,200
5,000.000 8/30/24	UNITED FIRE GROUP INC CUSIP: 910340108	128,764.26	102,350.00 20.4700	0.3	800.00	3.1	3,200
15,350.000 8/30/24	WAFD, INC CUSIP: 938824109	391,943.26	562,884.50 36.6700	1.9	3,991.00	2.8	15,964
6,600.000 8/30/24	WEBSTER FINL CORP WATERBURY COM CUSIP: 947890109	169,770.19	313,038.00 47.4300	1.1	0.00	3.4	10,560
	TOTAL FINANCIALS	**4,204,066.09**	**6,010,199.20**	**20.7**	**9,655.75**	**3.2**	**192,487**
	HEALTH CARE						
1,450.000 8/30/24	AMN HEALTHCARE SERVICES INCORPORATED CUSIP: 001744101	76,019.29	76,893.50 53.0300	0.3	0.00	0.0	0
28,900.000 8/30/24	ANGIODYNAMICS INC CUSIP: 03475V101	299,938.93	215,594.00 7.4600	0.7	0.00	0.0	0
13,500.000 8/30/24	CROSS COUNTRY HEALTH CARE INC CUSIP: 227483104	153,575.66	201,420.00 14.9200	0.7	0.00	0.0	0
2,850.000 8/30/24	ENCOMPASS HEALTH CORP CUSIP: 29261A100	113,590.50	265,192.50 93.0500	0.9	0.00	0.7	1,938

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
21,600.000 8/30/24	ENHABIT INC CUSIP: 29332G102	355,529.00	182,304.00 8.4400	0.6	0.00	0.0	0
7,000.000 8/30/24	EXELIXIS INC CUSIP: 30161Q104	141,044.50	182,210.00 26.0300	0.6	0.00	0.0	0
18,700.000 8/30/24	INNOVIVA INC CUSIP: 45781M101	257,688.06	362,406.00 19.3800	1.3	0.00	0.0	0
6,350.000 8/30/24	INTEGRA LIFESCIENCES HOLDING CUSIP: 457985208	185,956.10	129,159.00 20.3400	0.4	0.00	0.0	0
300.000 8/30/24	JAZZ PHARMACEUTICALS PLC CUSIP: G50871105	39,693.60	34,794.00 115.9800	0.1	0.00	0.0	0
14,450.000 8/30/24	MARAVAI LIFESCIENCES HLDGS INC CL A CUSIP: 56600D107	169,673.38	130,772.50 9.0500	0.4	0.00	0.0	0
1,500.000 8/30/24	NATIONAL HEALTHCARE CORP CUSIP: 635906100	99,771.42	205,695.00 137.1300	0.7	0.00	1.8	3,660
11,350.000 8/30/24	ORASURE TECHNOLOGIES INC CUSIP: 68554V108	92,536.35	50,848.00 4.4800	0.2	0.00	0.0	0
10,300.000 8/30/24	PERRIGO CO PLC CUSIP: G97822103	337,397.20	299,730.00 29.1000	1.0	2,842.80	3.8	11,371
1,700.000 8/30/24	PROTHENA CORP PLC CUSIP: G72800108	68,466.88	37,859.00 22.2700	0.1	0.00	0.0	0
850.000 8/30/24	QUIDELORTHO CORP CUSIP: 219798105	54,800.85	35,912.50 42.2500	0.1	0.00	0.0	0
	TOTAL HEALTH CARE	**2,445,681.72**	**2,410,790.00**	**8.3**	**2,842.80**	**0.7**	**16,969**
	INFORMATION TECHNOLOGY						
22,350.000 8/30/24	ADEIA INC CUSIP: 00676P107	224,367.93	281,610.00 12.6000	1.0	1,117.50	1.6	4,470
24,500.000 8/30/24	AXT INC CUSIP: 00246W103	97,850.41	64,925.00 2.6500	0.2	0.00	0.0	0
3,850.000 8/30/24	AZENTA INC CUSIP: 114340102	163,047.49	190,652.00 49.5200	0.7	0.00	0.0	0

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
500.000 8/30/24	COHERENT CORP CUSIP: 19247G107	21,338.92	38,975.00 77.9500	0.1	0.00	0.0	0
6,700.000 8/30/24	COHU INCORPORATED CUSIP: 192576106	134,184.97	180,297.00 26.9100	0.6	0.00	0.0	0
11,350.000 8/30/24	HARMONIC LIGHTWAVES INC COM CUSIP: 413160102	94,751.63	164,007.50 14.4500	0.6	0.00	0.0	0
11,000.000 8/30/24	INMODE LTD CUSIP: M5425M103	264,531.67	183,810.00 16.7100	0.6	0.00	0.0	0
600.000 8/30/24	IPG PHOTONICS CORP CUSIP: 44980X109	62,684.29	41,022.00 68.3700	0.1	0.00	0.0	0
1,150.000 8/30/24	KULICKE & SOFFA INDUSTRIES INC CUSIP: 501242101	56,310.99	50,381.50 43.8100	0.2	0.00	1.8	920
11,450.000 8/30/24	KVH INDUSTRIES INC CUSIP: 482738101	116,093.54	50,838.00 4.4400	0.2	0.00	0.0	0
1,200.000 8/30/24	MKS INSTRUMENTS INC CUSIP: 55306N104	56,212.41	143,076.00 119.2300	0.5	264.00	0.7	1,056
925.000 8/30/24	ONTO INNOVATION INC CUSIP: 683344105	32,768.23	197,228.50 213.2200	0.7	0.00	0.0	0
3,150.000 8/30/24	OSI SYS INC CUSIP: 671044105	315,316.84	472,090.50 149.8700	1.6	0.00	0.0	0
3,500.000 8/30/24	PERION NETWORK LTD CUSIP: M78673114	87,000.19	29,925.00 8.5500	0.1	0.00	0.0	0
4,600.000 8/30/24	PROGRESS SOFTWARE CORP CUSIP: 743312100	195,547.10	267,490.00 58.1500	0.9	805.00	1.2	3,220
250.000 8/30/24	QORVO INC CUSIP: 74736K101	15,400.21	28,972.50 115.8900	0.1	0.00	0.0	0
5,900.000 8/30/24	SILICOM LTD CUSIP: M84116108	188,427.96	76,700.00 13.0000	0.3	0.00	0.0	0
4,200.000 8/30/24	SILICON MOTION TECHNOLOGY ADR CUSIP: 82706C108	235,295.68	266,994.00 63.5700	0.9	0.00	3.1	8,358

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
3,300.000 8/30/24	STRIDE INC CUSIP: 86333M108	87,314.70	271,722.00 82.3400	0.9	0.00	0.0	0
5,700.000 8/30/24	TOWER SEMICONDUCTOR LTD CUSIP: M87915274	174,973.35	251,883.00 44.1900	0.9	0.00	0.0	0
725.000 8/30/24	UNIVERSAL DISPLAY CORP CUSIP: 91347P105	62,818.16	140,447.00 193.7200	0.5	0.00	0.8	1,160
	TOTAL INFORMATION TECHNOLOGY	**2,686,236.67**	**3,393,046.50**	**11.7**	**2,186.50**	**0.6**	**19,184**
	UTILITIES						
1,850.000 8/30/24	PORTLAND GENERAL ELECTRIC CO CUSIP: 736508847	79,353.32	89,003.50 48.1100	0.3	0.00	4.2	3,700
	TOTAL UTILITIES	**79,353.32**	**89,003.50**	**0.3**	**0.00**	**4.2**	**3,700**
	MISCELLANEOUS						
19,450.000 8/30/24	MAGNACHIP SEMICONDUCTOR CORP CUSIP: 55933J203	204,953.32	91,804.00 4.7200	0.3	0.00	0.0	0
	TOTAL MISCELLANEOUS	**204,953.32**	**91,804.00**	**0.3**	**0.00**	**0.0**	**0**
	REAL ESTATE						
1,000.000 8/30/24	AGREE REALTY CUSIP: 008492100	56,404.41	73,010.00 73.0100	0.3	250.00	4.1	3,000
16,200.000 8/30/24	APPLE HOSPITALITY REIT INC REIT CUSIP: 03784Y200	242,719.65	233,928.00 14.4400	0.8	1,296.00	6.6	15,552
11,150.000 8/30/24	BRANDYWINE REALTY TRUST (REIT) CUSIP: 105368203	97,467.24	58,314.50 5.2300	0.2	0.00	11.5	6,690
9,750.000 8/30/24	COMMUNITY HEALTHCARE TRUST INC REIT CUSIP: 20369C106	254,162.31	182,617.50 18.7300	0.6	0.00	9.8	17,891
14,600.000 8/30/24	DIAMONDROCK HOSPITALITY COMPANY REIT CUSIP: 252784301	126,757.10	128,334.00 8.7900	0.4	0.00	1.4	1,752
6,500.000 8/30/24	HEALTHPEAK OP, LLC. REIT CUSIP: 42250P103	136,817.09	144,820.00 22.2800	0.5	0.00	5.4	7,800

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
4,000.000 8/30/24	KITE REALTY GROUP TRUST REIT CUSIP: 49803T300	83,820.50	104,320.00 26.0800	0.4	0.00	3.9	4,040
22,500.000 8/30/24	LXP INDUSTRIAL TRUST REIT CUSIP: 529043101	221,060.34	233,100.00 10.3600	0.8	0.00	5.0	11,700
14,800.000 8/30/24	NEWMARK GROUP INC CL A CUSIP: 65158N102	165,550.88	204,684.00 13.8300	0.7	444.00	0.9	1,776
10,400.000 8/30/24	PIEDMONT OFFICE REALTY TRUST-A CUSIP: 720190206	113,343.39	101,504.00 9.7600	0.3	1,300.00	5.1	5,200
19,700.000 8/30/24	SABRA HEALTH CARE REIT INC CUSIP: 78573L106	301,587.95	335,688.00 17.0400	1.2	0.00	7.0	23,640
14,000.000 8/30/24	SUMMIT HOTEL PROPERTIES INC CUSIP: 866082100	111,350.93	95,060.00 6.7900	0.3	0.00	4.7	4,480
	TOTAL REAL ESTATE	**1,911,041.79**	**1,895,380.00**	**6.5**	**3,290.00**	**5.5**	**103,521**
	TOTAL COMMON EQUITY SECURITIES	**21,298,995.94**	**28,580,727.70**	**98.5**	**27,019.05**	**1.9**	**534,661**
TOTAL EQUITIES		**21,298,995.94**	**28,580,727.70**	**98.5**	**27,019.05**	**1.9**	**534,661**
TOTAL INVESTMENT PORTFOLIO		**21,718,888.95**	**29,000,620.71**	**100.0**	**29,001.44**	**1.9**	**555,806**
	ENDING ACCRUAL FOR PERIOD		29,001.44				
TOTAL VALUE			**29,029,622.15**				

ASSET STATEMENT

SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
CASH & CASH EQUIVALENTS							
	MONEY MARKET FUNDS						
1,130,804.840 3/08/12	WILMINGTON US TREASURY MMKT CL SLCT CUSIP: 97181C514	1,130,804.84	1,130,804.84 1.0000	4.3	3,598.25	5.0	56,946
	TOTAL MONEY MARKET FUNDS	**1,130,804.84**	**1,130,804.84**	**4.3**	**3,598.25**	**5.0**	**56,946**
TOTAL CASH & CASH EQUIVALENTS		**1,130,804.84**	**1,130,804.84**	**4.3**	**3,598.25**	**5.0**	**56,946**
EQUITIES							
	COMMON EQUITY SECURITIES						
	MATERIALS						
3,979.000 8/30/24	ATI INC CUSIP: 01741R102	225,449.19	254,178.52 63.8800	1.0	0.00	0.0	0
2,841.000 8/30/24	QUAKER CHEM CORP CUSIP: 747316107	240,123.77	480,896.07 169.2700	1.8	0.00	1.1	5,511
	TOTAL MATERIALS	**465,572.96**	**735,074.59**	**2.8**	**0.00**	**0.8**	**5,511**
	INDUSTRIALS						
3,258.000 8/30/24	AAON INC CUSIP: 000360206	264,352.36	311,171.58 95.5100	1.2	0.00	0.3	1,042
1,891.000 8/30/24	AEROVIRONMENT INC CUSIP: 008073108	168,714.60	385,310.16 203.7600	1.5	0.00	0.0	0
960.000 8/30/24	APPLIED INDUSTRIAL TECHNOLOGIES CUSIP: 03820C105	191,571.91	196,915.20 205.1200	0.8	0.00	0.7	1,420
8,016.000 8/30/24	ARIS WATER SOLUTION INC CL A CUSIP: 04041L106	121,946.27	134,829.12 16.8200	0.5	0.00	2.5	3,366
2,958.000 8/30/24	BILL HOLDINGS, INC. CUSIP: 090043100	194,078.53	161,388.48 54.5600	0.6	0.00	0.0	0
4,864.000 8/30/24	COGNEX CORP COM CUSIP: 192422103	187,307.76	196,408.32 40.3800	0.8	0.00	0.7	1,459

continued

ASSET STATEMENT

SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
4,932.000 8/30/24	ESAB CORP CUSIP: 29605J106	235,664.79	517,712.04 104.9700	2.0	0.00	0.3	1,578
1,438.000 8/30/24	HEALTHEQUITY INC CUSIP: 42226A107	97,609.50	114,407.28 79.5600	0.4	0.00	0.0	0
3,059.000 8/30/24	ITRON INC COM CUSIP: 465741106	282,776.05	312,690.98 102.2200	1.2	0.00	0.0	0
2,509.000 8/30/24	LANDSTAR SYSTEMS INC CUSIP: 515098101	304,304.40	458,043.04 182.5600	1.8	903.24	0.8	3,612
3,989.000 8/30/24	NEXTRACKER INC CL A CUSIP: 65290E101	174,593.38	162,232.63 40.6700	0.6	0.00	0.0	0
3,136.000 8/30/24	PARSONS CORP CUSIP: 70202L102	195,047.26	299,362.56 95.4600	1.1	0.00	0.0	0
977.000 8/30/24	POWELL INDUSTRIES INC CUSIP: 739128106	134,950.63	163,588.88 167.4400	0.6	258.91	0.6	1,035
4,055.000 8/30/24	PROGYNY INC CUSIP: 74340E103	150,333.27	95,251.95 23.4900	0.4	0.00	0.0	0
3,796.000 8/30/24	RAPID7 INC CUSIP: 753422104	366,704.21	143,526.76 37.8100	0.5	0.00	0.0	0
7,886.000 8/30/24	RB GLOBAL INC CUSIP: 74935Q107	343,075.68	679,221.18 86.1300	2.6	2,286.94	1.3	9,147
3,679.000 8/30/24	SPROUT SOCIAL INC CL A CUSIP: 85209W109	210,047.50	114,416.90 31.1000	0.4	0.00	0.0	0
1,300.000 8/30/24	SPX TECHNOLOGIES INC CUSIP: 78473E103	182,316.70	212,082.00 163.1400	0.8	0.00	0.0	0
13,422.000 8/30/24	SUMMIT MATERIALS INC CUSIP: 86614U100	310,025.30	543,591.00 40.5000	2.1	0.00	0.0	0
5,725.000 8/30/24	VARONIS SYSTEMS INC CUSIP: 922280102	219,841.30	324,035.00 56.6000	1.2	0.00	0.0	0
2,810.000 8/30/24	WOODWARD INC CUSIP: 980745103	191,234.28	468,286.50 166.6500	1.8	702.50	0.6	2,810

continued

ASSET STATEMENT

SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
11,932.000 8/30/24	ZETA GLOBAL HOLDINGS CORP CL A CUSIP: 98956A105	147,445.45	315,124.12 26.4100	1.2	0.00	0.0	0
14,331.000 8/30/24	ZURN ELKAY WATER SOLUTIONS CORP CUSIP: 98983L108	398,045.54	464,754.33 32.4300	1.8	1,146.48	1.0	4,585
	TOTAL INDUSTRIALS	**5,071,986.67**	**6,774,350.01**	**25.9**	**5,298.07**	**0.4**	**30,059**
	COMMUNICATION SERVICES						
7,066.000 8/30/24	UNITED PARKS & RESORTS INC CUSIP: 81282V100	432,122.80	347,788.52 49.2200	1.3	0.00	0.0	0
	TOTAL COMMUNICATION SERVICES	**432,122.80**	**347,788.52**	**1.3**	**0.00**	**0.0**	**0**
	CONSUMER DISCRETIONARY						
1,931.000 8/30/24	ABERCROMBIE & FITCH CO CL A CUSIP: 002896207	207,001.22	284,957.67 147.5700	1.1	0.00	0.0	0
5,581.000 8/30/24	ATMUS FILTRATION TECHNOLOGIES CUSIP: 04956D107	183,295.61	200,078.85 35.8500	0.8	0.00	0.6	1,116
1,905.000 8/30/24	BOOT BARN HOLDINGS INC CUSIP: 099406100	166,761.25	255,593.85 134.1700	1.0	0.00	0.0	0
1,287.000 8/30/24	CAVA GROUP INC CUSIP: 148929102	31,904.98	146,769.48 114.0400	0.6	0.00	0.0	0
3,016.000 8/30/24	FEDERAL SIGNAL CORP CUSIP: 313855108	178,321.12	284,981.84 94.4900	1.1	0.00	0.5	1,447
48,018.000 8/30/24	FIGS INC CL A CUSIP: 30260D103	288,260.84	296,271.06 6.1700	1.1	0.00	0.0	0
2,557.000 8/30/24	FIRSTCASH HOLDINGS INC CUSIP: 33768G107	205,899.49	307,070.13 120.0900	1.2	0.00	1.3	3,886
22,320.000 8/30/24	GENIUS SPORTS LIMITED CL A CUSIP: G3934V109	149,474.94	170,078.40 7.6200	0.6	0.00	0.0	0
2,243.000 8/30/24	LIGHT & WONDER INC CUSIP: 80874P109	216,888.36	246,326.26 109.8200	0.9	0.00	0.0	0

continued

ASSET STATEMENT

SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
19,236.000 8/30/24	ONESPAWORLD HOLDINGS LTD CUSIP: P73684113	222,490.97	305,275.32 15.8700	1.2	769.44	1.0	3,077
7,360.000 8/30/24	PENN ENTERTAINMENT INC CUSIP: 707569109	178,250.78	137,043.20 18.6200	0.5	0.00	0.0	0
2,709.000 8/30/24	SHAKE SHACK INC - CLASS A CUSIP: 819047101	279,480.44	269,301.69 99.4100	1.0	0.00	0.0	0
657.000 8/30/24	WINGSTOP INC CUSIP: 974155103	65,889.35	253,674.27 386.1100	1.0	177.39	0.3	709
	TOTAL CONSUMER DISCRETIONARY	**2,373,919.35**	**3,157,422.02**	**12.0**	**946.83**	**0.3**	**10,237**
	CONSUMER STAPLES						
3,299.000 8/30/24	BELLRING BRANDS INC CUSIP: 07831C103	182,237.23	184,513.07 55.9300	0.7	0.00	0.0	0
3,286.000 8/30/24	CELSIUS HOLDINGS INC CUSIP: 15118V207	63,724.12	124,966.58 38.0300	0.5	0.00	0.0	0
923.000 8/30/24	ELF BEAUTY INC CUSIP: 26856L103	104,681.08	138,256.17 149.7900	0.5	0.00	0.0	0
2,144.000 8/30/24	FRESHPET INC CUSIP: 358039105	149,388.89	291,584.00 136.0000	1.1	0.00	0.0	0
	TOTAL CONSUMER STAPLES	**500,031.32**	**739,319.82**	**2.8**	**0.00**	**0.0**	**0**
	ENERGY						
7,930.000 8/30/24	ANTERO RESOURCES CORP CUSIP: 03674X106	237,817.97	214,030.70 26.9900	0.8	0.00	0.0	0
12,730.000 8/30/24	ARCHROCK INC CUSIP: 03957W106	263,200.06	257,527.90 20.2300	1.0	0.00	3.3	8,401
2,333.000 8/30/24	CHORD ENERGY CORPORATION CUSIP: 674215207	341,245.16	346,287.19 148.4300	1.3	5,879.16	3.4	11,665
10,683.000 8/30/24	VIPER ENERGY, INC. CUSIP: 927959106	284,456.75	508,510.80 47.6000	1.9	0.00	2.5	12,819
	TOTAL ENERGY	**1,126,719.94**	**1,326,356.59**	**5.1**	**5,879.16**	**2.5**	**32,886**

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ASSET STATEMENT

SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
	FINANCIALS						
12,764.000 8/30/24	FLYWIRE CORP CUSIP: 302492103	273,890.70	231,156.04 18.1100	0.9	0.00	0.0	0
1,065.000 8/30/24	LPL FINANCIAL HOLDINGS INC CUSIP: 50212V100	113,587.09	238,922.10 224.3400	0.9	0.00	0.5	1,278
12,142.000 8/30/24	PERELLA WEINBERG PARTNERS CL A CUSIP: 71367G102	196,092.29	237,376.10 19.5500	0.9	0.00	1.4	3,399
5,156.000 8/30/24	PJT PARTNERS INC CL A CUSIP: 69343T107	311,191.74	636,766.00 123.5000	2.4	0.00	0.8	5,156
3,247.000 8/30/24	RADNET INC CUSIP: 750491102	154,223.20	215,243.63 66.2900	0.8	0.00	0.0	0
5,641.000 8/30/24	STEPSTONE GROUP INC CL A CUSIP: 85914M107	216,146.12	308,562.70 54.7000	1.2	1,353.84	1.8	5,415
	TOTAL FINANCIALS	**1,265,131.14**	**1,868,026.57**	**7.1**	**1,353.84**	**0.8**	**15,249**
	HEALTH CARE						
10,528.000 8/30/24	ALDEYRA THERAPEUTICS INC CUSIP: 01438T106	44,015.39	60,588.64 5.7550	0.2	0.00	0.0	0
6,348.000 8/30/24	ALKERMES PLC CUSIP: G01767105	164,192.05	180,600.60 28.4500	0.7	0.00	0.0	0
2,605.000 8/30/24	ARCELLX INC CUSIP: 03940C100	145,878.81	179,067.70 68.7400	0.7	0.00	0.0	0
1,338.000 8/30/24	AXSOME THERAPEUTICS INC CUSIP: 05464T104	119,211.88	118,894.68 88.8600	0.4	0.00	0.0	0
2,523.000 8/30/24	BLUEPRINT MEDICINES CORP CUSIP: 09627Y109	169,835.58	241,047.42 95.5400	0.9	0.00	0.0	0
3,558.000 8/30/24	BRIDGEBIO PHARMA INC CUSIP: 10806X102	145,114.88	99,090.30 27.8500	0.4	0.00	0.0	0
10,864.000 8/30/24	BRIGHTSPRING HEALTH SERVICES INC CUSIP: 10950A106	125,236.48	136,343.20 12.5500	0.5	0.00	0.0	0

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ASSET STATEMENT

SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
1,291.000 8/30/24	DISC MEDICINE INC CUSIP: 254604101	85,456.73	65,608.62 50.8200	0.3	0.00	0.0	0
2,261.000 8/30/24	ENSIGN GROUP INC CUSIP: 29358P101	222,903.32	342,224.96 151.3600	1.3	0.00	0.2	542
1,913.000 8/30/24	ESTABLISHMENT LABS HOLDINGS INC CUSIP: G31249108	100,712.56	87,653.66 45.8200	0.3	0.00	0.0	0
8,875.000 8/30/24	EVOLENT HEALTH INC CL A CUSIP: 30050B101	180,030.16	283,822.50 31.9800	1.1	0.00	0.0	0
1,271.000 8/30/24	GLAUKOS CORP CUSIP: 377322102	141,281.28	170,174.19 133.8900	0.6	0.00	0.0	0
2,999.000 8/30/24	HAEMONETICS CORP MASS CUSIP: 405024100	248,231.19	226,664.42 75.5800	0.9	0.00	0.0	0
4,281.000 8/30/24	INSMED INC CUSIP: 457669307	104,876.22	327,368.07 76.4700	1.3	0.00	0.0	0
3,580.000 8/30/24	INTRA-CELLULAR THERAPIES INC CUSIP: 46116X101	205,155.90	262,342.40 73.2800	1.0	0.00	0.0	0
16,528.000 8/30/24	IOVANCE BIOTHERAPEUTICS INC CUSIP: 462260100	136,907.08	192,716.48 11.6600	0.7	0.00	0.0	0
933.000 8/30/24	IRHYTHM TECHNOLOGIES INC CUSIP: 450056106	116,608.08	66,131.04 70.8800	0.3	0.00	0.0	0
1,039.000 8/30/24	KRYSTAL BIOTECH INC CUSIP: 501147102	187,764.68	202,729.68 195.1200	0.8	0.00	0.0	0
4,161.000 8/30/24	LANTHEUS HOLDINGS INC CUSIP: 516544103	319,259.25	443,021.67 106.4700	1.7	0.00	0.0	0
588.000 8/30/24	MEDPACE HOLDINGS INC CUSIP: 58506Q109	143,595.92	208,898.76 355.2700	0.8	0.00	0.0	0
4,127.000 8/30/24	MERIT MED SYS INC CUSIP: 589889104	291,632.70	398,998.36 96.6800	1.5	0.00	0.0	0
2,912.000 8/30/24	MSA SAFETY INC CUSIP: 553498106	237,526.46	531,818.56 182.6300	2.0	1,485.12	1.1	5,940

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ASSET STATEMENT

SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
2,125.000 8/30/24	NUVALENT INC CUSIP: 670703107	181,690.72	180,901.25 85.1300	0.7	0.00	0.0	0
4,819.000 8/30/24	PROTAGONIST THERAPEUTICS INC CUSIP: 74366E102	119,380.37	206,686.91 42.8900	0.8	0.00	0.0	0
1,174.000 8/30/24	REVOLUTION MEDICINES INC CUSIP: 76155X100	52,721.87	50,047.62 42.6300	0.2	0.00	0.0	0
4,467.000 8/30/24	SPRINGWORKS THERAPEUTICS INC CUSIP: 85205L107	162,296.39	186,318.57 41.7100	0.7	0.00	0.0	0
2,767.000 8/30/24	TG THERAPEUTICS INC CUSIP: 88322Q108	69,147.12	64,996.83 23.4900	0.3	0.00	0.0	0
2,079.000 8/30/24	TRANSMEDICS GROUP INC CUSIP: 89377M109	180,402.96	349,396.74 168.0600	1.3	0.00	0.0	0
2,838.000 8/30/24	VAXCYTE INC CUSIP: 92243G108	133,413.13	229,196.88 80.7600	0.9	0.00	0.0	0
5,050.000 8/30/24	VIRIDIAN THERAPEUTICS INC CUSIP: 92790C104	147,025.35	74,134.00 14.6800	0.3	0.00	0.0	0
	TOTAL HEALTH CARE	**4,681,504.51**	**6,167,484.71**	**23.5**	**1,485.12**	**0.1**	**6,483**
	INFORMATION TECHNOLOGY						
1,807.000 8/30/24	APPFOLIO INC CL A CUSIP: 03783C100	189,593.93	419,205.93 231.9900	1.6	0.00	0.0	0
727.000 8/30/24	BADGER METER INC CUSIP: 056525108	103,728.01	150,445.38 206.9400	0.6	247.18	0.7	988
3,335.000 8/30/24	COHERENT CORP CUSIP: 19247G107	224,150.91	259,963.25 77.9500	1.0	0.00	0.0	0
15,500.000 8/30/24	FRESHWORKS INC CL A CUSIP: 358054104	236,531.27	181,040.00 11.6800	0.7	0.00	0.0	0
1,944.000 8/30/24	IMPINJ INC CUSIP: 453204109	198,169.53	326,786.40 168.1000	1.3	0.00	0.0	0
6,807.000 8/30/24	LATTICE SEMICONDUCTOR CORP CUSIP: 518415104	161,364.66	322,379.52 47.3600	1.2	0.00	0.0	0

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ASSET STATEMENT

SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
2,248.000 8/30/24	MONDAY.COM LTD CUSIP: M7S64H106	304,365.34	597,720.72 265.8900	2.3	0.00	0.0	0
2,109.000 8/30/24	ONTO INNOVATION INC CUSIP: 683344105	276,246.34	449,680.98 213.2200	1.7	0.00	0.0	0
7,487.000 8/30/24	RAMBUS INC CUSIP: 750917106	434,306.40	334,818.64 44.7200	1.3	0.00	0.0	0
6,299.000 8/30/24	SMARTSHEET INC CL A CUSIP: 83200N103	285,919.14	307,391.20 48.8000	1.2	0.00	0.0	0
4,207.000 8/30/24	TECHTARGET CUSIP: 87874R100	275,339.85	112,116.55 26.6500	0.4	0.00	0.0	0
	TOTAL INFORMATION TECHNOLOGY	**2,689,715.38**	**3,461,548.57**	**13.2**	**247.18**	**0.0**	**988**
	REAL ESTATE						
2,626.000 8/30/24	EASTGROUP PROPERTIES INCORPORATED CUSIP: 277276101	375,032.86	489,486.40 186.4000	1.9	0.00	3.0	14,705
	TOTAL REAL ESTATE	**375,032.86**	**489,486.40**	**1.9**	**0.00**	**3.0**	**14,705**
	TOTAL COMMON EQUITY SECURITIES	**18,981,736.93**	**25,066,857.80**	**95.7**	**15,210.20**	**0.5**	**116,122**
TOTAL EQUITIES		**18,981,736.93**	**25,066,857.80**	**95.7**	**15,210.20**	**0.5**	**116,122**
TOTAL INVESTMENT PORTFOLIO		**20,112,541.77**	**26,197,662.64**	**100.0**	**18,808.45**	**0.7**	**173,068**
	ENDING ACCRUAL FOR PERIOD		18,808.45				
TOTAL VALUE			**26,216,471.09**				

ASSET STATEMENT

SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
CASH & CASH EQUIVALENTS							
	CASH						
100,095.980	PENDING CASH	100,095.98-	100,095.98-	0.2-			
	TOTAL CASH	**100,095.98-**	**100,095.98-**	**0.2-**	**0.00**	**0.0**	**0**
	MONEY MARKET FUNDS						
286,630.430 3/08/12	WILMINGTON US TREASURY MMKT CL SLCT CUSIP: 97181C514	286,630.43	286,630.43 1.0000	0.5	2,950.08	5.0	14,434
	TOTAL MONEY MARKET FUNDS	**286,630.43**	**286,630.43**	**0.5**	**2,950.08**	**5.0**	**14,434**
TOTAL CASH & CASH EQUIVALENTS		**186,534.45**	**186,534.45**	**0.3**	**2,950.08**	**7.7**	**14,434**
FIXED INCOME							
	U.S. GOVERNMENT AGENCIES						
75,388.930 8/30/24	FHLMC GD PL #A2569 6.000% 8/01/34 CUSIP: 31297DKG2	85,754.89	78,220.54 103.7560	0.1	376.97	5.8	4,523
83,143.810 8/30/24	FHLMC GD PL #D97458 7.000% 11/01/27 CUSIP: 3128E4JB9	92,549.45	86,349.00 103.8550	0.1	485.01	6.7	5,820
5,537.140 8/30/24	FHLMC GD PL #G0242 8.500% 8/01/27 CUSIP: 3128M4AV5	6,118.53	5,549.04 100.2150	0.0	39.22	8.5	470
798,421.910 8/30/24	FHLMC GD PL #G0750 7.000% 2/01/39 CUSIP: 3128M9U67	873,651.87	877,345.92 109.8850	1.5	4,657.44	6.4	55,889
69,911.070 8/30/24	FHLMC GD PL #G0808 6.000% 10/01/35 CUSIP: 3128MJCZ1	79,786.01	73,487.02 105.1150	0.1	349.57	5.7	4,194
594,614.800 8/30/24	FHLMC GD PL #G62101 7.000% 3/01/39 CUSIP: 31335CKN3	624,159.73	626,355.34 105.3380	1.0	3,468.60	6.6	41,623
876,399.000 8/30/24	FHLMC GD PL #G62122 8.000% 2/01/38 CUSIP: 31335CLB8	927,887.44	919,018.28 104.8630	1.5	5,842.66	7.6	70,111
234,429.270 8/30/24	FHLMC GD PL #G62132 7.000% 3/01/39 CUSIP: 31335CLM4	242,927.32	249,245.20 106.3200	0.4	1,367.50	6.6	16,410

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
402,664.880 8/30/24	FHLMC GD PL #G62134 6.500% 9/01/39 CUSIP: 31335CLP7	420,029.80	423,539.03 105.1840	0.7	2,181.10	6.2	26,173
29,482.640 8/30/24	FHLMC GD PL #G80313 7.500% 10/17/36 CUSIP: 31335PK20	33,941.87	30,259.80 102.6360	0.0	184.28	7.3	2,211
1,896.430 8/30/24	FHLMC GD PL #G80317 9.000% 7/17/28 CUSIP: 31335PK61	2,154.72	1,904.58 100.4300	0.0	14.21	9.0	170
48,468.600 8/30/24	FHLMC GD PL #G80325 8.500% 11/17/31 CUSIP: 31335PLE3	52,750.93	50,012.81 103.1860	0.1	335.56	8.2	4,119
433,555.290 8/30/24	FHLMC GD PL #G80329 8.000% 3/17/32 CUSIP: 31335PLJ2	482,818.17	447,485.42 103.2130	0.7	2,890.37	7.8	34,684
114,410.310 8/30/24	FHLMC GD PL #G80337 6.030% 10/20/30 CUSIP: 31335PLS2	124,707.24	115,759.21 101.1790	0.2	574.91	6.0	6,898
54,144.860 8/30/24	FHLMC GD PL #G80338 6.875% 2/17/31 CUSIP: 31335PLT0	62,546.81	55,363.12 102.2500	0.1	301.74	6.7	3,722
35,763.230 8/30/24	FHLMC GD PL #G80354 7.000% 10/17/34 CUSIP: 31335PMB8	41,295.34	36,603.31 102.3490	0.1	208.59	6.8	2,503
78,645.640 8/30/24	FHLMC GD PL #G80362 7.500% 5/20/33 CUSIP: 31335PMK8	91,650.03	80,717.17 102.6340	0.1	0.00	7.3	5,898
126,874.020 8/30/24	FHLMC GD PL #G80363 7.000% 10/20/35 CUSIP: 31335PML6	145,889.66	129,863.17 102.3560	0.2	694.00	6.8	8,881
37,933.510 8/30/24	FHLMC GD PL #G80370 7.000% 11/17/33 CUSIP: 31335PMT9	45,401.68	38,660.32 101.9160	0.1	221.25	6.9	2,655
21,801.430 8/30/24	FHLMC GD PL #G80371 7.000% 1/17/39 CUSIP: 31335PMU6	24,444.85	21,754.56 99.7850	0.0	127.17	7.0	1,526
232,774.460 8/30/24	FHLMC GD PL #P5059 6.500% 12/01/36 CUSIP: 31288LUU3	254,119.05	242,800.06 104.3070	0.4	1,260.85	6.2	15,130
59,777.530 8/30/24	FHLMC GD PL #P5801 7.500% 12/01/36 CUSIP: 3128CD4C5	67,660.67	61,166.76 102.3240	0.1	373.61	7.3	4,483
484,845.510 8/30/24	FHLMC GD PL #P58020 7.000% 4/01/37 CUSIP: 3128CD4D3	558,954.89	505,383.57 104.2360	0.8	2,828.21	6.7	33,939

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
50,670.590 8/30/24	FHLMC GD PL #W3000 7.645% 5/01/25 CUSIP: 3128HJAH9	62,324.82	50,751.16 100.1590	0.1	322.77	7.6	3,873
186,486.320 8/30/24	FHLMC PL #QE4277 6.000% 6/01/52 CUSIP: 3133BDXE0	196,160.28	190,740.07 102.2810	0.3	932.43	5.9	11,189
709,363.430 8/30/24	FHLMC PL #SD2590 7.000% 3/01/39 CUSIP: 3132DP2X5	752,701.12	753,407.81 106.2090	1.3	4,137.95	6.6	49,655
1,393,223.140 8/30/24	FHLMC PL #ZS4117 5.000% 6/01/44 CUSIP: 3132A4SE9	1,443,187.60	1,415,584.37 101.6050	2.3	5,805.07	4.9	69,661
304,653.740 8/30/24	FHLMC SER K056 CMO 2.200% 7/25/25 CUSIP: 3137BQYR2	295,038.11	300,662.78 98.6900	0.5	558.53	2.2	6,702
115,061.030 8/30/24	FHLMC SER T-42 CMO 7.500% 2/25/42 CUSIP: 31392MH39	136,994.56	122,728.70 106.6640	0.2	718.86	7.0	8,629
67,806.270 8/30/24	FHLMC SER T-42 CMO 9.500% 2/25/42 CUSIP: 31392MH47	80,466.90	77,482.22 114.2700	0.1	536.72	8.3	6,441
104,856.010 8/30/24	FHLMC SER T-57 CMO 7.000% 7/25/43 CUSIP: 31394JD95	122,091.70	110,856.92 105.7230	0.2	610.82	6.6	7,339
204.970 8/30/24	FHLMC SER 1751 CMO 8.000% 9/15/24 CUSIP: 3133T57C1	206.89	204.47 99.7580	0.0	1.38	8.0	16
13.900 8/30/24	FHLMC SER 1843 CMO 7.000% 4/15/26 CUSIP: 3133T6T76	15.35	13.94 100.2880	0.0	0.16	7.0	0
2,055.920 8/30/24	FHLMC SER 1929 CMO 7.500% 2/17/27 CUSIP: 3133T97J8	2,393.86	2,060.83 100.2390	0.0	12.84	7.5	154
88,941.720 8/30/24	FHLMC SER 1998 CMO 7.500% 10/17/27 CUSIP: 3133TBJR2	101,933.09	90,228.71 101.4470	0.1	555.88	7.4	6,670
2,672.750 8/30/24	FHLMC SER 1999 CMO 7.000% 10/15/27 CUSIP: 3133TBT26	2,953.39	2,670.21 99.9050	0.0	15.59	7.0	187
39,993.380 8/30/24	FHLMC SER 2059 CMO 6.500% 5/15/28 CUSIP: 3133TDVH6	44,330.55	40,438.11 101.1120	0.1	216.61	6.4	2,599
26,371.200 8/30/24	FHLMC SER 2075 CMO 6.500% 8/15/28 CUSIP: 3133TGCG2	29,587.82	26,795.51 101.6090	0.0	142.77	6.4	1,714

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
6,738.680 8/30/24	FHLMC SER 2208 CMO 7.000% 1/15/30 CUSIP: 3133TNFP4	7,597.86	6,976.82 103.5340	0.0	39.28	6.8	471
188,512.830 8/30/24	FHLMC SER 2209 CMO 8.000% 1/15/30 CUSIP: 3133TNCF9	196,518.99	197,416.29 104.7230	0.3	1,256.73	7.6	15,081
249,105.720 8/30/24	FHLMC SER 2245 CMO 8.000% 8/15/27 CUSIP: 3133TPJV2	255,644.71	255,266.10 102.4730	0.4	1,660.71	7.8	19,928
87,439.560 8/30/24	FHLMC SER 2326 CMO 6.500% 6/15/31 CUSIP: 3133TTX48	96,377.59	89,260.05 102.0820	0.1	473.61	6.4	5,683
29,485.520 8/30/24	FHLMC SER 2410 CMO 6.500% 2/15/32 CUSIP: 31339NLX2	34,283.30	30,807.95 104.4850	0.0	159.72	6.2	1,916
30,186.150 8/30/24	FHLMC SER 2411 CMO 6.500% 2/15/32 CUSIP: 31339D4Q8	33,544.38	31,536.68 104.4740	0.0	163.49	6.2	1,962
40,422.360 8/30/24	FHLMC SER 2527 CMO 6.000% 11/15/32 CUSIP: 31393FKF2	45,124.46	41,818.95 103.4550	0.1	202.09	5.8	2,425
97,917.480 8/30/24	FHLMC SER 2809 CMO 6.000% 6/15/34 CUSIP: 31395A5K7	104,824.93	102,642.00 104.8250	0.2	489.59	5.7	5,875
108,894.650 8/30/24	FHLMC SER 2814 CMO 6.000% 6/15/34 CUSIP: 31395ABE4	124,480.19	113,634.83 104.3530	0.2	544.47	5.8	6,533
593,428.780 8/30/24	FHLMC SER 2980 CMO 6.500% 5/15/35 CUSIP: 31395UEH0	620,674.28	630,090.81 106.1780	1.0	3,214.40	6.1	38,572
72,055.520 8/30/24	FHLMC SER 2983 CMO 6.000% 5/15/35 CUSIP: 31395TUG7	79,441.19	75,894.64 105.3280	0.1	360.26	5.7	4,323
76,245.500 8/30/24	FHLMC SER 3121 CMO 6.000% 3/15/36 CUSIP: 31396JFW0	85,927.91	80,472.55 105.5440	0.1	381.16	5.7	4,574
382,481.280 8/30/24	FHLMC SER 3145 CMO 5.500% 4/15/36 CUSIP: 31396NCK0	388,962.96	400,584.12 104.7330	0.7	1,307.63	5.3	21,036
29,971.960 8/30/24	FHLMC SER 3188 CMO 6.000% 7/15/26 CUSIP: 31396UNR7	32,391.68	30,027.41 100.1850	0.0	149.88	6.0	1,798
296,882.320 8/30/24	FHLMC SER 4261 CMO 2.500% 6/15/32 CUSIP: 3137B4YL4	288,660.08	289,353.38 97.4640	0.5	618.50	2.6	7,422

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
114,011.420 8/30/24	FHLMC SER 4869 CMO 6.500% 2/15/49 CUSIP: 3137FLKW3	129,973.02	117,630.14 103.1740	0.2	617.56	6.3	7,410
152,040.350 8/30/24	FHLMC SER 4888 CMO 6.500% 5/15/49 CUSIP: 3137FM6P2	176,176.75	158,958.19 104.5500	0.3	823.52	6.2	9,882
73,680.060 8/30/24	FHLMC SER 4896 CMO 6.500% 7/25/49 CUSIP: 3137FMLG5	84,709.08	76,294.97 103.5490	0.1	399.09	6.3	4,789
650,135.000 8/30/24	FHLMC SER 4965 CMO 2.000% 4/25/33 CUSIP: 3137FRWX5	619,659.93	627,048.71 96.4490	1.0	1,083.56	2.1	13,002
998,642.140 8/30/24	FHLMC SER 5368 CMO 5.500% 12/25/53 CUSIP: 3137HBAF1	991,776.47	1,004,763.82 100.6130	1.7	4,577.11	5.5	54,925
843,587.300 8/30/24	FHLMC SER 5369 CMO 5.500% 6/25/50 CUSIP: 3137HBFD1	838,578.49	847,518.42 100.4660	1.4	3,866.44	5.5	46,397
934,833.250 8/30/24	FHLMC SER 5379 CMO 5.500% 4/25/46 CUSIP: 3137HBG99	930,159.08	944,013.31 100.9820	1.6	4,284.65	5.4	51,415
908,083.940 8/30/24	FHLMC SER 5387 CMO 5.500% 3/25/50 CUSIP: 3137HBT95	902,408.41	916,638.09 100.9420	1.5	4,162.05	5.4	49,944
468,056.960 8/30/24	FHLMC SER 5407 CMO 5.500% 11/25/50 CUSIP: 3137HCKY7	463,376.39	473,191.54 101.0970	0.8	2,145.26	5.4	25,743
108,831.590 8/30/24	FHLMC T-14 ABS V-M 6.400% 9/25/28 CUSIP: 3133TGDP1	119,782.75	103,802.48 95.3790	0.2	760.98	6.7	6,965
47,647.460 8/30/24	FHLMC 3688 CMO V-M 7.52766% 11/15/46 CUSIP: 3137A0ML6	56,554.87	51,104.76 107.2560	0.1	292.81	7.0	3,586
205,450.290 8/30/24	FNMA PL #AE0758 7.000% 2/01/39 CUSIP: 31419AZY6	226,381.16	222,001.37 108.0560	0.4	1,198.46	6.5	14,381
38,825.180 8/30/24	FNMA PL #AL0411 7.000% 1/01/39 CUSIP: 3138EGN59	45,304.13	40,056.33 103.1710	0.1	226.44	6.8	2,717
133,981.070 8/30/24	FNMA PL #AL0412 7.500% 11/01/30 CUSIP: 3138EGN67	153,456.40	137,602.58 102.7030	0.2	837.39	7.3	10,048
219,372.910 8/30/24	FNMA PL #AL1442 7.000% 5/01/39 CUSIP: 3138EHS86	233,220.83	228,496.63 104.1590	0.4	1,279.68	6.7	15,356

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238,413.780 8/30/24	FNMA PL #AL5751 6.500% 3/01/40 CUSIP: 3138ENL98	275,988.30	252,833.05 106.0480	0.4	1,291.40	6.1	15,496
97,694.120 8/30/24	FNMA PL #AL7034 5.942% 11/01/43 CUSIP: 3138EPY81	111,630.81	100,314.28 102.6820	0.2	492.92	5.8	5,804
152,812.570 8/30/24	FNMA PL #AL7535 6.500% 6/01/40 CUSIP: 3138EQLR1	174,896.30	159,508.82 104.3820	0.3	827.74	6.2	9,932
172,243.560 8/30/24	FNMA PL #AL8130 6.500% 2/01/46 CUSIP: 3138ETA89	200,556.13	179,355.50 104.1290	0.3	932.98	6.2	11,195
177,225.080 8/30/24	FNMA PL #AL8515 6.564% 1/01/49 CUSIP: 3138ETN93	211,340.89	185,467.82 104.6510	0.3	974.79	6.3	11,633
73,981.090 8/30/24	FNMA PL #AL9705 6.944% 1/01/49 CUSIP: 3138ERYB0	87,528.88	77,784.46 105.1410	0.1	447.52	6.6	5,137
310,328.320 8/30/24	FNMA PL #AL9895 7.000% 1/01/40 CUSIP: 3138ER7H7	363,642.55	322,850.07 104.0350	0.5	1,810.23	6.7	21,722
925,013.130 8/30/24	FNMA PL #BE8357 4.500% 4/01/48 CUSIP: 3140FUJB5	893,793.93	914,218.23 98.8330	1.5	3,468.80	4.5	41,625
196,447.570 8/30/24	FNMA PL #BM1294 7.000% 12/01/38 CUSIP: 3140J5NL9	230,703.12	204,641.40 104.1710	0.3	1,145.94	6.7	13,751
241,178.670 8/30/24	FNMA PL #BM1505 6.500% 9/01/40 CUSIP: 3140J5U72	251,278.03	248,881.92 103.1940	0.4	1,306.38	6.3	15,676
369,408.640 8/30/24	FNMA PL #BM1537 6.404% 4/01/51 CUSIP: 3140J5V71	430,591.96	383,143.25 103.7180	0.6	1,983.92	6.2	23,656
441,454.560 8/30/24	FNMA PL #BM1876 5.161% 9/01/44 CUSIP: 3140J6CN5	501,050.93	449,180.01 101.7500	0.8	1,898.14	5.1	22,783
621,276.850 8/30/24	FNMA PL #BM4122 7.462% 1/01/40 CUSIP: 3140J8SL8	675,250.28	665,170.06 107.0650	1.1	3,866.56	7.0	46,359
86,168.950 8/30/24	FNMA PL #BM4912 6.000% 7/01/39 CUSIP: 3140J9N64	98,232.59	90,473.95 104.9960	0.1	430.84	5.7	5,170
383,497.870 8/30/24	FNMA PL #BM5506 5.000% 2/01/49 CUSIP: 3140JADL9	448,932.20	395,052.66 103.0130	0.7	1,597.91	4.8	19,174

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1,044,440.690 8/30/24	FNMA PL #BM7094 6.812% 1/01/42 CUSIP: 3140JB3C8	1,102,348.19	1,100,548.04 105.3720	1.8	5,964.58	6.5	71,147
596,627.030 8/30/24	FNMA PL #DA8372 6.000% 3/01/54 CUSIP: 3140YWJS3	593,084.56	608,529.74 101.9950	1.0	2,983.14	5.9	35,797
478,745.450 8/30/24	FNMA PL #FM1735 6.500% 10/01/38 CUSIP: 3140X44V5	576,738.66	510,218.18 106.5740	0.8	2,593.21	6.1	31,118
1,047,690.910 8/30/24	FNMA PL #FM3073 8.500% 12/01/37 CUSIP: 3140X6MX6	1,117,755.23	1,113,391.61 106.2710	1.8	7,421.14	8.0	89,053
333,435.410 8/30/24	FNMA PL #FM4395 6.000% 7/01/41 CUSIP: 3140X73D9	396,996.52	350,010.48 104.9710	0.6	1,667.18	5.7	20,006
323,996.240 8/30/24	FNMA PL #FM5437 6.500% 6/01/40 CUSIP: 3140X9BF1	389,301.77	335,873.94 103.6660	0.6	1,754.98	6.3	21,059
682,429.270 8/30/24	FNMA PL #FS4171 7.000% 1/01/40 CUSIP: 3140XKT59	722,841.88	724,739.88 106.2000	1.2	3,980.84	6.6	47,770
723,884.840 8/30/24	FNMA PL #FS4773 7.000% 1/01/40 CUSIP: 3140XLJT6	774,896.10	779,312.70 107.6570	1.3	4,222.66	6.5	50,671
849,078.240 8/30/24	FNMA PL #FS7315 7.500% 11/01/38 CUSIP: 3140XPDV8	905,329.67	913,557.24 107.5940	1.5	5,306.74	7.0	63,680
374,860.960 8/30/24	FNMA PL #FS7702 7.000% 1/01/40 CUSIP: 3140XPRY7	389,445.39	398,121.08 106.2050	0.7	2,186.69	6.6	26,240
576,906.790 8/30/24	FNMA PL #MA3151 3.000% 10/01/37 CUSIP: 31418CQD9	567,171.48	539,863.61 93.5790	0.9	1,442.27	3.2	17,307
321,192.480 8/30/24	FNMA PL #190371 6.500% 7/01/36 CUSIP: 31368HMU4	334,542.03	333,577.66 103.8560	0.5	1,739.79	6.3	20,877
32,776.700 8/30/24	FNMA PL #254652 6.000% 1/01/33 CUSIP: 31371KZR5	37,140.10	33,170.68 101.2020	0.1	163.88	5.9	1,966
3,405.530 8/30/24	FNMA PL #256469 7.000% 9/01/26 CUSIP: 31371M2A4	3,858.90	3,533.85 103.7680	0.0	19.85	6.8	238
31,899.410 8/30/24	FNMA PL #256821 6.500% 7/01/27 CUSIP: 31371NG66	34,678.17	32,844.59 102.9630	0.1	172.79	6.3	2,073

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642,356.180 8/30/24	FNMA PL #310021 6.500% 8/01/36 CUSIP: 31374CLA2	685,915.96	684,565.40 106.5710	1.1	3,479.43	6.1	41,753
232,634.680 8/30/24	FNMA PL #555528 6.000% 4/01/33 CUSIP: 31385XD95	269,856.22	241,767.92 103.9260	0.4	1,163.17	5.8	13,958
18,032.850 8/30/24	FNMA PL #556041 8.000% 11/01/30 CUSIP: 31385XWA1	20,253.15	18,223.46 101.0570	0.0	120.22	7.9	1,442
32,863.800 8/30/24	FNMA PL #578427 8.500% 3/01/31 CUSIP: 31387ASQ9	37,300.41	33,673.89 102.4650	0.1	232.79	8.3	2,793
1,181.650 8/30/24	FNMA PL #583932 8.000% 7/01/30 CUSIP: 31387GVZ2	1,406.89	1,177.59 99.6560	0.0	7.93	8.0	94
606.510 8/30/24	FNMA PL #595476 8.000% 10/01/27 CUSIP: 31387VQ51	680.47	604.54 99.6750	0.0	4.04	8.0	48
7,327.550 8/30/24	FNMA PL #602947 8.000% 7/01/30 CUSIP: 31388EZL3	8,170.21	7,304.32 99.6830	0.0	48.53	8.0	586
128,991.980 8/30/24	FNMA PL #630992 7.000% 9/01/31 CUSIP: 31389N7D1	154,244.53	133,852.40 103.7680	0.2	752.38	6.8	9,029
2,362.660 8/30/24	FNMA PL #655151 7.000% 8/01/32 CUSIP: 31390SZQ7	2,679.40	2,356.38 99.7340	0.0	14.03	7.0	165
25,183.220 8/30/24	FNMA PL #661166 7.500% 6/01/32 CUSIP: 31391AQT9	29,244.02	25,201.86 100.0740	0.0	157.36	7.5	1,888
1,922.060 8/30/24	FNMA PL #724353 7.000% 10/01/32 CUSIP: 31402BWN0	2,162.32	1,916.24 99.6970	0.0	11.21	7.0	134
17,506.590 8/30/24	FNMA PL #725851 7.000% 7/01/34 CUSIP: 31402DL81	20,149.86	17,669.58 100.9310	0.0	102.12	6.9	1,225
55,446.620 8/30/24	FNMA PL #735929 8.000% 8/01/32 CUSIP: 31402RSS9	64,456.71	58,869.89 106.1740	0.1	369.64	7.5	4,435
431,594.360 8/30/24	FNMA PL #745319 7.500% 6/01/34 CUSIP: 31403DAU3	451,285.85	444,788.20 103.0570	0.7	2,697.46	7.3	32,369
6,389.290 8/30/24	FNMA PL #745352 9.000% 5/01/31 CUSIP: 31403DBV0	7,253.84	6,377.66 99.8180	0.0	47.92	9.0	575

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60,904.840 8/30/24	FNMA PL #745421 8.500% 11/01/32 CUSIP: 31403DD22	72,292.86	63,708.29 104.6030	0.1	431.42	8.1	5,176
84,994.360 8/30/24	FNMA PL #769214 6.500% 1/01/34 CUSIP: 31404HSB6	88,022.28	85,268.89 100.3230	0.1	460.39	6.5	5,524
207,130.920 8/30/24	FNMA PL #793201 6.000% 7/01/34 CUSIP: 31405MGJ0	231,468.80	209,833.98 101.3050	0.3	1,035.65	5.9	12,427
16,481.950 8/30/24	FNMA PL #796490 6.000% 8/01/34 CUSIP: 31405Q2X5	17,851.97	16,412.23 99.5770	0.0	82.40	6.0	988
13,191.130 8/30/24	FNMA PL #801374 7.500% 2/01/32 CUSIP: 31405WJT3	15,161.56	13,155.25 99.7280	0.0	82.44	7.5	989
88,973.380 8/30/24	FNMA PL #849182 7.000% 1/01/36 CUSIP: 31408EM74	100,873.58	89,270.55 100.3340	0.1	519.02	7.0	6,228
87,407.470 8/30/24	FNMA PL #889665 6.000% 8/01/37 CUSIP: 31410KMN1	104,288.04	91,783.09 105.0060	0.1	437.04	5.7	5,244
55,570.600 8/30/24	FNMA PL #889975 7.000% 6/01/37 CUSIP: 31410KXC3	65,521.22	57,215.49 102.9600	0.1	324.03	6.8	3,889
191,435.350 8/30/24	FNMA PL #891346 6.500% 3/01/36 CUSIP: 31410MHX1	216,082.68	195,043.91 101.8850	0.3	1,036.94	6.4	12,443
63,595.750 8/30/24	FNMA PL #905213 8.000% 11/01/36 CUSIP: 31411DVE6	74,248.03	66,654.71 104.8100	0.1	423.97	7.6	5,087
47,396.420 8/30/24	FNMA PL #930296 7.000% 12/01/38 CUSIP: 31412NRR9	53,884.73	48,972.82 103.3260	0.1	276.44	6.8	3,317
61,463.670 8/30/24	FNMA PL #946581 6.000% 9/01/37 CUSIP: 31413JCS1	70,471.93	64,088.78 104.2710	0.1	307.31	5.8	3,687
160,236.880 8/30/24	FNMA PL #990333 8.000% 11/01/30 CUSIP: 31415VEE1	187,977.89	166,218.52 103.7330	0.3	1,068.29	7.7	12,818
14,841.670 8/30/24	FNMA PL #995092 6.500% 12/01/37 CUSIP: 31416BNH7	16,455.75	15,383.24 103.6490	0.0	80.39	6.3	964
584,126.040 8/30/24	FNMA SER T1 CMO 7.500% 10/25/40 CUSIP: 31358S4W8	647,545.61	587,181.02 100.5230	1.0	3,650.81	7.5	43,809

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
237,459.040 8/30/24	FNMA SER T1 CMO 7.500% 11/25/31 CUSIP: 31392A7C6	269,603.46	247,496.43 104.2270	0.4	1,484.12	7.2	17,809
20,503.080 8/30/24	FNMA SER T10 CMO 7.500% 12/25/41 CUSIP: 3139216B9	24,215.18	20,900.02 101.9360	0.0	128.14	7.4	1,537
343,300.800 8/30/24	FNMA SER T12 CMO 7.500% 5/25/42 CUSIP: 31392D7G1	357,783.80	360,833.17 105.1070	0.6	2,145.63	7.1	25,747
847,790.630 8/30/24	FNMA SER T18 CMO 7.500% 8/25/42 CUSIP: 31392GFR1	895,050.23	911,586.87 107.5250	1.5	5,298.69	7.0	63,584
345,230.810 8/30/24	FNMA SER T18-CMO 7.000% 8/25/42 CUSIP: 31392GFQ3	393,376.86	366,780.12 106.2420	0.6	2,013.85	6.6	24,166
1,437,123.750 8/30/24	FNMA SER T3 CMO 7.500% 2/25/44 CUSIP: 31393YU86	1,527,972.19	1,477,722.50 102.8250	2.4	8,982.02	7.3	107,784
340,653.510 8/30/24	FNMA SER W1 CMO 6.500% 12/25/43 CUSIP: 31393U4N0	368,331.58	350,130.49 102.7820	0.6	1,845.21	6.3	22,142
375,342.330 8/30/24	FNMA SER W10 CMO 5.700% 8/25/42 CUSIP: 31392ES84	410,765.27	370,196.39 98.6290	0.6	1,782.88	5.8	21,394
121,278.110 8/30/24	FNMA SER W3 CMO 7.000% 9/25/41 CUSIP: 3139216F0	137,199.19	121,182.30 99.9210	0.2	944.97	7.0	8,489
703,376.360 8/30/24	FNMA SER W8 CMO 6.000% 6/25/44 CUSIP: 31394ALH7	714,806.23	723,317.08 102.8350	1.2	3,516.88	5.8	42,202
100,306.040 8/30/24	FNMA SER 102 CMO 7.000% 9/25/50 CUSIP: 31398NAT1	112,499.48	108,757.83 108.4260	0.2	585.12	6.5	7,021
24,933.550 8/30/24	FNMA SER 108 CMO 7.98201% 11/25/37 CUSIP: 31396XT20	28,733.70	26,265.50 105.3420	0.0	181.45	7.6	1,990
233,095.140 8/30/24	FNMA SER 121 CMO 7.000% 11/25/42 CUSIP: 3136A9XP8	272,635.46	248,654.24 106.6750	0.4	1,359.70	6.6	16,316
121,176.330 8/30/24	FNMA SER 130 CMO 6.000% 12/25/41 CUSIP: 3136A2B85	138,138.61	127,311.49 105.0630	0.2	605.85	5.7	7,270
359,338.740 8/30/24	FNMA SER 14 CMO 6.000% 6/25/48 CUSIP: 3136BPE98	359,226.45	362,037.37 100.7510	0.6	1,796.69	6.0	21,560

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
333,373.770 8/30/24	FNMA SER 14 CMO 7.000% 1/25/42 CUSIP: 31392CAV6	351,709.34	341,564.76 102.4570	0.6	1,944.68	6.8	23,336
177,058.790 8/30/24	FNMA SER 153 CMO 7.000% 7/25/42 CUSIP: 3136ABDT7	206,920.37	194,428.26 109.8100	0.3	1,033.03	6.4	12,394
27,204.250 8/30/24	FNMA SER 16 CMO 6.500% 3/25/35 CUSIP: 31398MRZ1	29,652.63	28,438.78 104.5380	0.0	147.36	6.2	1,768
120,798.480 8/30/24	FNMA SER 16 CMO V- 6.13347% 3/25/40 CUSIP: 31398MRV0	135,898.29	123,451.21 102.1960	0.2	619.58	6.0	7,409
941,583.690 8/30/24	FNMA SER 20 CMO 5.500% 3/25/46 CUSIP: 3136BRZ26	940,995.20	952,204.75 101.1280	1.6	4,315.59	5.4	51,787
48,283.610 8/30/24	FNMA SER 21 CMO 6.500% 4/25/32 CUSIP: 31392CPT5	55,416.01	50,398.91 104.3810	0.1	261.67	6.2	3,138
300,516.470 8/30/24	FNMA SER 23 CMO 5.500% 12/25/50 CUSIP: 3136BFRD7	361,183.21	309,021.09 102.8300	0.5	1,377.38	5.3	16,528
76,067.670 8/30/24	FNMA SER 28 CMO 6.500% 5/25/42 CUSIP: 3136AC5V9	89,307.67	81,077.49 106.5860	0.1	411.96	6.1	4,944
140,571.840 8/30/24	FNMA SER 3 CMO 6.000% 2/25/48 CUSIP: 3136B0UC8	160,427.64	149,169.21 106.1160	0.3	702.86	5.7	8,434
556,363.940 8/30/24	FNMA SER 34 CMO 6.000% 4/25/43 CUSIP: 31393CEY5	558,798.05	561,910.89 100.9970	0.9	2,781.82	5.9	33,381
494,863.950 8/30/24	FNMA SER 42 CMO 5.500% 6/25/51 CUSIP: 3136BSHF5	494,863.95	499,995.69 101.0370	0.8	2,268.13	5.4	27,217
9,926.350 8/30/24	FNMA SER 46 CMO 7.500% 11/25/26 CUSIP: 31359KF85	11,446.16	9,947.39 100.2120	0.0	62.02	7.5	744
29,262.350 8/30/24	FNMA SER 46 CMO 7.500% 12/25/30 CUSIP: 31358SM40	34,547.87	30,820.57 105.3250	0.0	182.73	7.1	2,194
29,753.680 8/30/24	FNMA SER 47 CMO 7.000% 7/25/39 CUSIP: 31396QHD4	33,205.30	30,868.25 103.7460	0.0	173.46	6.8	2,082
187,915.780 8/30/24	FNMA SER 6 CMO 6.500% 9/25/30 CUSIP: 31359SBZ2	211,843.23	190,604.85 101.4310	0.3	1,017.86	6.4	12,214

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591,077.230 8/30/24	FNMA SER 66 CMO 6.500% 8/25/42 CUSIP: 31392ET83	639,505.44	606,131.97 102.5470	1.0	3,201.67	6.3	38,420
501,323.190 8/30/24	FNMA SER 71 CMO 6.500% 8/25/36 CUSIP: 31396KTJ1	509,939.69	513,189.51 102.3670	0.8	2,715.50	6.3	32,586
44,090.320 8/30/24	FNMA SER 74 CMO 7.500% 10/20/27 CUSIP: 31359QV76	51,755.14	44,760.05 101.5190	0.1	275.68	7.4	3,306
224,185.850 8/30/24	FNMA SER 79 CMO 5.000% 8/25/37 CUSIP: 31396XDJ0	229,791.75	230,158.16 102.6640	0.4	934.11	4.9	11,209
440,129.350 8/30/24	FNMA 12 CMO V-M 5.90835% 3/25/60 CUSIP: 3136B8E39	450,307.33	459,323.39 104.3610	0.8	2,172.98	5.7	26,004
254,433.770 8/30/24	GNMA II PL #CN5240 6.000% 8/20/62 CUSIP: 3617F4ZD8	263,338.94	255,980.73 100.6080	0.4	1,272.17	6.0	15,266
282,095.080 8/30/24	GNMA II PL #CP4961 5.500% 8/20/62 CUSIP: 3617FUQN8	292,232.88	282,357.43 100.0930	0.5	1,292.94	5.5	15,515
304,054.630 8/30/24	GNMA II PL #CP4997 5.500% 8/20/62 CUSIP: 3617FURS6	314,981.60	304,337.40 100.0930	0.5	1,393.58	5.5	16,723
326,545.130 8/30/24	GNMA II PL #CP5023 6.000% 8/20/62 CUSIP: 3617FUSL0	333,024.98	329,088.92 100.7790	0.5	1,632.73	5.9	19,592
517,216.610 8/30/24	GNMA II PL #CP8747 5.500% 8/20/62 CUSIP: 3617FYWG8	517,863.13	517,004.55 99.9590	0.9	2,370.58	5.5	28,446
94,332.120 8/30/24	GNMA II PL #MA0324 6.500% 11/20/39 CUSIP: 36179MLD0	108,393.49	97,530.92 103.3910	0.2	510.88	6.3	6,131
46,318.470 8/30/24	GNMA II PL #MA0789 6.500% 12/20/38 CUSIP: 36179M2W9	53,222.84	48,663.11 105.0620	0.1	250.89	6.2	3,010
149,063.880 8/30/24	GNMA II PL #MA1454 6.500% 11/20/39 CUSIP: 36179NTK4	167,557.14	155,071.15 104.0300	0.3	807.37	6.3	9,689
76,941.390 8/30/24	GNMA II PL #MA4656 5.500% 8/20/47 CUSIP: 36179TE50	82,447.50	77,452.28 100.6640	0.1	352.66	5.5	4,231
88,061.260 8/30/24	GNMA II PL #MA4905 6.000% 12/20/47 CUSIP: 36179TNW1	98,133.26	92,170.20 104.6660	0.1	440.31	5.7	5,283

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3,664.170 8/30/24	GNMA II PL #002270 8.000% 8/20/26 CUSIP: 36202CQX4	4,138.23	3,699.02 100.9510	0.0	24.41	7.9	293
16,431.200 8/30/24	GNMA II PL #002615 6.500% 7/20/28 CUSIP: 36202C3Y7	19,121.74	16,789.56 102.1810	0.0	89.00	6.4	1,068
46,627.320 8/30/24	GNMA II PL #002839 7.500% 11/20/29 CUSIP: 36202DEL1	56,185.93	48,353.46 103.7020	0.1	291.44	7.2	3,497
12,417.400 8/30/24	GNMA II PL #002972 7.500% 9/20/30 CUSIP: 36202DJR3	13,954.03	13,100.48 105.5010	0.0	77.61	7.1	931
6,820.020 8/30/24	GNMA II PL #003881 7.000% 7/20/36 CUSIP: 36202EJ26	7,638.42	7,083.75 103.8670	0.0	39.77	6.7	477
342,019.420 8/30/24	GNMA II PL #004006 6.000% 7/20/37 CUSIP: 36202ENX3	404,437.97	365,594.82 106.8930	0.6	1,710.10	5.6	20,521
156,676.080 8/30/24	GNMA II PL #004040 6.500% 10/20/37 CUSIP: 36202EPZ6	180,301.32	165,456.21 105.6040	0.3	848.63	6.2	10,183
159,096.630 8/30/24	GNMA II PL #004245 6.000% 9/20/38 CUSIP: 36202EWE5	177,939.98	170,753.64 107.3270	0.3	795.49	5.6	9,545
16,718.010 8/30/24	GNMA II PL #004262 7.000% 10/20/38 CUSIP: 36202EWX3	18,243.56	16,940.53 101.3310	0.0	97.51	6.9	1,170
28,051.700 8/30/24	GNMA II PL #004640 6.500% 2/20/40 CUSIP: 36202FEM4	32,767.88	29,054.83 103.5760	0.0	151.95	6.3	1,823
11,281.900 8/30/24	GNMA II PL #004839 7.000% 12/20/38 CUSIP: 36202FLU8	13,027.05	11,531.79 102.2150	0.0	65.67	6.8	789
21,885.880 8/30/24	GNMA II PL #004840 7.500% 9/20/37 CUSIP: 36202FLV6	24,737.41	22,426.90 102.4720	0.0	136.70	7.3	1,641
10,150.330 8/30/24	GNMA II PL #005034 7.000% 8/20/38 CUSIP: 36202FSX5	11,438.13	10,382.67 102.2890	0.0	59.23	6.8	710
1,977.520 8/30/24	GNMA II PL #005069 7.500% 2/20/33 CUSIP: 36202FT22	2,264.25	1,972.71 99.7570	0.0	12.38	7.5	148
3,941.700 8/30/24	GNMA II PL #440226 6.580% 1/20/28 CUSIP: 36207SA37	4,486.15	3,930.70 99.7210	0.0	21.61	6.6	259

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14,961.450 8/30/24	GNMA II PL #500401 7.200% 10/20/29 CUSIP: 36210R3J7	16,139.67	14,894.87 99.5550	0.0	89.78	7.2	1,077
5,550.680 8/30/24	GNMA II PL #500479 6.250% 12/20/29 CUSIP: 36210R6Q8	5,901.06	5,576.44 100.4640	0.0	28.91	6.2	346
21,033.900 8/30/24	GNMA II PL #537375 7.600% 10/20/30 CUSIP: 36212L6L0	23,321.32	20,942.61 99.5660	0.0	133.16	7.6	1,598
9,377.920 8/30/24	GNMA II PL #781666 8.000% 10/20/27 CUSIP: 36225BZ76	11,147.99	9,579.73 102.1520	0.0	62.49	7.8	750
239,403.080 8/30/24	GNMA II PL #784033 6.000% 4/20/44 CUSIP: 3622A2PS5	259,451.19	249,771.63 104.3310	0.4	1,197.00	5.8	14,364
753,465.980 8/30/24	GNMA PL #380915 6.000% 9/15/38 CUSIP: 3622ACJV3	790,197.45	773,809.56 102.7000	1.3	3,767.33	5.8	45,207
4,360.770 8/30/24	GNMA PL #433145 7.500% 8/15/26 CUSIP: 36207JES8	5,061.21	4,371.72 100.2510	0.0	27.22	7.5	327
126,659.350 8/30/24	GNMA PL #455985 6.250% 9/15/27 CUSIP: 36208NRE5	146,766.51	127,377.51 100.5670	0.2	659.69	6.2	7,916
51,330.490 8/30/24	GNMA PL #455990 7.000% 1/15/29 CUSIP: 36208NRK1	56,303.12	52,723.09 102.7130	0.1	299.42	6.8	3,593
27,760.140 8/30/24	GNMA PL #460559 6.500% 4/15/28 CUSIP: 36208TTQ3	31,230.14	28,117.14 101.2860	0.0	150.37	6.4	1,804
45,864.120 8/30/24	GNMA PL #502952 6.500% 2/15/29 CUSIP: 36210UWM1	51,425.12	47,130.89 102.7620	0.1	248.42	6.3	2,981
244,366.560 8/30/24	GNMA PL #617446 6.000% 3/15/37 CUSIP: 36290T5F2	272,468.71	255,710.06 104.6420	0.4	1,221.83	5.7	14,661
121,128.750 8/30/24	GNMA PL #646015 6.000% 8/15/37 CUSIP: 36292DVG4	123,854.16	124,964.90 103.1670	0.2	605.64	5.8	7,267
121,537.560 8/30/24	GNMA PL #651825 6.000% 5/15/36 CUSIP: 36292LD68	139,654.24	126,616.61 104.1790	0.2	607.71	5.8	7,292
54,515.200 8/30/24	GNMA PL #781339 8.000% 9/15/31 CUSIP: 36225BPY8	63,791.31	58,733.59 107.7380	0.1	363.44	7.4	4,361

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
53,770.660 8/30/24	GNMA PL #782050 8.000% 2/15/31 CUSIP: 36241KH35	61,705.76	55,412.28 103.0530	0.1	358.33	7.8	4,301
15,285.660 8/30/24	GNMA PL #782212 7.500% 10/15/37 CUSIP: 36241KN53	17,461.13	16,287.94 106.5570	0.0	95.45	7.0	1,146
249,288.150 8/30/24	GNMA PL #782365 6.000% 7/15/38 CUSIP: 36241KTW8	257,701.62	260,097.28 104.3360	0.4	1,246.44	5.8	14,957
69,474.420 8/30/24	GNMA PL #783047 6.450% 11/15/31 CUSIP: 36241LL46	79,244.27	72,955.09 105.0100	0.1	373.43	6.1	4,481
369,833.720 8/30/24	GNMA PL #784065 6.500% 2/15/39 CUSIP: 3622A2QS4	447,133.86	398,395.98 107.7230	0.7	2,003.25	6.0	24,039
263,464.060 8/30/24	GNMA PL #784143 6.000% 12/15/40 CUSIP: 3622A2S86	289,563.48	280,167.68 106.3400	0.5	1,317.32	5.6	15,807
713,556.970 8/30/24	GNMA PL #786284 5.000% 2/15/41 CUSIP: 3622AB2R2	747,896.90	720,828.12 101.0190	1.2	2,973.15	4.9	35,677
625,940.370 8/30/24	GNMA PL #787363 7.000% 3/15/39 CUSIP: 3622ADB80	658,454.50	665,850.33 106.3760	1.1	3,651.32	6.6	43,815
73,983.080 8/30/24	GNMA SER 10 CMO 6.344% 7/20/39 CUSIP: 38379JEP2	87,022.59	76,774.46 103.7730	0.1	400.96	6.1	4,693
325,092.320 8/30/24	GNMA SER 118 CMO 5.500% 7/20/51 CUSIP: 38382U2H3	387,266.22	333,681.26 102.6420	0.5	1,490.01	5.4	17,880
1,152,739.480 8/30/24	GNMA SER 130 CMO 5.500% 7/20/51 CUSIP: 38382WKZ9	1,222,263.38	1,196,889.40 103.8300	2.0	5,283.41	5.3	63,400
457,269.920 8/30/24	GNMA SER 152 CMO 5.500% 9/20/59 CUSIP: 38384DF44	454,983.57	458,061.00 100.1730	0.8	2,095.82	5.5	25,149
93,935.640 8/30/24	GNMA SER 23 CMO 6.500% 10/20/48 CUSIP: 38381RPL7	108,260.81	100,773.22 107.2790	0.2	508.75	6.1	6,105
83,551.610 8/30/24	GNMA SER 31 CMO V- 6.711% 7/20/40 CUSIP: 38380CZG1	96,058.25	88,064.23 105.4010	0.1	467.90	6.4	5,607
561,635.200 8/30/24	GNMA SER 33 CMO 6.500% 7/20/36 CUSIP: 38374DEC9	633,399.49	582,853.78 103.7780	1.0	3,042.14	6.3	36,506

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ASSET STATEMENT

SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
178,401.550 8/30/24	GNMA SER 36 CMO 6.000% 3/20/48 CUSIP: 38380VQ87	203,154.76	182,954.36 102.5520	0.3	892.01	5.8	10,704
187,243.180 8/30/24	GNMA SER 44 CMO V- 6.670% 9/20/36 CUSIP: 38378JQN5	213,701.69	194,953.85 104.1180	0.3	1,056.18	6.4	12,489
123,923.090 8/30/24	GNMA SER 49 CMO V- 6.189% 6/20/41 CUSIP: 38379LTR7	145,764.57	129,727.65 104.6840	0.2	651.06	5.9	7,669
48,118.330 8/30/24	GNMA SER 56 CMO V- 6.810% 10/20/38 CUSIP: 38379BDE5	55,426.31	48,552.36 100.9020	0.1	277.95	6.8	3,276
80,704.870 8/30/24	GNMA SER 69 CMO V- 7.200% 11/20/34 CUSIP: 38379BF86	94,185.11	85,137.18 105.4920	0.1	497.55	6.8	5,810
1,270,594.780 8/30/24	GNMA SER 7 CMO 5.500% 1/20/53 CUSIP: 38383VGV4	1,276,153.64	1,278,472.47 100.6200	2.1	5,823.56	5.5	69,882
193,369.700 8/30/24	GNMA SER 80 CMO V- 7.000% 6/20/45 CUSIP: 38379NAS1	203,623.64	204,556.14 105.7850	0.3	1,125.42	6.6	13,535
296,828.490 8/30/24	GNMA SER 83 CMO 5.500% 5/20/51 CUSIP: 38382QRG7	353,596.92	306,855.36 103.3780	0.5	1,360.46	5.3	16,325
231,610.810 8/30/24	GNMA SER 83 CMO 5.500% 5/20/51 CUSIP: 38382QRJ1	272,396.04	241,912.86 104.4480	0.4	1,061.55	5.3	12,738
231,610.800 8/30/24	GNMA SER 83 CMO 5.500% 5/20/51 CUSIP: 38382QRK8	271,563.67	242,788.34 104.8260	0.4	1,061.55	5.3	12,738
115,308.620 8/30/24	GNMA SER 84 CMO V- 6.317% 6/20/41 CUSIP: 38380FJF4	127,755.38	119,572.73 103.6980	0.2	624.95	6.1	7,284
269,271.620 8/30/24	GNMA SER 86 CMO V- 4.797% 5/20/51 CUSIP: 38382QPX2	315,047.79	268,824.63 99.8340	0.4	1,080.64	4.8	12,916
447,484.670 8/30/24	GNMA SER 91 CMO 7.000% 7/20/48 CUSIP: 38380XVQ7	488,685.47	469,290.60 104.8730	0.8	2,610.32	6.7	31,323
194,271.110 8/30/24	GNMA 138 CMO V-M 7.766% 1/20/39 CUSIP: 38379QNH4	235,693.89	209,490.31 107.8340	0.3	1,259.24	7.2	15,087
278,800.020 8/30/24	GNMA 160 CMO V-M 7.288% 10/20/44 CUSIP: 38379GYC5	286,379.90	292,296.73 104.8410	0.5	1,692.24	6.9	20,318

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
680,401.040 8/30/24	GNMA 165 CMO V-M 7.022% 1/20/39 CUSIP: 38379FG45	718,673.60	731,227.00 107.4700	1.2	3,982.48	6.5	47,777
740,260.360 8/30/24	GNMA 186 CMO V-M 6.958% 11/20/37 CUSIP: 38378PUK2	772,244.12	784,490.92 105.9750	1.3	4,300.14	6.6	51,507
	TOTAL U.S. GOVERNMENT AGENCIES	**61,945,216.88**	**59,796,962.45**	**99.2**	**302,592.57**	**6.1**	**3,635,862**
	CORPORATE & FOREIGN BONDS						
232,432.810 8/30/24	VENDEE MORTGAGE CM 6.750% 2/15/26 CUSIP: 92260MAH6	243,601.62	235,082.54 101.1400	0.4	1,307.42	6.7	15,689
69,176.320 8/30/24	VENDEE MORTGAGE CM 7.000% 3/15/28 CUSIP: 911760LH7	71,415.57	69,751.18 100.8310	0.1	403.48	6.9	4,842
	TOTAL CORPORATE & FOREIGN BONDS	**315,017.19**	**304,833.72**	**0.5**	**1,710.90**	**6.7**	**20,531**
TOTAL FIXED INCOME		**62,260,234.07**	**60,101,796.17**	**99.7**	**304,303.47**	**6.1**	**3,656,394**
TOTAL INVESTMENT PORTFOLIO		**62,446,768.52**	**60,288,330.62**	**100.0**	**307,253.55**	**6.1**	**3,670,828**
	ENDING ACCRUAL FOR PERIOD		307,253.55				
TOTAL VALUE			**60,595,584.17**				

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
CASH & CASH EQUIVALENTS							
	MONEY MARKET FUNDS						
1,735,060.180 3/08/12	WILMINGTON US TREASURY MMKT CL SLCT CUSIP: 97181C514	1,735,060.18	1,735,060.18 1.0000	1.3	9,207.58	5.0	87,375
	TOTAL MONEY MARKET FUNDS	**1,735,060.18**	**1,735,060.18**	**1.3**	**9,207.58**	**5.0**	**87,375**
TOTAL CASH & CASH EQUIVALENTS		**1,735,060.18**	**1,735,060.18**	**1.3**	**9,207.58**	**5.0**	**87,375**
EQUITIES							
	COMMON EQUITY SECURITIES						
	MATERIALS						
21,105.000 8/30/24	AMCOR PLC CUSIP: G0250X107	230,019.74	241,441.20 11.4400	0.2	0.00	4.4	10,552
3,481.000 8/30/24	BERRY GLOBAL GROUP, INC. CUSIP: 08579W103	185,910.79	239,701.66 68.8600	0.2	0.00	1.6	3,829
2,516.000 8/30/24	CF INDUSTRIES HOLDINGS INC CUSIP: 125269100	204,338.95	209,054.44 83.0900	0.2	0.00	2.4	5,032
3,936.000 8/30/24	COMMERCIAL METALS COMPANY CUSIP: 201723103	170,579.15	210,930.24 53.5900	0.2	0.00	1.3	2,833
2,122.000 8/30/24	EASTMAN CHEMICAL COMPANY COM CUSIP: 277432100	158,617.06	217,229.14 102.3700	0.2	0.00	3.2	6,875
2,417.000 8/30/24	LOUISIANA PAC CORP CUSIP: 546347105	206,940.88	234,569.85 97.0500	0.2	628.42	1.1	2,513
2,016.000 8/30/24	LYONDELLBASELL INDUSTRIES NV CL A CUSIP: N53745100	166,680.19	198,979.20 98.7000	0.1	2,701.44	5.4	10,805
1,243.000 8/30/24	NUCOR CORP COMMON CUSIP: 670346105	131,639.76	188,824.13 151.9100	0.1	0.00	1.4	2,684
1,142.000 8/30/24	PACKAGING CORP OF AMER COM CUSIP: 695156109	131,026.64	239,294.68 209.5400	0.2	0.00	2.4	5,710

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
694.000 8/30/24	RELIANCE INC CUSIP: 759509102	86,085.10	198,935.10 286.6500	0.1	0.00	1.5	3,053
4,101.000 8/30/24	SONOCO PRODUCTS CO COM CUSIP: 835495102	227,080.28	231,993.57 56.5700	0.2	2,132.52	3.7	8,530
1,746.000 8/30/24	STEEL DYNAMICS INC CUSIP: 858119100	101,407.02	208,664.46 119.5100	0.2	0.00	1.5	3,212
1,365.000 8/30/24	WESTLAKE CORP CUSIP: 960413102	119,890.83	198,525.60 145.4400	0.1	716.63	1.4	2,866
	TOTAL MATERIALS	**2,120,216.39**	**2,818,143.27**	**2.1**	**6,179.01**	**2.4**	**68,499**
	INDUSTRIALS						
12,199.000 8/30/24	AERCAP HOLDINGS NV CUSIP: N00985106	1,174,340.40	1,188,426.58 97.4200	0.9	3,049.75	1.0	12,199
3,521.000 8/30/24	AGCO CORP CUSIP: 001084102	301,966.04	320,551.84 91.0400	0.2	1,021.09	1.3	4,084
26,428.000 8/30/24	AMPHENOL CORP NEW CL A CUSIP: 032095101	1,675,701.37	1,782,568.60 67.4500	1.3	0.00	1.0	17,442
5,236.000 8/30/24	ARISTA NETWORKS INC CUSIP: 040413106	645,472.07	1,850,297.68 353.3800	1.4	0.00	0.0	0
3,528.000 8/30/24	ATKORE INC. CUSIP: 047649108	417,221.39	329,268.24 93.3300	0.3	0.00	1.4	4,515
2,669.000 8/30/24	BOISE CASCADE CO CUSIP: 09739D100	276,023.20	361,969.78 135.6200	0.3	0.00	0.6	2,241
12,167.000 8/30/24	BOOZ ALLEN HAMILTON HOLDING CL A CUSIP: 099502106	1,313,056.65	1,931,876.26 158.7800	1.5	0.00	1.3	24,820
1,264.000 8/30/24	BUILDERS FIRSTSOURCE CUSIP: 12008R107	126,882.40	219,936.00 174.0000	0.2	0.00	0.0	0
844.000 8/30/24	CARLISLE COMPANIES INC CUSIP: 142339100	135,472.74	357,687.20 423.8000	0.3	844.00	0.9	3,376
1,259.000 8/30/24	CUMMINS INC COM CUSIP: 231021106	149,269.39	393,878.15 312.8500	0.3	2,291.38	2.3	9,165

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
1,991.000 8/30/24	DOVER CORP COMMON CUSIP: 260003108	165,924.63	370,385.73 186.0300	0.3	1,025.37	1.1	4,101
3,441.000 8/30/24	EMERSON ELECTRIC CO CUSIP: 291011104	210,334.14	362,646.99 105.3900	0.3	1,806.53	2.0	7,226
2,636.000 8/30/24	JACOBS SOLUTIONS INC CUSIP: 46982L108	206,638.19	397,719.68 150.8800	0.3	0.00	0.8	3,057
6,498.000 8/30/24	KNIGHT-SWIFT TRANSPORTATION HOLDINGS CUSIP: 499049104	359,663.83	340,365.24 52.3800	0.3	0.00	1.2	4,158
11,289.000 8/30/24	LEIDOS HOLDINGS, INC CUSIP: 525327102	1,661,913.46	1,789,419.39 158.5100	1.3	0.00	1.0	17,159
2,987.000 8/30/24	LOCKHEED MARTIN CORPORATION COM CUSIP: 539830109	1,560,548.89	1,696,914.70 568.1000	1.3	0.00	2.2	37,636
5,011.000 8/30/24	MASCO CORP CUSIP: 574599106	204,684.42	398,675.16 79.5600	0.3	0.00	1.5	5,812
5,253.000 8/30/24	MUELLER INDS INC COM CUSIP: 624756102	205,097.02	381,945.63 72.7100	0.3	0.00	1.1	4,202
3,152.000 8/30/24	OSHKOSH CORPORATION CUSIP: 688239201	315,512.26	340,132.32 107.9100	0.3	0.00	1.7	5,799
1,161.000 8/30/24	OWENS CORNING INC CUSIP: 690742101	94,205.55	195,895.53 168.7300	0.1	0.00	1.4	2,786
595.000 8/30/24	PARKER HANNIFIN CORP CUSIP: 701094104	79,526.51	357,119.00 600.2000	0.3	969.85	1.1	3,879
18,677.000 8/30/24	PARSONS CORP CUSIP: 70202L102	1,714,627.20	1,782,906.42 95.4600	1.3	0.00	0.0	0
12,918.000 8/30/24	PAYCHEX INC COM CUSIP: 704326107	1,497,620.07	1,694,841.60 131.2000	1.3	0.00	3.0	50,638
2,519.000 8/30/24	RYDER SYS INC COM CUSIP: 783549108	224,846.96	365,859.56 145.2400	0.3	2,386.26	2.2	8,161
21,763.000 8/30/24	TAYLOR MORRISON HOME CORP CUSIP: 87724P106	1,261,325.58	1,465,302.79 67.3300	1.1	0.00	0.0	0

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
20,575.000 8/30/24	TEXTRON INC COM CUSIP: 883203101	1,955,343.77	1,876,440.00 91.2000	1.4	0.00	0.1	1,646
4,174.000 8/30/24	TIMKEN CO COM CUSIP: 887389104	337,705.02	352,828.22 84.5300	0.3	0.00	1.6	5,676
1,406.000 8/30/24	TRANSDIGM GROUP INC CUSIP: 893641100	1,397,149.38	1,930,733.26 1373.2100	1.5	0.00	0.0	0
3,448.000 8/30/24	TRINET GROUP INC CUSIP: 896288107	367,502.57	354,557.84 102.8300	0.3	0.00	1.0	3,448
1,715.000 8/30/24	UFP INDUSTRIES INC CUSIP: 90278Q108	153,631.20	208,664.05 121.6700	0.2	565.95	1.1	2,263
2,679.000 8/30/24	UNITED PARCEL SERVICE CL B CUSIP: 911312106	345,866.94	344,385.45 128.5500	0.3	0.00	5.1	17,467
2,855.000 8/30/24	3M CO CUSIP: 88579Y101	332,962.83	384,539.95 134.6900	0.3	1,998.50	2.1	7,994
	TOTAL INDUSTRIALS	**20,868,036.07**	**26,128,738.84**	**19.8**	**15,958.68**	**1.0**	**270,961**
	COMMUNICATION SERVICES						
1,388.000 8/30/24	ACUITY BRANDS HOLDING COMPANY INC CUSIP: 00508Y102	169,442.92	353,523.60 254.7000	0.3	0.00	0.2	832
10,068.000 8/30/24	ALPHABET INC CL A CUSIP: 02079K305	1,779,929.78	1,644,909.84 163.3800	1.3	0.00	0.5	8,054
3,274.000 8/30/24	META PLATFORMS, INC-A CUSIP: 30303M102	1,610,203.95	1,706,768.94 521.3100	1.3	0.00	0.4	6,548
2,273.000 8/30/24	T-MOBILE US INC CUSIP: 872590104	228,850.50	451,690.56 198.7200	0.3	1,477.45	1.3	5,909
9,140.000 8/30/24	VERIZON COMMUNICATIONS COM CUSIP: 92343V104	396,071.90	381,869.20 41.7800	0.3	0.00	6.4	24,312
	TOTAL COMMUNICATION SERVICES	**4,184,499.05**	**4,538,762.14**	**3.4**	**1,477.45**	**1.0**	**45,657**

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
	CONSUMER DISCRETIONARY						
8,426.000 8/30/24	ABERCROMBIE & FITCH CO CL A CUSIP: 002896207	940,457.35	1,243,424.82 147.5700	0.9	0.00	0.0	0
4,448.000 8/30/24	ALLISON TRANSMISSION HOLDINGS CUSIP: 01973R101	185,405.76	412,552.00 92.7500	0.3	0.00	1.1	4,448
3,302.000 8/30/24	AUTOLIV INC CUSIP: 052800109	247,392.42	338,355.94 102.4700	0.3	0.00	2.7	8,981
10,713.000 8/30/24	BORG WARNER INC COM CUSIP: 099724106	365,927.68	364,991.91 34.0700	0.3	0.00	1.3	4,713
8,164.000 8/30/24	D R HORTON INC CUSIP: 23331A109	965,854.49	1,541,036.64 188.7600	1.2	0.00	0.6	9,796
1,394.000 8/30/24	DECKERS OUTDOOR CORP CUSIP: 243537107	794,258.87	1,337,250.26 959.2900	1.0	0.00	0.0	0
5,896.000 8/30/24	DICKS SPORTING GOODS INC CUSIP: 253393102	910,712.29	1,397,116.16 236.9600	1.1	0.00	1.9	25,942
1,138.000 8/30/24	DILLARDS INC CLASS A COMMON CUSIP: 254067101	358,925.66	385,747.86 338.9700	0.3	0.00	0.3	1,138
5,451.000 8/30/24	GARMIN LIMITED CUSIP: H2906T109	964,291.63	999,113.79 183.2900	0.8	0.00	1.6	16,353
12,289.000 8/30/24	GENTEX CORP COM CUSIP: 371901109	285,567.47	385,014.37 31.3300	0.3	0.00	1.5	5,898
2,549.000 8/30/24	GENUINE PARTS INC CUSIP: 372460105	333,265.29	365,169.74 143.2600	0.3	0.00	2.8	10,196
14,553.000 8/30/24	H & R BLOCK COMMON CUSIP: 093671105	950,806.33	921,350.43 63.3100	0.7	0.00	2.4	21,829
16,368.000 8/30/24	KB HOME COM CUSIP: 48666K109	1,051,361.02	1,370,165.28 83.7100	1.0	0.00	1.2	16,368
2,828.000 8/30/24	LEAR CORPORATION CUSIP: 521865204	328,432.00	329,886.20 116.6500	0.3	0.00	2.6	8,710
13,343.000 8/30/24	LIGHT & WONDER INC CUSIP: 80874P109	1,365,097.15	1,465,328.26 109.8200	1.1	0.00	0.0	0

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
7,454.000 8/30/24	MERITAGE HOMES CORP CUSIP: 59001A102	1,411,134.03	1,476,413.78 198.0700	1.1	0.00	1.3	18,784
10,884.000 8/30/24	PULTE GROUP INC CUSIP: 745867101	853,973.75	1,432,878.60 131.6500	1.1	0.00	0.6	8,707
8,346.000 8/30/24	ROYAL CARIBBEAN CRUISES LTD CUSIP: V7780T103	728,662.43	1,373,918.52 164.6200	1.0	0.00	1.0	13,353
1,268.000 8/30/24	SNAP ON INC COMMON CUSIP: 833034101	263,144.15	359,782.32 283.7400	0.3	2,358.48	2.6	9,433
9,535.000 8/30/24	TOLL BROTHERS COMMON CUSIP: 889478103	698,451.39	1,373,707.45 144.0700	1.0	0.00	0.6	8,772
508.000 8/30/24	UNITED RENTALS INC COM CUSIP: 911363109	102,794.84	376,560.08 741.2600	0.3	0.00	0.9	3,235
	TOTAL CONSUMER DISCRETIONARY	**14,105,916.00**	**19,249,764.41**	**14.6**	**2,358.48**	**1.0**	**196,662**
	CONSUMER STAPLES						
3,367.000 8/30/24	CASEYS GENERAL STORES INC CUSIP: 147528103	776,240.39	1,219,897.77 362.3100	0.9	0.00	0.5	6,734
1,555.000 8/30/24	INGREDION INC CUSIP: 457187102	143,428.93	208,852.05 134.3100	0.2	0.00	2.4	4,976
16,927.000 8/30/24	MOLSON COORS BEVERAGE COMPANY CUSIP: 60871R209	1,022,992.89	913,550.19 53.9700	0.7	7,447.88	3.3	29,791
7,689.000 8/30/24	PHILIP MORRIS INTL INC CUSIP: 718172109	701,854.46	947,976.81 123.2900	0.7	0.00	4.2	39,982
8,317.000 8/30/24	POST HOLDINGS INC CUSIP: 737446104	750,170.58	962,859.09 115.7700	0.7	0.00	0.0	0
	TOTAL CONSUMER STAPLES	**3,394,687.25**	**4,253,135.91**	**3.2**	**7,447.88**	**1.9**	**81,484**
	ENERGY						
17,805.000 8/30/24	BAKER HUGHES COMPANY CUSIP: 05722G100	482,168.44	626,201.85 35.1700	0.5	0.00	2.4	14,956

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
19,534.000 8/30/24	BP PLC SPONSORED ADR CUSIP: 055622104	673,521.59	663,374.64 33.9600	0.5	9,278.65	5.6	37,114
8,881.000 8/30/24	CHESAPEAKE ENERGY CORP CUSIP: 165167735	753,845.16	661,545.69 74.4900	0.5	5,106.58	3.1	20,426
20,529.000 8/30/24	HALLIBURTON HLDG CO COM CUSIP: 406216101	776,488.70	638,246.61 31.0900	0.5	0.00	2.2	13,959
16,621.000 8/30/24	MURPHY OIL CORP COMMON CUSIP: 626717102	623,082.16	619,630.88 37.2800	0.5	0.00	3.2	19,945
2,809.000 8/30/24	MURPHY USA INC CUSIP: 626755102	765,644.98	1,459,640.67 519.6300	1.1	1,264.05	0.3	5,056
4,957.000 8/30/24	NRG ENERGY INC CUSIP: 629377508	225,101.33	421,394.57 85.0100	0.3	0.00	1.9	8,079
14,216.000 8/30/24	OVINTIV INC CUSIP: 69047Q102	698,549.00	608,871.28 42.8300	0.5	0.00	2.8	17,059
8,560.000 8/30/24	SHELL PLC SPONS ADR CUSIP: 780259305	486,236.52	613,409.60 71.6600	0.5	6,774.05	3.8	23,334
13,703.000 8/30/24	SM ENERGY CO CUSIP: 78454L100	526,886.42	625,267.89 45.6300	0.5	0.00	1.6	9,866
9,018.000 8/30/24	TOTALENERGIES SE SPONSORED ADR CUSIP: 89151E109	503,431.98	622,242.00 69.0000	0.5	0.00	3.9	24,096
	TOTAL ENERGY	**6,514,956.28**	**7,559,825.68**	**5.7**	**22,423.33**	**2.6**	**193,894**
	FINANCIALS						
25,484.000 8/30/24	ALLY FINANCIAL INC CUSIP: 02005N100	1,124,465.29	1,100,653.96 43.1900	0.8	0.00	2.8	30,580
2,460.000 8/30/24	AMERIPRISE FINANCIAL INC CUSIP: 03076C106	580,766.80	1,105,622.40 449.4400	0.8	0.00	1.3	14,563
18,379.000 8/30/24	CITIGROUP INC CUSIP: 172967424	897,315.06	1,151,260.56 62.6400	0.9	0.00	3.6	41,168
18,993.000 8/30/24	FNF GROUP CUSIP: 31620R303	802,468.05	1,119,827.28 58.9600	0.8	0.00	3.3	36,466

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
2,104.000 8/30/24	GOLDMAN SACHS GROUP INC COM CUSIP: 38141G104	778,313.00	1,073,566.00 510.2500	0.8	6,312.00	2.3	25,248
10,592.000 8/30/24	HARTFORD FINANCIAL SVCS GRP INC CUSIP: 416515104	773,769.13	1,229,731.20 116.1000	0.9	0.00	1.6	19,912
12,752.000 8/30/24	JACKSON FINANCIAL INC CL A CUSIP: 46817M107	1,059,469.01	1,147,297.44 89.9700	0.9	0.00	3.1	35,705
14,527.000 8/30/24	METLIFE INC CUSIP: 59156R108	875,889.41	1,125,551.96 77.4800	0.8	8,921.11	2.8	31,668
8,751.000 8/30/24	PRUDENTIAL FINANCIAL INC CUSIP: 744320102	963,626.12	1,060,271.16 121.1600	0.8	11,376.30	4.3	45,505
49,358.000 8/30/24	REGIONS FINANCIAL CORP CUSIP: 7591EP100	882,994.28	1,155,964.36 23.4200	0.9	0.00	4.3	49,358
13,072.000 8/30/24	STATE STREET CORP CUSIP: 857477103	951,711.95	1,138,571.20 87.1000	0.9	0.00	3.5	39,738
23,812.000 8/30/24	SYNCHRONY FINANCIAL CUSIP: 87165B103	779,619.29	1,196,791.12 50.2600	0.9	0.00	2.0	23,812
23,565.000 8/30/24	SYNOVUS FINANCIAL CORP CUSIP: 87161C501	857,413.83	1,086,817.80 46.1200	0.8	0.00	3.3	35,818
19,209.000 8/30/24	UNUM GROUP CUSIP: 91529Y106	795,259.33	1,065,907.41 55.4900	0.8	0.00	3.0	32,271
19,283.000 8/30/24	WELLS FARGO & CO CUSIP: 949746101	733,985.22	1,127,477.01 58.4700	0.8	7,713.20	2.7	30,852
21,180.000 8/30/24	ZIONS BANCORPORATION, N.A. CUSIP: 989701107	839,293.61	1,049,680.80 49.5600	0.8	0.00	3.3	34,735
	TOTAL FINANCIALS	**13,696,359.38**	**17,934,991.66**	**13.6**	**34,322.61**	**2.9**	**527,406**
	HEALTH CARE						
4,682.000 8/30/24	ABBVIE INC CUSIP: 00287Y109	549,754.88	919,123.42 196.3100	0.7	0.00	3.2	29,028
4,018.000 8/30/24	BIOGEN INC CUSIP: 09062X103	1,045,413.59	822,725.68 204.7600	0.6	0.00	0.0	0

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
19,648.000 8/30/24	BRISTOL-MYERS SQUIBB CO CUSIP: 110122108	920,218.01	981,417.60 49.9500	0.7	0.00	4.8	47,155
3,812.000 8/30/24	CENCORA, INC CUSIP: 03073E105	449,841.89	913,240.84 239.5700	0.7	0.00	0.8	7,776
11,622.000 8/30/24	CENTENE CORPORATION CUSIP: 15135B101	900,032.40	916,162.26 78.8300	0.7	0.00	0.0	0
6,559.000 8/30/24	DAVITA INC CUSIP: 23918K108	638,636.75	989,884.28 150.9200	0.8	0.00	0.0	0
1,762.000 8/30/24	ELEVANCE HEALTH INC CUSIP: 036752103	724,178.10	981,240.18 556.8900	0.7	0.00	1.2	11,488
12,304.000 8/30/24	GILEAD SCIENCES INC COM CUSIP: 375558103	917,317.33	972,016.00 79.0000	0.7	0.00	3.9	37,896
2,429.000 8/30/24	HCA HEALTHCARE, INC CUSIP: 40412C101	662,596.67	960,888.11 395.5900	0.7	0.00	0.7	6,412
11,274.000 8/30/24	HOLOGIC INC COM CUSIP: 436440101	836,095.37	915,899.76 81.2400	0.7	0.00	0.0	0
8,346.000 8/30/24	JAZZ PHARMACEUTICALS PLC CUSIP: G50871105	937,984.75	967,969.08 115.9800	0.7	0.00	0.0	0
3,990.000 8/30/24	LABCORP HOLDINGS INC CUSIP: 504922105	779,115.55	917,261.10 229.8900	0.7	2,872.80	1.3	11,491
1,641.000 8/30/24	MCKESSON CORPORATION COM CUSIP: 58155Q103	414,164.65	920,732.28 561.0800	0.7	1,165.11	0.5	4,660
2,594.000 8/30/24	MOLINA HEALTHCARE INC. CUSIP: 60855R100	835,505.67	907,355.26 349.7900	0.7	0.00	0.0	0
44,846.000 8/30/24	ORGANON & CO CUSIP: 68622V106	945,749.40	1,002,308.10 22.3500	0.8	12,556.88	5.0	50,227
31,703.000 8/30/24	PFIZER INC CUSIP: 717081103	896,224.78	919,704.03 29.0100	0.7	15,416.52	5.8	53,261
5,997.000 8/30/24	QUEST DIAGNOSTICS INC CUSIP: 74834L100	852,505.79	941,349.09 156.9700	0.7	0.00	1.9	17,991

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
5,795.000 8/30/24	TENET HEALTHCARE CORP CUSIP: 88033G407	529,857.60	961,042.80 165.8400	0.7	0.00	0.0	0
2,652.000 8/30/24	THE CIGNA GROUP CUSIP: 125523100	676,282.28	959,520.12 361.8100	0.7	0.00	1.5	14,851
3,046.000 8/30/24	UNITED THERAPEUTICS CORP CUSIP: 91307C102	739,082.50	1,107,373.30 363.5500	0.8	0.00	0.0	0
	TOTAL HEALTH CARE	**15,250,557.96**	**18,977,213.29**	**14.3**	**32,011.31**	**1.5**	**292,239**
	INFORMATION TECHNOLOGY						
19,641.000 8/30/24	AMDOCS LIMITED CUSIP: G02602103	1,670,430.51	1,708,177.77 86.9700	1.3	0.00	2.2	37,632
7,493.000 8/30/24	ANALOG DEVICES INC CUSIP: 032654105	1,772,620.23	1,759,656.12 234.8400	1.3	0.00	1.6	27,574
8,274.000 8/30/24	APPLE INC CUSIP: 037833100	1,006,394.98	1,894,746.00 229.0000	1.4	0.00	0.4	8,274
7,906.000 8/30/24	APPLIED MATERIALS INC COM CUSIP: 038222105	1,063,588.91	1,559,537.56 197.2600	1.2	3,162.40	0.8	12,649
6,643.000 8/30/24	CADENCE DESIGN SYS INC CUSIP: 127387108	656,586.28	1,786,501.99 268.9300	1.3	0.00	0.0	0
23,273.000 8/30/24	FORTINET INC CUSIP: 34959E109	1,310,439.74	1,785,271.83 76.7100	1.3	0.00	0.0	0
3,419.000 8/30/24	GARTNER INC CUSIP: 366651107	990,759.61	1,682,011.24 491.9600	1.3	0.00	0.0	0
49,564.000 8/30/24	HP INC CUSIP: 40434L105	1,803,321.73	1,793,225.52 36.1800	1.4	0.00	3.0	54,619
2,873.000 8/30/24	INTUIT INC COM CUSIP: 461202103	1,251,430.21	1,810,736.98 630.2600	1.4	0.00	0.7	11,951
2,250.000 8/30/24	KLA CORPORATION CUSIP: 482480100	921,389.82	1,843,717.50 819.4300	1.4	3,262.50	0.7	13,050
1,817.000 8/30/24	LAM RESEARCH CORP COMMON CUSIP: 512807108	1,248,288.48	1,491,775.17 821.0100	1.1	0.00	1.1	16,716

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
4,165.000 8/30/24	MICROSOFT CORP CUSIP: 594918104	1,684,077.35	1,737,388.10 417.1400	1.3	3,123.75	0.7	12,495
14,444.000 8/30/24	NETAPP APPLIANCE INC CUSIP: 64110D104	1,287,927.34	1,743,679.68 120.7200	1.3	0.00	1.7	30,043
9,422.000 8/30/24	QUALCOMM INC COM CUSIP: 747525103	1,661,020.81	1,651,676.60 175.3000	1.3	0.00	1.9	32,034
10,869.000 8/30/24	VONTIER CORP CUSIP: 928881101	341,196.66	380,741.07 35.0300	0.3	0.00	0.3	1,086
81,462.000 8/30/24	WESTERN UNION COMPANY CUSIP: 959802109	999,848.97	993,836.40 12.2000	0.8	0.00	7.7	76,574
	TOTAL INFORMATION TECHNOLOGY	**19,669,321.63**	**25,622,679.53**	**19.4**	**9,548.65**	**1.3**	**334,702**
	UTILITIES						
7,491.000 8/30/24	DOMINION ENERGY INC. CUSIP: 25746U109	394,343.47	418,746.90 55.9000	0.3	5,000.24	4.8	20,000
3,575.000 8/30/24	DUKE ENERGY HOLDING CORP CUSIP: 26441C204	334,656.38	407,371.25 113.9500	0.3	3,735.88	3.7	14,943
6,999.000 8/30/24	EVERGY INC CUSIP: 30034W106	428,568.40	413,920.86 59.1400	0.3	4,496.86	4.3	17,987
9,631.000 8/30/24	OGE ENERGY CORP COM CUSIP: 670837103	339,684.48	381,002.36 39.5600	0.3	0.00	4.2	16,112
5,039.000 8/30/24	PINNACLE WEST CAPITAL CORP CUSIP: 723484101	372,201.62	441,013.28 87.5200	0.3	4,434.32	4.0	17,737
13,520.000 8/30/24	PPL CORP COM CUSIP: 69351T106	380,646.88	431,423.20 31.9100	0.3	0.00	3.2	13,925
17,720.000 8/30/24	UGI CORP NEW COMMON CUSIP: 902681105	482,549.11	441,405.20 24.9100	0.3	0.00	6.0	26,580

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
5,432.000 8/30/24	VISTRA CORP CUSIP: 92840M102	169,036.06	464,055.76 85.4300	0.3	0.00	1.0	4,769
	TOTAL UTILITIES	**2,901,686.40**	**3,398,938.81**	**2.6**	**17,667.30**	**3.9**	**132,056**
	TOTAL COMMON EQUITY SECURITIES	**102,706,236.41**	**130,482,193.54**	**98.7**	**149,394.70**	**1.6**	**2,143,565**
TOTAL EQUITIES		**102,706,236.41**	**130,482,193.54**	**98.7**	**149,394.70**	**1.6**	**2,143,565**
TOTAL INVESTMENT PORTFOLIO		**104,441,296.59**	**132,217,253.72**	**100.0**	**158,602.28**	**1.7**	**2,230,941**
	ENDING ACCRUAL FOR PERIOD		158,602.28				
TOTAL VALUE			**132,375,856.00**				

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
CASH & CASH EQUIVALENTS							
	CASH						
243,152.700	PENDING CASH	243,152.70	243,152.70	0.1			
	TOTAL CASH	**243,152.70**	**243,152.70**	**0.1**	**0.00**	**0.0**	**0**
	MONEY MARKET FUNDS						
4,332,869.430 3/08/12	WILMINGTON US TREASURY MMKT CL SLCT CUSIP: 97181C514	4,332,869.43	4,332,869.43 1.0000	2.5	22,834.16	5.0	218,198
	TOTAL MONEY MARKET FUNDS	**4,332,869.43**	**4,332,869.43**	**2.5**	**22,834.16**	**5.0**	**218,198**
TOTAL CASH & CASH EQUIVALENTS		**4,576,022.13**	**4,576,022.13**	**2.6**	**22,834.16**	**4.8**	**218,198**
FIXED INCOME							
	U.S. TREASURY OBLIGATIONS						
3,383,000.000 8/30/24	U.S. TREASURY BONDS 1.750% 8/15/41 CUSIP: 912810TA6	2,307,184.93	2,351,590.96 69.5120	1.3	2,734.90	2.5	59,202
1,113,000.000 8/30/24	U.S. TREASURY BONDS 2.500% 2/15/45 CUSIP: 912810RK6	913,482.17	835,885.26 75.1020	0.5	1,285.39	3.3	27,825
7,694,000.000 8/30/24	U.S. TREASURY BONDS 3.375% 11/15/48 CUSIP: 912810SE9	6,792,293.27	6,556,442.10 85.2150	3.8	76,913.87	4.0	259,672
911,000.000 8/30/24	U.S. TREASURY BONDS 3.500% 4/30/30 CUSIP: 91282CGZ8	873,074.02	898,118.46 98.5860	0.5	10,743.86	3.5	31,885
64,000.000 8/30/24	U.S. TREASURY BONDS 3.625% 2/15/53 CUSIP: 912810TN8	55,967.51	57,407.36 89.6990	0.0	107.17	4.0	2,320
8,119,000.000 8/30/24	U.S. TREASURY BONDS 3.875% 2/15/43 CUSIP: 912810TQ1	7,577,638.68	7,683,578.03 94.6370	4.4	14,533.67	4.1	314,611
3,236,000.000 8/30/24	U.S. TREASURY BONDS 4.625% 5/15/54 CUSIP: 912810UA4	3,457,996.36	3,458,475.00 106.8750	2.0	44,330.12	4.3	149,665
170,000.000 8/30/24	U.S. TREASURY NOTES 0.750% 8/31/26 CUSIP: 91282CCW9	155,948.44	159,713.30 93.9490	0.1	641.02	0.8	1,275

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
775,000.000 8/30/24	U.S. TREASURY NOTES 1.500% 1/31/27 CUSIP: 912828Z78	705,450.57	733,312.75 94.6210	0.4	1,010.87	1.6	11,625
5,117,000.000 8/30/24	U.S. TREASURY NOTES 2.875% 5/15/32 CUSIP: 91282CEP2	4,675,061.85	4,787,209.35 93.5550	2.8	43,574.45	3.1	147,113
4,204,000.000 8/30/24	U.S. TREASURY NOTES 3.875% 1/15/26 CUSIP: 91282CGE5	4,156,800.63	4,187,730.52 99.6130	2.4	21,248.48	3.9	162,905
7,051,000.000 8/30/24	U.S. TREASURY NOTES 3.875% 8/15/34 CUSIP: 91282CLF6	7,013,303.83	7,025,686.91 99.6410	4.0	12,621.86	3.9	273,226
7,563,000.000 8/30/24	U.S. TREASURY NOTES 3.875% 12/31/27 CUSIP: 91282CGC9	7,451,784.61	7,587,201.60 100.3200	4.4	50,171.67	3.9	293,066
4,811,000.000 8/30/24	U.S. TREASURY NOTES 4.125% 3/31/31 CUSIP: 91282CKF7	4,760,369.10	4,899,714.84 101.8440	2.8	83,502.40	4.0	198,453
1,509,000.000 8/30/24	U.S. TREASURY NOTES 4.500% 11/15/33 CUSIP: 91282CJJ1	1,554,049.15	1,577,553.87 104.5430	0.9	20,113.17	4.3	67,905
	TOTAL U.S. TREASURY OBLIGATIONS	**52,450,405.12**	**52,799,620.31**	**30.4**	**383,532.90**	**3.8**	**2,000,751**
	U.S. GOVERNMENT AGENCIES						
43,338.490 8/30/24	FHLMC GD PL #A9704 4.500% 2/01/41 CUSIP: 312945ZL5	46,876.27	43,426.47 100.2030	0.0	162.49	4.5	1,950
58,490.570 8/30/24	FHLMC GD PL #G6087 4.000% 3/01/42 CUSIP: 31335A6M5	61,744.11	57,259.93 97.8960	0.0	194.97	4.1	2,339
613,995.980 8/30/24	FHLMC GD PL #G60985 3.000% 5/01/47 CUSIP: 31335BCW4	587,717.87	559,117.02 91.0620	0.3	1,534.99	3.3	18,419
295,000.000 8/30/24	FHLMC K150 CMO V-M 3.710% 9/25/32 CUSIP: 3137H9C98	278,890.23	283,214.75 96.0050	0.2	912.04	3.9	10,944
351,960.530 8/30/24	FHLMC PL #SC0047 3.000% 1/01/40 CUSIP: 3132D9BQ6	374,892.97	328,664.26 93.3810	0.2	879.90	3.2	10,558
505,381.870 8/30/24	FHLMC PL #SC0300 3.000% 7/01/42 CUSIP: 3132D9KM5	459,897.49	465,289.93 92.0670	0.3	1,263.44	3.3	15,161
323,176.490 8/30/24	FHLMC PL #SC0458 3.500% 10/01/43 CUSIP: 3132D9QK3	295,656.00	302,900.40 93.7260	0.2	942.60	3.7	11,311

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
305,031.210 8/30/24	FHLMC PL #SD1538 3.000% 12/01/50 CUSIP: 3132DNV75	283,202.44	276,236.26 90.5600	0.2	762.58	3.3	9,150
474,080.900 8/30/24	FHLMC PL #SD1714 3.000% 11/01/49 CUSIP: 3132DN3X9	422,450.52	429,398.78 90.5750	0.3	1,185.20	3.3	14,222
676,946.390 8/30/24	FHLMC PL #SD3582 3.500% 10/01/49 CUSIP: 3132DQ6T8	587,596.79	633,087.03 93.5210	0.4	1,974.43	3.7	23,693
793,647.540 8/30/24	FHLMC PL #SD5146 3.000% 8/01/48 CUSIP: 3132DSWF5	712,050.65	727,568.45 91.6740	0.4	1,984.12	3.3	23,809
797,508.730 8/30/24	FHLMC PL #ZT0029 3.000% 5/01/47 CUSIP: 3132ACA67	709,533.54	725,382.04 90.9560	0.4	1,993.77	3.3	23,925
1,105,702.600 8/30/24	FHLMC PL #ZT0536 3.500% 3/01/48 CUSIP: 3132ACSZ4	1,013,445.54	1,031,620.53 93.3000	0.6	3,224.97	3.8	38,699
204,684.380 8/30/24	FHLMC SER K-1516 CMO 1.238% 1/25/35 CUSIP: 3137FUZH0	204,681.09	168,612.85 82.3770	0.1	42.15	1.5	2,533
160,000.000 8/30/24	FHLMC SER K117 CMO 1.406% 8/25/30 CUSIP: 3137FX3Q9	136,250.00	136,896.00 85.5600	0.1	187.47	1.6	2,249
185,000.000 8/30/24	FHLMC SER K119 CMO 1.566% 9/25/30 CUSIP: 3137F63Z8	143,440.04	159,379.35 86.1510	0.1	241.43	1.8	2,897
152,737.890 8/30/24	FHLMC SER 1514 CMO 2.481% 7/25/34 CUSIP: 3137FQJY0	153,493.67	137,926.90 90.3030	0.1	315.76	2.8	3,789
28,084.340 8/30/24	FNMA PL #AD8033 4.000% 8/01/40 CUSIP: 31418V4T6	29,826.07	27,441.21 97.7100	0.0	93.61	4.1	1,123
77,829.780 8/30/24	FNMA PL #AE9758 4.000% 12/01/40 CUSIP: 31419LZY2	81,392.92	76,047.48 97.7100	0.0	259.44	4.1	3,113
169,800.320 8/30/24	FNMA PL #AL6231 V- 3.150% 11/01/24 CUSIP: 3138EN4R7	174,416.77	168,596.44 99.2910	0.1	448.99	3.2	5,348
76,222.950 8/30/24	FNMA PL #AL9135 4.000% 1/01/43 CUSIP: 3138EREH9	80,796.32	74,478.97 97.7120	0.0	254.08	4.1	3,048
110,316.590 8/30/24	FNMA PL #AQ0413 3.500% 10/01/42 CUSIP: 3138MFN78	112,436.71	103,931.47 94.2120	0.1	321.76	3.7	3,861

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
67,868.080 8/30/24	FNMA PL #AV0692 4.000% 12/01/43 CUSIP: 3138XBXW9	71,865.95	65,977.95 97.2150	0.0	226.23	4.1	2,714
939,343.000 8/30/24	FNMA PL #BF0209 3.500% 2/01/42 CUSIP: 3140FXGT3	929,186.55	893,756.68 95.1470	0.5	2,739.76	3.7	32,877
708,478.430 8/30/24	FNMA PL #BF0214 3.500% 2/01/52 CUSIP: 3140FXGY2	682,182.60	662,625.71 93.5280	0.4	2,066.40	3.7	24,796
465,676.160 8/30/24	FNMA PL #BF0394 4.500% 7/01/51 CUSIP: 3140FXNL2	474,298.46	460,926.26 98.9800	0.3	1,746.29	4.5	20,955
788,124.070 8/30/24	FNMA PL #BM1257 2.500% 4/01/37 CUSIP: 3140J5MF3	705,001.60	727,470.04 92.3040	0.4	1,641.93	2.7	19,703
284,182.990 8/30/24	FNMA PL #BM3322 3.000% 12/01/37 CUSIP: 3140J7VQ5	303,853.77	266,225.47 93.6810	0.1	710.46	3.2	8,525
80,549.460 8/30/24	FNMA PL #BM3491 4.500% 1/01/38 CUSIP: 3140J72Z7	84,287.47	81,139.89 100.7330	0.0	302.06	4.5	3,624
230,566.030 8/30/24	FNMA PL #BM5330 2.500% 12/01/37 CUSIP: 3140J94Q1	240,509.16	212,236.03 92.0500	0.1	480.35	2.7	5,764
54,157.740 8/30/24	FNMA PL #FM1647 4.000% 7/01/38 CUSIP: 3140X4ZM1	56,907.95	53,254.93 98.3330	0.0	180.53	4.1	2,166
442,835.500 8/30/24	FNMA PL #FM3079 4.000% 2/01/43 CUSIP: 3140X6M57	446,433.55	432,707.85 97.7130	0.3	1,476.12	4.1	17,713
344,102.660 8/30/24	FNMA PL #FM3751 3.000% 8/01/43 CUSIP: 3140X7EZ8	313,079.65	315,483.64 91.6830	0.2	860.26	3.3	10,323
311,998.740 8/30/24	FNMA PL #FM7607 3.000% 4/01/38 CUSIP: 3140XBNZ9	332,278.65	298,888.55 95.7980	0.2	780.00	3.1	9,359
415,702.700 8/30/24	FNMA PL #FS1203 3.000% 1/01/48 CUSIP: 3140XGKR9	361,531.43	378,401.70 91.0270	0.2	1,039.26	3.3	12,471
443,121.570 8/30/24	FNMA PL #FS2119 4.000% 3/01/46 CUSIP: 3140XHK97	455,792.08	432,974.09 97.7100	0.3	1,477.07	4.1	17,724
316,782.170 8/30/24	FNMA PL #FS3389 3.000% 8/01/48 CUSIP: 3140XJXT5	291,390.11	286,710.04 90.5070	0.2	791.96	3.3	9,503

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
253,156.120 8/30/24	FNMA PL #FS3462 2.500% 9/01/42 CUSIP: 3140XJZ48	227,721.84	227,827.85 89.9950	0.1	527.41	2.8	6,328
576,215.600 8/30/24	FNMA PL #FS4084 2.500% 2/01/42 CUSIP: 3140XKRE2	508,047.49	516,070.22 89.5620	0.3	1,200.46	2.8	14,405
614,615.470 8/30/24	FNMA PL #FS4537 3.000% 12/01/47 CUSIP: 3140XLBF4	546,083.74	563,485.61 91.6810	0.3	1,536.54	3.3	18,438
427,075.380 8/30/24	FNMA PL #FS4915 5.000% 6/01/43 CUSIP: 3140XLN95	425,607.31	430,743.96 100.8590	0.3	1,779.48	5.0	21,353
788,423.440 8/30/24	FNMA PL #FS7228 3.000% 8/01/49 CUSIP: 3140XPA66	704,899.84	722,787.19 91.6750	0.4	1,971.06	3.3	23,652
51,662.770 8/30/24	FNMA PL #MA0494 5.000% 8/01/30 CUSIP: 31417YRQ2	57,353.76	52,487.82 101.5970	0.0	215.27	4.9	2,583
73,367.560 8/30/24	FNMA PL #MA1959 3.500% 7/01/34 CUSIP: 31418BE93	77,148.74	71,283.92 97.1600	0.0	213.99	3.6	2,567
66,155.480 8/30/24	FNMA PL #MA2164 3.500% 2/01/35 CUSIP: 31418BMN3	70,197.17	64,167.51 96.9950	0.0	192.95	3.6	2,315
112,491.920 8/30/24	FNMA PL #MA2198 3.500% 3/01/35 CUSIP: 31418BNQ5	111,999.21	109,111.54 96.9950	0.1	328.11	3.6	3,937
526,461.870 8/30/24	FNMA PL #MA2833 3.000% 12/01/46 CUSIP: 31418CEF7	496,519.34	478,501.19 90.8900	0.3	1,316.15	3.3	15,793
61,456.390 8/30/24	FNMA PL #MA2914 4.000% 2/01/37 CUSIP: 31418CGY4	65,345.44	60,752.71 98.8550	0.0	204.84	4.0	2,458
85,633.490 8/30/24	FNMA PL #MA2937 4.000% 3/01/37 CUSIP: 31418CHP2	91,165.12	84,646.99 98.8480	0.0	285.43	4.0	3,425
41,912.290 8/30/24	FNMA PL #MA3440 3.500% 7/01/38 CUSIP: 31418CZE7	41,637.23	40,301.60 96.1570	0.0	122.24	3.6	1,466
515,692.340 8/30/24	FNMA PL #MA4570 2.000% 3/01/42 CUSIP: 31418ECG3	467,749.06	444,898.10 86.2720	0.3	859.49	2.3	10,313
703,388.630 8/30/24	FNMA PL #MA4587 2.500% 4/01/42 CUSIP: 31418ECZ1	648,112.25	627,134.27 89.1590	0.4	1,465.39	2.8	17,584

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
506,614.350 8/30/24	FNMA PL #MA4632 3.000% 5/01/42 CUSIP: 31418EEE6	456,199.78	465,755.90 91.9350	0.3	1,266.55	3.3	15,198
167,699.670 8/30/24	FNMA SER M1 CMO V- 3.66133% 9/25/28 CUSIP: 3136B3XY1	157,840.77	163,861.02 97.7110	0.1	495.21	3.8	6,139
255,000.000 8/30/24	FNMA SER M17 CMO V-M 1.714% 7/25/31 CUSIP: 3136BGFQ9	221,889.84	214,990.50 84.3100	0.1	364.50	2.0	4,370
209,667.090 8/30/24	FNMA SER M4 CMO 3.610% 2/25/31 CUSIP: 3136B35Z9	204,671.12	202,595.02 96.6270	0.1	630.75	3.7	7,568
431,869.080 8/30/24	FNMA SER 80 CMO 3.500% 8/25/42 CUSIP: 3136A7WD0	414,763.02	408,379.72 94.5610	0.2	1,259.62	3.7	15,115
490,498.970 8/30/24	GNMA II PL #AF3695 3.500% 6/20/43 CUSIP: 36181KC81	451,527.29	463,835.45 94.5640	0.3	1,430.62	3.7	17,167
278,814.090 8/30/24	GNMA II PL #MA3597 3.500% 4/20/46 CUSIP: 36179R7J2	297,459.77	263,233.96 94.4120	0.1	813.21	3.7	9,758
260,969.570 8/30/24	GNMA II PL #737851 4.000% 1/20/41 CUSIP: 3620ARWL1	243,761.89	255,789.32 98.0150	0.1	869.90	4.1	10,438
86,254.520 8/30/24	GNMA II PL #784916 4.500% 1/20/50 CUSIP: 3622AAK52	93,424.42	87,008.38 100.8740	0.0	323.45	4.5	3,881
406,782.560 8/30/24	GNMA PL #784571 3.500% 6/15/48 CUSIP: 3622A3CG3	438,809.86	387,745.14 95.3200	0.2	1,186.45	3.7	14,237
126,843.110 8/30/24	GNMA SER 11 CMO V- 5.42653% 12/20/49 CUSIP: 38382B5R0	138,893.20	131,278.81 103.4970	0.1	558.27	5.2	6,883
107,930.460 8/30/24	GNMA SER 128 CMO 6.6018% 11/20/47 CUSIP: 38381AAR7	125,199.33	113,591.41 105.2450	0.1	595.20	6.3	7,125
99,383.270 8/30/24	GNMA SER 137 CMO 4.99109% 7/20/40 CUSIP: 38382AXS9	109,601.10	100,694.14 101.3190	0.1	408.46	4.9	4,960
137,487.300 8/30/24	GNMA SER 152 CMO 5.05804% 12/20/49 CUSIP: 38382BYN7	152,653.86	141,122.46 102.6440	0.1	580.00	4.9	6,954
164,940.620 8/30/24	GNMA SER 30 CMO V- 4.76037% 3/20/48 CUSIP: 38382DF20	187,929.21	167,220.10 101.3820	0.1	650.99	4.7	7,851

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
289,136.420 8/30/24	GNMA SER 32 CMO V- 5.20789% 6/20/45 CUSIP: 38383VRB6	296,003.39	292,461.49 101.1500	0.2	1,257.81	5.1	15,058
650,847.930 8/30/24	GNMA SER 43 CMO V- 6.28871% 5/20/51 CUSIP: 38384KPH8	677,695.42	688,213.11 105.7410	0.4	3,412.28	5.9	40,931
362,849.090 8/30/24	GNMA 103 CMO V-M 5.42316% 2/20/48 CUSIP: 38380YGW9	379,177.29	376,836.92 103.8550	0.2	1,641.22	5.2	19,677
466,247.240 8/30/24	GNMA 111 CMO V-M 5.84167% 5/20/50 CUSIP: 38384CKC2	472,658.13	483,978.62 103.8030	0.3	2,278.79	5.6	27,238
167,098.500 8/30/24	GNMA 136 CMO V-M 4.44365% 2/20/50 CUSIP: 38382WZ91	179,422.04	161,273.45 96.5140	0.1	608.98	4.6	7,425
41,984.580 8/30/24	SBA SER 20F ABS 4.950% 6/01/29 CUSIP: 83162CSP9	45,212.15	41,997.60 100.0310	0.0	519.53	4.9	2,078
11,946.200 8/30/24	SBA SER 20J ABS 5.570% 10/01/27 CUSIP: 83162CRH8	13,023.22	11,899.25 99.6070	0.0	277.25	5.6	665
	TOTAL U.S. GOVERNMENT AGENCIES	**22,996,690.63**	**22,603,217.60**	**13.0**	**69,346.72**	**3.7**	**827,728**
	CORPORATE & FOREIGN BONDS						
50,000.000 8/30/24	ABBVIE INC 4.950% 3/15/31 CUSIP: 00287YDT3	50,469.50	51,483.00 102.9660	0.0	1,271.88	4.8	2,475
270,000.000 8/30/24	AGCO CORP 5.800% 3/21/34 CUSIP: 001084AS1	271,792.80	277,695.00 102.8500	0.2	6,960.00	5.6	15,660
110,000.000 8/30/24	ALEXANDRIA REAL EST 3.375% 8/15/31 CUSIP: 015271AR0	95,756.10	100,573.00 91.4300	0.1	165.00	3.7	3,712
315,000.000 8/30/24	ALEXANDRIA REAL EST 4.700% 7/01/30 CUSIP: 015271AN9	296,544.36	313,503.75 99.5250	0.2	2,467.50	4.7	14,805
211,639.350 8/30/24	AMERICAN AIRLINE ABS 3.150% 8/15/33 CUSIP: 02377LAA2	176,811.98	193,194.98 91.2850	0.1	296.30	3.4	6,666
195,827.310 8/30/24	AMERICAN AIRLINE ABS 3.350% 4/15/31 CUSIP: 02376AAA7	171,348.90	183,325.69 93.6160	0.1	2,478.30	3.6	6,560
161,046.620 8/30/24	AMERICAN AIRLINE ABS 3.575% 7/15/29 CUSIP: 02376UAA3	144,209.20	154,008.88 95.6300	0.1	717.29	3.7	5,757

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
32,510.920 8/30/24	AMERICAN HME CMO V 6.000% 2/25/45 CUSIP: 02660TCJ0	33,242.41	31,987.49 98.3900	0.0	217.99	6.1	1,950
245,000.000 8/30/24	AMERICAN HOMES 4 REN 3.625% 4/15/32 CUSIP: 02666TAE7	211,400.70	222,795.65 90.9370	0.1	3,355.14	4.0	8,881
250,000.000 8/30/24	AMERICAN HOMES 4 RNT 2.375% 7/15/31 CUSIP: 02666TAC1	199,195.00	211,120.00 84.4480	0.1	758.68	2.8	5,937
190,000.000 8/30/24	AMERICO LIFE INC 3.450% 4/15/31 CUSIP: 03060NAD2	189,458.50	158,484.70 83.4130	0.1	2,476.33	4.1	6,555
280,000.000 8/30/24	AMGEN INC 4.050% 8/18/29 CUSIP: 031162DH0	270,757.20	274,848.00 98.1600	0.2	409.50	4.1	11,340
155,000.000 8/30/24	AON CORP 2.050% 8/23/31 CUSIP: 03740LAA0	154,553.60	130,655.70 84.2940	0.1	70.61	2.4	3,177
305,000.000 8/30/24	AON NORTH AMER 5.450% 3/01/34 CUSIP: 03740MAD2	304,536.40	315,620.10 103.4820	0.2	8,311.25	5.3	16,622
365,000.000 8/30/24	AT&T INC 3.650% 6/01/51 CUSIP: 00206RKA9	333,074.45	270,833.65 74.2010	0.2	3,330.63	4.9	13,322
315,000.000 8/30/24	ATLASSIAN CORP 5.500% 5/15/34 CUSIP: 049468AB7	315,805.30	322,704.90 102.4460	0.2	5,101.25	5.4	17,325
325,000.000 8/30/24	AUTONATION INC 2.400% 8/01/31 CUSIP: 05329WAS1	247,304.60	270,903.75 83.3550	0.2	650.00	2.9	7,800
375,000.000 8/30/24	BANK CMO 1.844% 3/15/63 CUSIP: 06540YAH2	308,671.88	319,413.75 85.1770	0.2	576.25	2.2	6,915
235,000.000 8/30/24	BANK NOVA SCOT CONV 5.250% 6/12/28 CUSIP: 06418GAD9	234,104.65	241,749.20 102.8720	0.1	2,707.40	5.1	12,337
205,000.000 8/30/24	BANK OF AMER MTN V-Q 3.970% 3/05/29 CUSIP: 06051GHG7	191,303.95	200,783.15 97.9430	0.1	3,978.82	4.0	8,138
365,000.000 8/30/24	BANK OF AMERICA V-Q 3.419% 12/20/28 CUSIP: 06051GHD4	344,708.51	351,933.00 96.4200	0.2	2,461.21	3.5	12,479
270,000.000 8/30/24	BANK OF MONTREAL V-S 3.803% 12/15/32 CUSIP: 06368BGS1	279,274.05	260,031.60 96.3080	0.1	2,167.71	3.9	10,268

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
180,000.000 8/30/24	BANK OF NY MTN V-D 4.289% 6/13/33 CUSIP: 06406RBH9	160,869.60	173,863.80 96.5910	0.1	1,672.71	4.4	7,720
175,000.000 8/30/24	BANK OF NY MTN V-D 6.317% 10/25/29 CUSIP: 06406RBT3	175,000.00	186,761.75 106.7210	0.1	3,869.16	5.9	11,054
365,000.000 8/30/24	BARCLAYS CMO 4.441% 9/15/55 CUSIP: 054976AE5	356,217.19	356,834.95 97.7630	0.2	1,350.80	4.5	16,209
320,000.000 8/30/24	BARCLAYS CMO V-M 5.576% 7/15/56 CUSIP: 07336DAW1	336,800.00	337,308.80 105.4090	0.2	1,486.93	5.3	17,843
275,000.000 8/30/24	BARCLAYS CMO V-M 5.829% 5/15/57 CUSIP: 05555AAD7	283,234.33	295,688.25 107.5230	0.2	1,335.81	5.4	16,029
335,000.000 8/30/24	BARCLAYS COMM CMO 5.451% 4/15/56 CUSIP: 05553RAC4	338,050.20	349,431.80 104.3080	0.2	1,521.74	5.2	18,260
145,000.000 8/30/24	BARCLAYS PLC V-A 7.385% 11/02/28 CUSIP: 06738ECD5	145,074.24	155,931.55 107.5390	0.1	3,539.67	6.9	10,708
405,000.000 8/30/24	BBCMS MTGE TRUST CMO 5.403% 9/15/57 CUSIP: 07336WBA6	417,132.79	422,496.00 104.3200	0.2	1,823.51	5.2	21,882
0.010 7/25/24	BEAR STEARNS ABS 7.70971% 3/25/35 CUSIP: 073877BM3	0.01	0.01 120.3760	0.0	0.00	0.0	0
106,760.610 8/30/24	BEAR STEARNS CMO 5.4168% 10/25/33 CUSIP: 07384YMB9	104,846.87	106,658.12 99.9040	0.1	502.48	5.4	5,783
171,892.310 8/30/24	BEAR STEARNS CMO 4.74544% 2/25/35 CUSIP: 07384M6H0	173,557.51	167,612.19 97.5100	0.1	622.57	4.7	7,932
132,845.440 8/30/24	BEAR STEARNS CMO 5.60808% 2/25/34 CUSIP: 07386HFJ5	134,381.49	124,751.17 93.9070	0.1	621.29	6.0	7,455
62,438.640 8/30/24	BEAR STEARNS CMO 6.37337% 8/25/34 CUSIP: 07386HKK6	63,336.18	59,967.94 96.0430	0.0	325.53	6.6	3,989
34,564.620 8/30/24	BEAR STEARNS CMO V- 5.750% 10/25/33 CUSIP: 07384YMA1	35,482.76	37,224.02 107.6940	0.0	176.55	5.3	1,987
200,000.000 8/30/24	BENCHMARK CMO 2.2543% 12/15/53 CUSIP: 08163LAQ2	205,999.00	164,596.00 82.2980	0.1	375.72	2.7	4,508

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405,000.000 8/30/24	BENCHMARK CMO V-M 2.429% 8/15/54 CUSIP: 08163GAW0	410,934.00	332,873.55 82.1910	0.2	819.82	3.0	9,837
65,000.000 8/30/24	BENCHMARK MTG CMO 2.148% 9/15/53 CUSIP: 08162WBE5	66,944.90	51,909.65 79.8610	0.0	116.35	2.7	1,396
135,000.000 8/30/24	BENCHMARK MTGE CMO 3.351% 12/15/61 CUSIP: 08162YAF9	139,049.19	121,208.40 89.7840	0.1	389.61	3.7	4,524
375,000.000 8/30/24	BHP BILLITON FIN 5.250% 9/08/30 CUSIP: 055451BD9	375,195.14	390,521.25 104.1390	0.2	9,460.94	5.0	19,687
300,000.000 8/30/24	BK NOVA SCOTIA CONV 5.650% 2/01/34 CUSIP: 06418JAC5	301,019.30	316,173.00 105.3910	0.2	1,412.50	5.4	16,950
295,000.000 8/30/24	BLACKROCK FUNDING 5.250% 3/14/54 CUSIP: 09290DAC5	293,719.70	299,162.45 101.4110	0.2	7,184.48	5.2	15,487
125,000.000 8/30/24	BOEING CO 5.805% 5/01/50 CUSIP: 097023CW3	114,025.00	117,981.25 94.3850	0.1	2,418.75	6.1	7,256
50,000.000 8/30/24	BOSTON UNIVERSTY MTN 7.625% 7/15/97 CUSIP: 10115PAA3	56,574.77	53,992.50 107.9850	0.0	487.15	7.1	3,812
255,000.000 8/30/24	BP CAP MARKETS AMER 4.234% 11/06/28 CUSIP: 10373QAE0	247,847.25	254,176.35 99.6770	0.1	3,448.95	4.3	10,796
370,000.000 8/30/24	BP CAP MKTS AMER 4.812% 2/13/33 CUSIP: 10373QBU3	368,826.80	370,099.90 100.0270	0.2	890.22	4.8	17,804
325,000.000 8/30/24	BRANCH BKG & TR V-S 4.632% 9/17/29 CUSIP: 07330MAC1	318,809.33	323,960.00 99.6800	0.2	3,902.74	2.6	8,567
130,000.000 8/30/24	BRAZOS EDUC ABS V- 6.8946% 10/25/58 CUSIP: 10620XAB2	131,381.25	129,885.60 99.9120	0.1	76.27	7.0	9,052
360,000.000 8/30/24	BROADCOM INC 4.150% 11/15/30 CUSIP: 11135FAQ4	333,682.00	350,668.80 97.4080	0.2	4,399.00	4.3	14,940
215,000.000 8/30/24	BROOKFIELD FIN INC 6.350% 1/05/34 CUSIP: 11271LAK8	225,338.85	233,911.40 108.7960	0.1	2,123.72	5.8	13,652
275,000.000 8/30/24	BROOKFIELD FINANCE 5.968% 3/04/54 CUSIP: 11271LAL6	278,936.17	289,599.75 105.3090	0.2	8,069.23	5.7	16,412

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
125,000.000 8/30/24	BURLINGTON NORTH 4.900% 4/01/44 CUSIP: 12189LAS0	122,271.25	120,526.25 96.4210	0.1	2,552.08	5.1	6,125
145,000.000 8/30/24	BURLINGTON NORTHN 5.500% 3/15/55 CUSIP: 12189LBL4	144,231.50	151,764.25 104.6650	0.1	1,860.83	5.3	7,975
225,000.000 8/30/24	BX TRUST ABS 4.07546% 12/09/41 CUSIP: 05606FAL7	236,360.61	204,936.75 91.0830	0.1	764.15	4.5	9,169
375,000.000 8/30/24	BX TRUST CMO 3.202% 12/09/41 CUSIP: 05606FAA1	353,835.75	344,565.00 91.8840	0.2	1,000.63	3.5	12,007
382,772.590 8/30/24	BX TRUST CMO V-M 7.50189% 10/15/39 CUSIP: 05608UAA6	381,337.20	383,251.06 100.1250	0.2	1,276.95	7.5	28,715
180,112.510 8/30/24	CAL FUNDING IV ABS 2.220% 9/25/45 CUSIP: 12807CAA1	180,071.73	166,897.66 92.6630	0.1	122.18	2.4	3,998
255,000.000 8/30/24	CAN IMPERIAL BK CONV 5.001% 4/28/28 CUSIP: 13607LNG4	255,000.00	259,523.70 101.7740	0.1	4,357.12	4.9	12,752
185,000.000 8/30/24	CAPITAL ONE FIN V-D 6.051% 2/01/35 CUSIP: 14040HDF9	187,100.83	192,017.05 103.7930	0.1	932.86	5.8	11,194
225,000.000 8/30/24	CAPITAL ONE FINL V-D 2.618% 11/02/32 CUSIP: 14040HCJ2	225,288.10	188,957.25 83.9810	0.1	1,947.14	3.1	5,890
225,000.000 8/30/24	CAPITAL ONE FINL V-D 3.273% 3/01/30 CUSIP: 14040HCN3	201,984.75	209,641.50 93.1740	0.1	3,682.13	3.5	7,364
141,030.210 8/30/24	CARVANA AUTO ABS 1.580% 6/12/28 CUSIP: 14687GAE5	140,699.66	135,343.87 95.9680	0.1	129.98	1.6	2,228
65,996.490 8/30/24	CASCADE FUNDING ABS 1.390% 9/22/31 CUSIP: 12529UAF7	65,958.15	65,796.52 99.6970	0.0	28.03	1.4	917
400,000.000 8/30/24	CBRE SERVICES INC 2.500% 4/01/31 CUSIP: 12505BAE0	328,863.95	344,724.00 86.1810	0.2	4,166.67	2.9	10,000
305,000.000 8/30/24	CBRE SERVICES INC 5.950% 8/15/34 CUSIP: 12505BAG5	307,499.71	322,259.95 105.6590	0.2	806.56	5.6	18,147
335,000.000 8/30/24	CENTENE CORP 3.375% 2/15/30 CUSIP: 15135BAV3	289,461.75	306,746.10 91.5660	0.2	502.50	3.7	11,306

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
290,000.000 8/30/24	CENTERPOINT ENERGY 4.950% 4/01/33 CUSIP: 15189XBB3	284,974.73	291,400.70 100.4830	0.2	5,981.25	4.9	14,355
658,231.960 8/30/24	CENTEX HOME ABS V-M 5.409% 3/25/34 CUSIP: 152314JP6	646,712.90	666,242.64 101.2170	0.4	2,966.98	5.3	35,603
350,000.000 8/30/24	CHARLES SCHWAB 5.853% 5/19/34 CUSIP: 808513CE3	352,092.05	368,602.50 105.3150	0.2	5,804.23	5.6	20,485
235,000.000 8/30/24	CHARLES SCHWAB 6.136% 8/24/34 CUSIP: 808513CH6	248,502.04	252,446.40 107.4240	0.1	3,885.28	5.7	14,419
355,000.000 8/30/24	CHARTER COMM OPT 6.550% 6/01/34 CUSIP: 161175CR3	355,427.55	367,740.95 103.5890	0.2	6,911.16	6.3	23,252
250,000.000 8/30/24	CHARTER COMM OPT LLC 2.250% 1/15/29 CUSIP: 161175CD4	211,860.85	220,922.50 88.3690	0.1	718.75	2.5	5,625
270,000.000 8/30/24	CHASE AUTO OWNE ABS 5.460% 7/25/30 CUSIP: 16144YAF5	269,940.76	275,078.70 101.8810	0.2	245.70	5.4	14,742
264,865.400 8/31/24	CHASE MORT CMO V-M 8.31926% 10/25/57 CUSIP: 46591HAJ9	272,480.29	269,870.56 101.8897	0.2	372.71	8.6	23,155
153,250.920 8/30/24	CHASE MRTG CMO V-M 3.750% 12/25/45 CUSIP: 16164AAC9	157,130.06	140,685.88 91.8010	0.1	479.26	4.1	5,746
244,139.900 8/30/24	CHASE MTGE CMO V-M 3.750% 12/25/45 CUSIP: 16164AAD7	247,047.48	221,273.76 90.6340	0.1	760.25	4.1	9,155
585,986.510 8/30/24	CHESAPEAKE FUND ABS 5.520% 5/15/36 CUSIP: 165183DE1	585,985.70	591,758.48 100.9850	0.3	1,437.62	5.5	32,346
410,000.000 8/30/24	CHUBB INA HLDGS MTN 5.000% 3/15/34 CUSIP: 171239AK2	414,561.30	420,135.20 102.4720	0.2	9,908.33	4.9	20,500
435,545.070 8/30/24	CIM TRUST CMO V-M 3.93419% 8/25/49 CUSIP: 12556MCP7	452,517.83	404,603.95 92.8960	0.2	1,432.73	4.2	17,135
60,969.990 8/30/24	CITIGROUP CMO V-A 7.560% 9/25/35 CUSIP: 17307GXP8	61,893.67	60,738.91 99.6210	0.0	329.56	7.6	4,609
160,000.000 8/30/24	CITIGROUP INC V-D 6.174% 5/25/34 CUSIP: 17327CAR4	160,000.00	168,896.00 105.5600	0.1	2,634.24	5.8	9,878

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
215,000.000 8/30/24	CITIGROUP INC V-Q 1.462% 6/09/27 CUSIP: 172967NA5	215,000.00	203,325.50 94.5700	0.1	715.97	1.5	3,143
470,000.000 8/30/24	CITIGROUP INC V-Q 2.666% 1/29/31 CUSIP: 172967ML2	447,783.03	423,361.90 90.0770	0.2	1,113.80	3.0	12,530
273,000.000 8/30/24	CITIZENS BK NA V-D 4.575% 8/09/28 CUSIP: 75524KPG3	269,941.93	270,930.66 99.2420	0.2	763.26	4.6	12,489
172,655.920 8/30/24	CLI FUNDING LLC ABS 2.720% 1/18/47 CUSIP: 12565KAE7	155,673.58	157,054.73 90.9640	0.1	169.59	3.0	4,696
255,000.000 8/30/24	COCA-COLA CO/THE 5.300% 5/13/54 CUSIP: 191216DS6	252,465.30	264,600.75 103.7650	0.1	4,054.50	5.1	13,515
846,799.470 8/30/24	COLT FUNDING CMO V-M 7.163% 10/25/68 CUSIP: 12598WAA0	862,204.85	861,601.52 101.7480	0.5	5,054.69	7.0	60,656
360,000.000 8/30/24	COMCAST CORP 3.999% 11/01/49 CUSIP: 20030NCE9	271,559.90	293,742.00 81.5950	0.2	4,798.80	4.9	14,396
285,000.000 8/30/24	COMERICA INC V-D 5.982% 1/30/30 CUSIP: 200340AW7	277,096.95	289,919.10 101.7260	0.2	1,468.08	5.9	17,048
205,000.000 8/30/24	COMM MORTGAGE TR CMO 2.950% 8/15/57 CUSIP: 12655TBM0	222,336.92	187,786.15 91.6030	0.1	504.32	3.2	6,047
335,000.000 8/30/24	COMM MTGE CMO 3.902% 7/10/50 CUSIP: 12593GAF9	358,580.09	331,475.80 98.9480	0.2	1,089.31	3.9	13,071
0.010 11/26/21	COUNTRYWIDE ABS V- 4.34927% 2/25/35 CUSIP: 126673FV9	0.01	0.01 99.5350	0.0	0.00	0.0	0
143,482.710 8/30/24	COUNTRYWIDE ABS V- 5.46926% 10/25/34 CUSIP: 1266716C5	134,021.83	139,623.03 97.3100	0.1	133.33	6.1	8,454
108,895.610 8/30/24	COUNTRYWIDE ABS V- 5.50926% 12/25/34 CUSIP: 126673AW2	103,859.20	107,782.70 98.9780	0.1	211.34	6.0	6,460
367,282.770 8/30/24	COUNTRYWIDE ALT CMO 5.750% 3/25/34 CUSIP: 12667FAQ8	359,478.02	376,306.91 102.4570	0.2	1,759.90	5.6	21,118
35,790.220 8/30/24	CREDIT SUIS CMO 6.59629% 10/25/34 CUSIP: 22541SNZ7	36,296.63	35,999.59 100.5850	0.0	183.43	6.5	2,358

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
148,810.340 8/30/24	CREDIT SUISS ABS 4.08632% 4/25/34 CUSIP: 22541SSW9	151,287.68	146,112.41 98.1870	0.1	109.90	3.9	5,697
178,602.790 8/30/24	CREDIT SUISSE CMO 5.500% 12/25/33 CUSIP: 22541Q3Z3	180,508.79	176,091.63 98.5940	0.1	818.58	5.6	9,823
61,025.900 8/30/24	CREDIT SUISSE CMO 6.500% 9/25/33 CUSIP: 22541QXA5	64,172.56	62,470.99 102.3680	0.0	330.49	6.3	3,966
17,573.750 8/30/24	CREDIT SUSE CMO V- 5.68771% 1/25/34 CUSIP: 22541Q2D3	17,804.42	17,367.26 98.8250	0.0	55.46	5.7	984
318,433.400 8/30/24	CREDIT-BASED ABS 6.780% 5/25/35 CUSIP: 12489WJP0	286,988.11	291,786.89 91.6320	0.2	1,797.96	4.1	11,970
186,024.770 8/30/24	CSMLT TRUST CMO V- 4.39027% 11/25/45 CUSIP: 12650UAZ4	192,826.28	179,988.27 96.7550	0.1	636.79	4.4	7,906
204,225.000 8/30/24	DB MASTER FIN ABS 2.493% 11/20/51 CUSIP: 233046AQ4	204,225.00	184,590.81 90.3860	0.1	157.57	2.8	5,091
195,000.000 8/30/24	DC OFFICE CMO V-M 3.1744% 9/15/45 CUSIP: 23312BAJ9	194,147.07	130,566.15 66.9570	0.1	499.20	4.7	6,190
100,000.000 8/30/24	DC OFFICE TRUST CMO 3.174% 9/15/45 CUSIP: 23312BAG5	101,261.40	74,778.00 74.7780	0.0	281.59	4.3	3,174
263,519.980 8/30/24	DRIVE AUTO REC ABS 1.450% 1/16/29 CUSIP: 262108AF0	265,825.78	258,207.42 97.9840	0.1	169.82	1.5	3,821
305,000.000 8/30/24	DTE ELECTRIC CO 5.200% 4/01/33 CUSIP: 23338VAS5	308,004.67	314,729.50 103.1900	0.2	6,608.33	5.0	15,860
465,000.000 8/30/24	DUKE ENERGY INDIANA 2.750% 4/01/50 CUSIP: 26443TAC0	380,782.70	297,390.75 63.9550	0.2	5,328.13	4.3	12,787
385,000.000 8/30/24	DUKE ENERGY OHIO INC 2.125% 6/01/30 CUSIP: 26442EAH3	330,664.95	338,234.05 87.8530	0.2	2,045.31	2.4	8,181
122,796.300 8/30/24	ECMC GROUP SDNT ABS 2.720% 7/25/69 CUSIP: 26829XAA9	122,777.97	112,577.19 91.6780	0.1	55.63	3.0	3,340
310,000.000 8/30/24	ELEVANCE HEALTH INC 5.125% 2/15/53 CUSIP: 28622HAC5	302,168.95	295,293.60 95.2560	0.2	706.11	5.4	15,887

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
265,000.000 8/30/24	ENACT HLDGS INC 6.250% 5/28/29 CUSIP: 29249EAA7	264,875.45	273,275.95 103.1230	0.2	4,278.65	6.1	16,562
250,000.000 8/30/24	ENBRIDGE INC 5.950% 4/05/54 CUSIP: 29250NCD5	248,667.50	258,487.50 103.3950	0.1	6,032.64	5.8	14,875
35,000.000 8/30/24	ENERGY TRANSFER 3.750% 5/15/30 CUSIP: 29278NAQ6	31,716.30	33,107.20 94.5920	0.0	386.46	4.0	1,312
315,000.000 8/30/24	ENERGY TRANSFER LP 5.750% 2/15/33 CUSIP: 29273VAQ3	315,132.97	327,571.65 103.9910	0.2	805.00	5.5	18,112
240,000.000 8/30/24	ESSENT GROUP LTD 6.250% 7/01/29 CUSIP: 29669JAA7	239,116.80	248,599.20 103.5830	0.1	2,500.00	6.0	15,000
335,000.000 8/30/24	ESSEX PORTFOLIO LP 2.550% 6/15/31 CUSIP: 29717PAZ0	317,534.45	289,316.05 86.3630	0.2	1,803.42	2.9	8,542
345,000.000 8/30/24	ESSEX PORTFOLIO LP 5.500% 4/01/34 CUSIP: 29717PBA4	341,946.75	354,111.45 102.6410	0.2	8,802.29	5.4	18,975
335,000.000 8/30/24	EVERSOURCE ENERGY 1.650% 8/15/30 CUSIP: 30040WAK4	272,164.30	281,785.25 84.1150	0.2	245.67	2.0	5,527
545,000.000 8/30/24	EXETER AUTOMOBI ABS 1.960% 1/17/28 CUSIP: 30165JAF3	544,962.94	528,050.50 96.8900	0.3	474.76	2.0	10,682
440,000.000 8/30/24	EXPEDIA INC 3.800% 2/15/28 CUSIP: 30212PAP0	422,151.60	428,045.20 97.2830	0.3	743.11	3.9	16,720
278,879.740 8/30/24	EXTEND STAY CMO V- 6.91148% 7/15/38 CUSIP: 30227FAG5	278,705.45	276,445.12 99.1270	0.2	955.09	7.2	19,944
265,000.000 8/30/24	FANNIEMAE-ACES CMO 4.400% 7/25/33 CUSIP: 3136BQCP2	256,760.16	263,070.80 99.2720	0.1	971.67	4.4	11,660
265,000.000 8/30/24	FIFTH THIRD BANK V-D 5.852% 10/27/25 CUSIP: 31677QBT5	263,195.35	264,986.75 99.9950	0.1	5,341.58	5.8	15,507
175,000.000 8/30/24	FIRST HORIZON 4.000% 5/26/25 CUSIP: 320517AD7	176,632.18	172,992.75 98.8530	0.1	1,847.22	4.0	7,000
200,000.000 8/30/24	FREMF MRTG CMO V-M 3.82064% 4/25/48 CUSIP: 30292RAJ3	213,988.43	197,496.00 98.7480	0.1	616.27	3.9	7,641

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
400,000.000 8/30/24	FREMF MTG TR CMO 3.70919% 6/25/48 CUSIP: 30293AAQ3	392,301.56	393,964.00 98.4910	0.2	1,195.46	3.8	14,836
100,833.910 8/30/24	FRESB MULTIFAM CMO 3.350% 3/25/38 CUSIP: 302961AE7	98,001.89	96,326.63 95.5300	0.1	281.49	3.5	3,377
440,000.000 8/30/24	GEN MOTORS FIN 6.100% 1/07/34 CUSIP: 37045XEP7	441,223.45	460,090.40 104.5660	0.3	4,026.00	5.8	26,840
175,000.000 8/30/24	GENPACT LUXEMBOURG 6.000% 6/04/29 CUSIP: 37190AAB5	174,419.00	181,574.75 103.7570	0.1	2,537.50	5.8	10,500
217,878.680 8/30/24	GLOBAL MORTGAGE 5.000% 4/25/32 CUSIP: 378961AP1	220,056.77	214,194.35 98.3090	0.1	1,258.77	5.1	10,893
370,000.000 8/30/24	GLOBAL PAY INC 3.200% 8/15/29 CUSIP: 37940XAB8	365,937.53	343,152.80 92.7440	0.2	526.22	3.4	11,840
244,503.590 8/30/24	GMAC MTGE ABS V-M 5.500% 7/25/35 CUSIP: 36185HEC3	247,865.52	241,906.96 98.9380	0.1	1,315.75	5.6	13,447
260,000.000 8/30/24	GOLDMAN SACHS V-D 2.640% 2/24/28 CUSIP: 38141GZK3	260,000.00	248,094.60 95.4210	0.1	133.47	2.8	6,864
290,000.000 8/30/24	GOLDMAN SACHS V-D 5.851% 4/25/35 CUSIP: 38141GA95	290,000.00	306,344.40 105.6360	0.2	5,938.77	5.5	16,967
535,000.000 8/30/24	GOLDMAN SACHS V-Q 1.992% 1/27/32 CUSIP: 38141GXR0	483,346.87	449,758.45 84.0670	0.3	1,006.51	2.4	10,657
0.010 7/25/24	GREEN TREE ABS V-M 6.8647% 12/25/32 CUSIP: 393513AK2	0.01	0.01 100.0000	0.0	0.00	0.0	0
360,000.000 8/30/24	GS MORTGAGE SEC CMO 2.9106% 2/13/53 CUSIP: 36258YBG2	368,276.17	328,320.00 91.2000	0.2	873.18	3.2	10,478
84,211.390 8/30/24	GSR MORTGAGE CMO 5.500% 1/25/34 CUSIP: 36229RKQ1	88,579.85	84,135.60 99.9100	0.0	385.78	5.5	4,631
350,000.000 8/30/24	HCA INC 3.625% 3/15/32 CUSIP: 404119CK3	319,445.00	318,202.50 90.9150	0.2	5,850.35	4.0	12,687
290,000.000 8/30/24	HEALTHCARE TRUST 2.000% 3/15/31 CUSIP: 42225UAH7	231,730.30	238,435.10 82.2190	0.1	2,674.44	2.4	5,800

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
245,000.000 8/30/24	HEALTHCARE TRUST 3.625% 1/15/28 CUSIP: 42225UAK0	238,313.98	232,894.55 95.0590	0.1	1,134.83	3.8	8,881
0.000 8/30/24	HSBC HLDGS CONV V-Q 4.292% 9/12/26 CUSIP: 404280BX6	0.00	0.00 99.2460	0.0	4,994.82	0.0	0
295,000.000 8/30/24	HUNTINGTON NATIONAL 5.650% 1/10/30 CUSIP: 44644MAJ0	294,527.46	305,555.10 103.5780	0.2	2,361.23	5.5	16,667
365,000.000 8/30/24	HYUNDAI AUTO REC ABS 1.660% 6/15/28 CUSIP: 44935FAG9	364,967.95	347,950.85 95.3290	0.2	269.29	1.7	6,059
140,924.910 8/30/24	INDYMAC INDX CMO 5.91056% 10/25/34 CUSIP: 45660NX75	143,567.26	133,826.52 94.9630	0.1	642.65	6.1	8,148
425,000.000 8/31/24	INTERCONTINENTAL EXC 5.250% 6/15/31 CUSIP: 45866FBA1	424,596.25	442,790.50 104.1860	0.3	6,693.75	5.0	22,312
165,000.000 8/30/24	INVITATION HOMES 2.000% 8/15/31 CUSIP: 46188BAA0	126,188.70	136,235.55 82.5670	0.1	146.67	2.4	3,300
150,000.000 8/30/24	IQVIA INC 6.250% 2/01/29 CUSIP: 46266TAF5	149,886.87	158,476.50 105.6510	0.1	781.25	5.9	9,375
354,646.460 8/30/24	JETBLUE AIRWAYS ABS 4.000% 11/15/32 CUSIP: 477164AA5	333,360.58	333,367.67 94.0000	0.2	4,176.95	4.3	14,185
118,000.000 8/30/24	JIMMY JOHN'S ABS 4.846% 7/30/47 CUSIP: 47760QAB9	118,276.60	116,065.98 98.3610	0.1	482.33	4.9	5,718
179,612.730 8/30/24	JP MORGAN CMO 3.68679% 1/25/44 CUSIP: 46641CBQ3	185,691.41	156,994.10 87.4070	0.1	552.03	4.2	6,621
584,419.870 8/30/24	JP MORGAN CMO V-M 2.500% 7/25/52 CUSIP: 46654WAE1	530,165.14	485,863.30 83.1360	0.3	1,217.54	3.0	14,610
422,025.910 8/30/24	JP MORGAN CMO V-M 2.500% 12/25/51 CUSIP: 46653TAB5	412,991.94	350,095.81 82.9560	0.2	879.22	3.0	10,550
584,419.840 8/30/24	JP MORGAN CMO V-M 3.000% 7/25/52 CUSIP: 46654WAC5	492,578.35	505,926.41 86.5690	0.3	1,461.05	3.5	17,532
451,534.820 8/30/24	JP MORGAN CMO V-M 3.500% 10/25/52 CUSIP: 46655GAB1	399,255.57	404,421.68 89.5660	0.2	1,316.98	3.9	15,803

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
302,428.290 8/30/24	JP MORGAN CMO V-M 3.77498% 8/25/47 CUSIP: 46647SCU2	309,610.97	280,459.90 92.7360	0.2	947.09	4.1	11,397
153,310.470 8/30/24	JP MORGAN CMO V-M 5.70316% 7/25/35 CUSIP: 46630GAR6	155,658.04	153,931.38 100.4050	0.1	706.12	5.6	8,643
504,164.370 8/30/24	JP MORGAN MORTG CMO 3.000% 5/25/54 CUSIP: 46657QAE1	421,449.90	436,450.05 86.5690	0.3	1,260.41	3.5	15,124
259,954.570 8/30/24	JP MORGAN MTGE CMO 3.500% 6/25/48 CUSIP: 46648RAN1	265,600.47	230,519.91 88.6770	0.1	771.41	3.9	9,098
0.010 4/19/24	JPMBB CMMRCL CMO 4.2432% 4/15/47 CUSIP: 46641WAZ0	0.01	0.01 99.4300	0.0	0.00	0.0	0
275,000.000 8/30/24	JPMORGAN CHASE V-D 1.045% 11/19/26 CUSIP: 46647PBT2	275,005.48	262,726.75 95.5370	0.1	814.23	1.1	2,873
275,000.000 8/30/24	JPMORGAN CHASE V-D 5.766% 4/22/35 CUSIP: 46647PEH5	275,000.00	292,088.50 106.2140	0.2	5,681.91	5.4	15,856
395,000.000 8/30/24	JPMORGAN CHASE V-Q 2.182% 6/01/28 CUSIP: 46647PBR6	400,008.81	371,430.35 94.0330	0.2	2,154.73	2.3	8,618
270,000.000 8/30/24	KIMCO REALTY CORP 3.200% 4/01/32 CUSIP: 49446RAZ2	230,600.60	240,443.10 89.0530	0.1	3,600.00	3.6	8,640
260,000.000 8/30/24	KROGER CO 4.900% 9/15/31 CUSIP: 501044DU2	259,898.60	259,805.00 99.9250	0.1	141.56	4.9	12,740
250,000.000 8/30/24	LLOYDS BK CONV V-A 5.721% 6/05/30 CUSIP: 53944YBA0	250,000.00	259,345.00 103.7380	0.1	3,416.71	5.5	14,302
317,765.750 8/30/24	LOUISIANA ST LOCAL 5.197% 9/01/39 CUSIP: 54628CG30	317,102.75	325,814.76 102.5330	0.2	8,257.14	5.1	16,514
225,000.000 8/30/24	LPL HLDGS INC 6.750% 11/17/28 CUSIP: 50212YAH7	224,239.50	239,960.25 106.6490	0.1	4,387.50	6.3	15,187
250,000.000 8/30/24	L3HARRIS TECH INC 5.250% 6/01/31 CUSIP: 502431AT6	249,815.00	257,247.50 102.8990	0.1	6,125.00	5.1	13,125
300,000.000 8/30/24	MARSH & MCLENNAN COS 2.375% 12/15/31 CUSIP: 571748BP6	260,874.00	259,128.00 86.3760	0.1	1,504.17	2.8	7,125

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
95,000.000 8/30/24	MARSHFIELD HEALT 2.703% 2/15/30 CUSIP: 57284PAA9	79,097.95	85,109.55 89.5890	0.0	114.13	3.0	2,567
20,000.000 8/30/24	MASS INSTIT TECH 3.885% 7/01/16 CUSIP: 575718AF8	15,619.80	15,621.40 78.1070	0.0	129.50	5.0	777
350,000.000 8/30/24	MASTERCARD INCORPORA 4.875% 5/09/34 CUSIP: 57636QAZ7	348,580.20	359,222.50 102.6350	0.2	5,308.33	4.8	17,062
288,120.050 8/30/24	MASTR ASSET ABS V- 4.33148% 8/25/33 CUSIP: 57643LBZ8	293,633.85	306,726.84 106.4580	0.2	1,074.83	3.8	11,765
297,647.500 8/30/24	MELLO MTGE CMO V-M 3.71209% 3/25/48 CUSIP: 585498BJ6	313,366.99	273,299.93 91.8200	0.2	909.29	4.0	10,972
325,000.000 8/30/24	META PLATFORMS INC 4.550% 8/15/31 CUSIP: 30303M8T2	324,803.05	328,688.75 101.1350	0.2	903.68	4.5	14,787
110,000.000 8/30/24	METRO OP AS INC 4.524% 10/01/42 CUSIP: 592239AM9	113,134.85	82,959.80 75.4180	0.0	2,073.50	6.0	4,976
215,794.710 8/30/24	MID-STATE TRUST ABS 5.598% 7/15/38 CUSIP: 59549WAB9	221,022.87	215,531.44 99.8780	0.1	543.80	5.6	12,080
147,348.300 8/30/24	MID-STATE TRUST ABS 5.745% 1/15/40 CUSIP: 595481AA0	152,030.27	146,707.33 99.5650	0.1	706.12	5.8	8,465
46,484.520 8/30/24	MID-STATE TRUST ABS 5.787% 10/15/40 CUSIP: 59548PAA7	49,098.83	46,544.49 100.1290	0.0	224.16	5.8	2,690
494,254.380 8/30/24	MILL CITY ABS V-M 3.750% 5/25/58 CUSIP: 59980MAG6	516,495.83	480,958.94 97.3100	0.3	1,546.78	3.8	18,534
499,416.540 8/30/24	MILL CITY CMO V-M 3.500% 4/25/66 CUSIP: 59980YAG0	465,393.78	469,461.54 94.0020	0.3	1,456.63	3.7	17,479
275,000.000 8/30/24	MORGAN STAN MTN V-D 1.512% 7/20/27 CUSIP: 61747YEC5	275,595.20	259,349.75 94.3090	0.1	473.55	1.6	4,158
250,395.870 8/30/24	MORGAN STANLEY CMO 2.840% 11/15/49 CUSIP: 61766RAY2	232,144.36	240,319.94 95.9760	0.1	592.60	3.0	7,111
275,000.000 8/30/24	MORGAN STANLEY V-D 2.484% 9/16/36 CUSIP: 61747YEF8	255,722.35	226,704.50 82.4380	0.1	3,130.88	3.0	6,831

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
170,000.000 8/30/24	MPLX LP 5.500% 6/01/34 CUSIP: 55336VBX7	167,922.60	172,968.20 101.7460	0.1	2,623.19	5.4	9,350
182,189.860 8/30/24	MVW OWNER TRUST ABS 1.830% 5/20/39 CUSIP: 55400KAB1	182,157.89	170,832.14 93.7660	0.1	101.82	1.9	3,334
349,566.720 8/30/24	MVW OWNER TRUST ABS 5.320% 2/20/43 CUSIP: 62847RAA5	349,547.56	355,296.12 101.6390	0.2	568.24	5.2	18,596
295,000.000 8/30/24	NASDAQ INC 5.550% 2/15/34 CUSIP: 63111XAJ0	295,894.31	307,257.25 104.1550	0.2	727.67	5.3	16,372
23,579.980 8/30/24	NATIONSTAR CMO V-M 4.750% 12/25/52 CUSIP: 63861HAC2	24,913.72	22,730.86 96.3990	0.0	93.31	4.9	1,120
205,920.310 8/30/24	NAVIENT STUD ABS 6.26099% 12/15/59 CUSIP: 63941CAC7	207,400.38	206,144.76 100.1090	0.1	632.85	6.5	13,387
49,445.020 8/30/24	NAVIENT STUD ABS V 6.01099% 12/15/59 CUSIP: 63940UAC8	49,259.58	49,266.03 99.6380	0.0	145.75	6.3	3,090
218,811.330 8/30/24	NAVIENT STUDENT ABS 1.110% 2/18/70 CUSIP: 63942GAA1	175,869.60	190,794.73 87.1960	0.1	0.00	1.3	2,428
157,365.510 8/30/24	NAVIENT STUDENT ABS 2.150% 11/15/68 CUSIP: 63941KAB1	162,369.23	148,548.32 94.3970	0.1	150.37	2.3	3,383
24,063.230 8/30/24	NAVIENT STUDENT ABS 3.910% 12/15/45 CUSIP: 63939NAB9	24,991.93	23,815.38 98.9700	0.0	34.27	3.9	940
33,495.030 8/30/24	NAVIENT STUDENT ABS 4.000% 12/15/59 CUSIP: 63940UAB0	33,377.39	32,965.14 98.4180	0.0	59.51	4.1	1,339
14,142.690 8/30/24	NAVIENT STUDENT ABS 4.000% 12/15/59 CUSIP: 63890BAB2	14,140.81	14,003.53 99.0160	0.0	25.13	4.0	565
191,588.110 8/30/24	NAVIENT STUDENT ABS 5.510% 10/15/71 CUSIP: 638961AA0	191,395.51	194,720.58 101.6350	0.1	469.22	5.4	10,556
193,135.690 8/30/24	NEW CENTURY ABS V- 6.06926% 8/25/34 CUSIP: 64352VFZ9	193,558.19	195,155.89 101.0460	0.1	243.82	6.4	12,539
330,978.740 8/30/24	NEW RESID CMO V-M 4.750% 11/25/56 CUSIP: 64829LAW8	362,111.45	323,819.67 97.8370	0.2	1,310.14	4.9	15,721

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
281,907.540 8/30/24	NEW RESIDEN CMO 4.000% 8/27/57 CUSIP: 64830BAA5	298,384.35	272,635.60 96.7110	0.2	947.29	4.1	11,276
403,799.610 8/30/24	NEW RESIDEN CMO 4.750% 12/25/57 CUSIP: 64829XAA0	399,004.49	399,684.89 98.9810	0.2	1,598.37	4.8	19,180
529,771.120 8/30/24	NEW RESIDEN CMO V- 4.000% 12/25/58 CUSIP: 64830WAQ4	552,810.26	504,797.71 95.2860	0.3	1,765.90	4.2	21,190
293,256.480 8/30/24	NEW RESIDEN CMO V- 4.250% 12/25/57 CUSIP: 64830DAV5	300,038.03	282,191.91 96.2270	0.2	1,044.28	4.4	12,463
302,879.570 8/30/24	NEW RESIDENT CMO 4.000% 3/26/57 CUSIP: 64829KBV1	285,132.71	291,345.92 96.1920	0.2	1,009.60	4.2	12,115
319,461.140 8/30/24	NEW RESIDENT CMO 4.000% 4/25/57 CUSIP: 64828MAA5	331,525.15	306,989.38 96.0960	0.2	1,064.87	4.2	12,778
213,838.050 8/30/24	NEW RESIDENT CMO 4.500% 2/25/58 CUSIP: 64828CAA7	227,102.67	210,452.99 98.4170	0.1	801.90	4.6	9,622
113,109.560 8/30/24	NEW RESIDENT CMO 5.250% 1/25/54 CUSIP: 64828AAF0	121,027.21	110,865.47 98.0160	0.1	494.83	5.4	5,938
672,681.170 8/30/24	NEW RESIDENT CMO V-M 4.000% 2/25/57 CUSIP: 64829JAA1	662,831.43	652,265.30 96.9650	0.4	2,242.25	4.1	26,907
767,969.350 8/30/24	NEW RESIDENT CMO V-M 4.000% 9/25/59 CUSIP: 64828GAS9	717,811.35	739,884.71 96.3430	0.4	2,559.90	4.1	30,718
152,856.560 8/30/24	NEW RESIDENTIAL 3.750% 5/25/54 CUSIP: 64828YAR2	164,941.79	145,563.77 95.2290	0.1	477.72	3.9	5,732
275,139.930 8/30/24	NEW RESIDNT CMO 3.750% 11/25/56 CUSIP: 64829LAA6	266,030.38	261,091.29 94.8940	0.1	859.80	3.9	10,317
450,000.000 8/30/24	NMI HOLDINGS 6.000% 8/15/29 CUSIP: 629209AC1	444,976.10	460,638.00 102.3640	0.3	7,500.00	5.9	27,000
320,000.000 8/30/24	OGE ENERGY CORP 5.450% 5/15/29 CUSIP: 670837AD5	321,076.00	331,148.80 103.4840	0.2	5,425.78	5.3	17,440
154,341.070 8/30/24	OKLAHOMA ST DEV FIN 4.135% 12/01/33 CUSIP: 6789084F8	153,072.83	151,921.00 98.4320	0.1	1,595.50	4.2	6,382

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
260,000.000 8/30/24	OLD REP INTL CORP 5.750% 3/28/34 CUSIP: 680223AM6	259,823.20	268,980.40 103.4540	0.2	6,353.75	5.6	14,950
355,000.000 8/30/24	OLD REPUBLIC INTL 3.850% 6/11/51 CUSIP: 680223AL8	254,552.75	259,419.80 73.0760	0.1	3,037.22	5.3	13,667
496,148.960 7/24/24	ONSLOW BAY CMO V-M 5.98966% 6/25/59 CUSIP: 67113KBJ6	501,129.83	501,129.83 101.0039	0.3	2,456.21	5.9	29,577
385,000.000 8/30/24	ORACLE CORP 3.950% 3/25/51 CUSIP: 68389XCA1	349,402.84	297,708.95 77.3270	0.2	6,589.92	5.1	15,207
200,000.000 8/31/24	PACIFIC BEACON LLC 5.508% 7/15/36 CUSIP: 69403WAC1	217,260.18	199,902.00 99.9510	0.1	1,407.60	5.5	11,016
315,000.000 8/30/24	PECO ENERGY CO 4.375% 8/15/52 CUSIP: 693304BE6	295,080.05	273,086.10 86.6940	0.2	612.50	5.0	13,781
385,000.000 8/30/24	PFS FINANCING ABS 5.270% 5/15/28 CUSIP: 69335PEV3	384,899.36	388,830.75 100.9950	0.2	0.00	5.2	20,289
20,000.000 8/30/24	PG&E ENERGY RECOVERY 2.822% 7/15/48 CUSIP: 71710TAC2	14,419.00	14,590.60 72.9530	0.0	72.12	3.9	564
310,000.000 8/30/24	PG&E RECOV FND 5.536% 7/15/49 CUSIP: 71710TAF5	319,493.34	324,883.10 104.8010	0.2	2,192.87	5.3	17,161
255,000.000 8/30/24	PG&E RECOVERY FDG 5.231% 6/01/42 CUSIP: 71710TAH1	264,493.65	264,855.75 103.8650	0.1	1,111.59	5.0	13,339
250,000.000 8/30/24	PG&E WILDFIRE RECOV 4.377% 6/03/41 CUSIP: 693342AC1	231,191.33	239,390.00 95.7560	0.1	2,735.63	4.6	10,942
540,000.000 8/30/24	PG&E WILDFIRE RECOV 4.451% 12/01/49 CUSIP: 693342AD9	483,046.55	488,754.00 90.5100	0.3	6,008.85	4.9	24,035
610,000.000 8/30/24	PG&E WILDFIRE RECOV 4.674% 12/01/53 CUSIP: 693342AE7	553,127.35	572,619.20 93.8720	0.3	7,127.85	5.0	28,511
250,000.000 8/30/24	PG&E WILDFIRE RECOV 5.099% 6/01/54 CUSIP: 693342AK3	242,900.79	252,732.50 101.0930	0.1	3,186.88	5.0	12,747
300,000.000 8/30/24	PHILLIPS 66 CO 5.250% 6/15/31 CUSIP: 718547AU6	299,754.00	308,466.00 102.8220	0.2	3,325.00	5.1	15,750

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311,000.000 8/30/24	PHYSICIANS REALTY 3.950% 1/15/28 CUSIP: 71951QAB8	303,499.48	304,136.23 97.7930	0.2	1,569.69	4.0	12,284
235,000.000 8/30/24	PNC FINANCIAL V-D 5.492% 5/14/30 CUSIP: 693475BX2	235,000.00	242,999.40 103.4040	0.1	3,836.01	5.3	12,906
245,000.000 8/30/24	PPL CAP FDG INC 5.250% 9/01/34 CUSIP: 69352PAT0	243,740.70	247,993.90 101.2220	0.1	786.04	5.2	12,862
80,559.970 8/30/24	PPT HOME LOAN ABS 5.6904% 8/25/35 CUSIP: 693525AF4	82,495.58	84,141.67 104.4460	0.0	379.22	5.4	4,584
340,000.000 8/30/24	PUB SVC OKLAHOMA 5.250% 1/15/33 CUSIP: 744533BQ2	349,167.44	344,086.80 101.2020	0.2	2,280.83	5.2	17,850
305,000.000 8/30/24	PUBLIC SVC ENTERPRIS 5.450% 4/01/34 CUSIP: 744573AZ9	305,369.05	313,561.35 102.8070	0.2	7,110.74	5.3	16,622
270,000.000 8/30/24	QUEST DIAGNOSTICS 5.000% 12/15/34 CUSIP: 74834LBG4	269,738.10	268,455.60 99.4280	0.2	450.00	5.0	13,500
390,000.000 8/30/24	RAYMOND JAMES 3.750% 4/01/51 CUSIP: 754730AH2	380,055.89	300,397.50 77.0250	0.2	6,093.75	4.9	14,625
345,000.000 8/30/24	REALTY INCOME CORP 3.200% 2/15/31 CUSIP: 756109CD4	300,525.85	314,760.75 91.2350	0.2	490.67	3.5	11,040
400,000.000 8/30/24	REGENCY CENTERS LP 3.700% 6/15/30 CUSIP: 75884RBA0	368,897.20	381,052.00 95.2630	0.2	3,124.44	3.9	14,800
90,000.000 8/30/24	REGENCY CENTERS LP 3.900% 11/01/25 CUSIP: 75884RAU7	90,191.94	88,536.60 98.3740	0.0	1,170.00	4.0	3,510
290,000.000 8/30/24	REGIONS FINAN V-D 5.722% 6/06/30 CUSIP: 7591EPAU4	290,000.00	297,461.70 102.5730	0.2	3,917.98	5.6	16,593
357,061.240 8/30/24	RESIDENTIAL CMO 5.250% 2/25/34 CUSIP: 45660NXG5	351,928.49	348,752.42 97.6730	0.2	1,562.16	5.4	18,745
420,000.000 8/30/24	REXFORD INDUS REALTY 2.125% 12/01/30 CUSIP: 76169XAA2	387,532.55	358,436.40 85.3420	0.2	2,231.25	2.5	8,925
390,000.000 8/30/24	REXFORD INDUSTRIAL 2.150% 9/01/31 CUSIP: 76169XAB0	322,128.30	324,476.10 83.1990	0.2	4,192.50	2.6	8,385

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365,000.000 8/30/24	SANTANDER DRIVE ABS 1.670% 10/15/27 CUSIP: 80285VAF6	364,884.48	355,356.70 97.3580	0.2	270.91	1.7	6,095
207,145.430 8/30/24	SBA SER 25K ABS 5.710% 11/01/48 CUSIP: 83162CV34	207,145.43	219,112.22 105.7770	0.1	3,942.67	5.4	11,828
248,273.360 8/30/24	SC STATE STUDENT 6.67075% 10/27/36 CUSIP: 83715AAJ8	247,264.75	246,751.44 99.3870	0.1	1,753.67	6.7	16,561
180,000.000 8/30/24	SCE RECOVERY FUNDING 2.943% 11/15/42 CUSIP: 78433LAE6	151,245.00	152,184.60 84.5470	0.1	1,559.79	3.5	5,297
4,732.500 8/30/24	SHELLPOINT CMO 3.84302% 7/25/43 CUSIP: 822804AD2	4,775.94	4,697.43 99.2590	0.0	6.35	3.9	181
66,069.110 8/30/24	SIERRA RECEIVAB ABS 1.340% 11/20/37 CUSIP: 82652QAB7	64,190.87	63,418.42 95.9880	0.0	17.56	1.4	885
268,595.670 8/30/24	SMB PRIVATE ABS 1.390% 1/15/53 CUSIP: 83208AAA1	235,136.63	242,275.98 90.2010	0.1	165.93	1.5	3,733
224,225.710 8/30/24	SMB PRIVATE ABS V- 6.99207% 9/15/53 CUSIP: 78450PAB1	224,225.71	228,394.07 101.8590	0.1	742.98	6.9	15,703
149,141.160 8/30/24	SMB PRIVATE EDU ABS 1.290% 7/15/53 CUSIP: 78449XAA0	149,528.21	138,793.75 93.0620	0.1	85.49	1.4	1,923
103,207.400 8/30/24	SMB PRIVATE EDU ABS 2.820% 10/15/35 CUSIP: 83189DAB6	105,846.91	100,936.84 97.8000	0.1	127.75	2.9	2,910
270,000.000 8/30/24	SMITH & NEPHEW PLC 5.400% 3/20/34 CUSIP: 83192PAD0	260,851.05	275,556.60 102.0580	0.2	6,520.50	5.3	14,580
324,087.720 8/30/24	SOCIAL PROFESSI ABS 1.030% 8/17/43 CUSIP: 83405YAA0	281,956.32	282,319.29 87.1120	0.2	148.36	1.2	3,338
365,000.000 8/30/24	STATE STREET CRP V-D 4.821% 1/26/34 CUSIP: 857477CA9	361,284.10	364,543.75 99.8750	0.2	1,710.79	4.8	17,596
490,000.000 8/30/24	STRUCTURED ABS V-M 7.06926% 8/25/37 CUSIP: 86364LAD4	486,325.00	483,267.40 98.6260	0.3	1,941.61	7.6	36,712
280,000.000 8/30/24	SUBWAY FNDG LLC ABS 6.028% 7/30/54 CUSIP: 864300AA6	280,000.00	287,282.80 102.6010	0.2	3,328.80	5.9	16,878

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ASSET STATEMENT

SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
475,000.000 8/30/24	SYNCHRONY CARD ABS 5.540% 7/15/29 CUSIP: 87166PAK7	474,907.23	482,543.00 101.5880	0.3	1,169.56	5.4	26,315
265,000.000 8/30/24	T MOBILE USA INC 3.375% 4/15/29 CUSIP: 87264ABV6	236,653.50	251,824.20 95.0280	0.1	3,378.75	3.5	8,943
284,925.000 8/30/24	TACO BELL FUND ABS 2.294% 8/25/51 CUSIP: 87342RAH7	231,991.28	253,640.24 89.0200	0.1	108.94	2.6	6,536
225,000.000 8/30/24	TAKE-TWO INTERAC 5.600% 6/12/34 CUSIP: 874054AN9	225,172.40	232,317.00 103.2520	0.1	2,765.00	5.4	12,600
240,000.000 8/30/24	TAKE-TWO INTERACTIVE 4.950% 3/28/28 CUSIP: 874054AK5	239,638.00	243,283.20 101.3680	0.1	5,049.00	4.9	11,880
235,000.000 8/30/24	TARGA RESOURCES 4.875% 2/01/31 CUSIP: 87612BBS0	219,780.85	230,807.60 98.2160	0.1	954.69	5.0	11,456
400,000.000 8/30/24	TEACHERS INSUR & ANN 3.300% 5/15/50 CUSIP: 878091BG1	380,241.02	284,652.00 71.1630	0.2	3,886.67	4.6	13,200
255,000.000 8/30/24	TORONTO DOM MTN CONV 4.693% 9/15/27 CUSIP: 89115A2H4	251,554.95	256,943.10 100.7620	0.1	5,518.19	4.7	11,967
270,000.000 8/30/24	TOTALENERGIES CAP SA 5.488% 4/05/54 CUSIP: 89157XAB7	271,204.20	278,577.90 103.1770	0.2	6,009.36	5.3	14,817
185,000.000 8/30/24	TOWD POINT ABS V-M 3.250% 11/25/58 CUSIP: 89177WAC3	185,867.19	182,347.10 98.5660	0.1	501.04	3.3	6,012
350,000.000 8/30/24	TOWD POINT ABS V-M 3.500% 11/25/58 CUSIP: 89177WAD1	354,621.09	340,382.00 97.2520	0.2	1,020.83	3.6	12,250
634,506.630 8/30/24	TOWD POINT ABS V-M 7.294% 10/25/63 CUSIP: 89182FAA7	649,972.74	647,628.23 102.0680	0.4	3,856.74	7.1	46,280
571,275.960 8/30/24	TOWD POINT CMO V-M 6.125% 2/25/64 CUSIP: 89182JAA9	571,267.22	579,131.00 101.3750	0.3	2,915.89	6.0	34,990
582,786.700 8/30/24	TOWD POINT CMO V-M 5.13352% 7/25/65 CUSIP: 89183FAP3	577,972.12	581,766.82 99.8250	0.3	2,476.79	5.1	29,767
320,000.000 8/30/24	TOYOTA MTR CRED 4.650% 1/05/29 CUSIP: 89236TLL7	319,144.00	323,776.00 101.1800	0.2	2,314.67	4.6	14,880

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ASSET STATEMENT

SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
315,000.000 8/30/24	TRANSCANADA PIPELINE 2.500% 10/12/31 CUSIP: 89352HBC2	297,084.90	274,727.25 87.2150	0.2	3,040.63	2.9	7,875
300,000.000 8/30/24	TRUIST FIN MTN V-D 5.867% 6/08/34 CUSIP: 89788MAP7	293,085.00	313,467.00 104.4890	0.2	4,058.01	5.6	17,601
295,000.000 8/30/24	TRUIST FIN MTN V-D 7.161% 10/30/29 CUSIP: 89788MAQ5	305,532.77	320,538.15 108.6570	0.2	7,100.33	6.6	21,124
5,000.000 8/30/24	UNIV OF SOUTHERN CA 3.028% 10/01/39 CUSIP: 914886AB2	3,960.55	4,172.60 83.4520	0.0	63.08	3.6	151
122,207.220 8/30/24	US AIRWAYS ABS 4.625% 12/03/26 CUSIP: 90345WAD6	131,619.09	121,333.44 99.2850	0.1	1,381.60	4.7	5,652
345,000.000 8/30/24	US BANCORP MTN V-S 2.491% 11/03/36 CUSIP: 91159HJB7	319,972.55	285,404.70 82.7260	0.2	2,816.91	3.0	8,593
170,000.000 8/30/24	US BANCORP V-D 4.839% 2/01/34 CUSIP: 91159HJL5	161,249.16	167,121.90 98.3070	0.1	685.53	4.9	8,226
270,000.000 8/30/24	VANTAGE DATA CE ABS 2.165% 10/15/46 CUSIP: 92212KAD8	235,785.94	253,030.50 93.7150	0.1	259.80	2.3	5,845
415,000.000 8/30/24	VERIZON COMM INC 2.550% 3/21/31 CUSIP: 92343VGJ7	369,840.00	365,046.45 87.9630	0.2	4,703.33	2.9	10,582
309,303.190 8/30/24	VIRGINIA ST HSG DE 2.125% 7/25/51 CUSIP: 92812UR26	299,834.39	240,724.49 77.8280	0.1	98.53	2.7	6,572
72,458.720 8/30/24	WAMU MORT CMO V-M 6.28238% 6/25/33 CUSIP: 929227R65	73,409.70	72,571.03 100.1550	0.0	379.53	6.3	4,554
215,000.000 8/30/24	WELLS FARGO CO V-D 5.389% 4/24/34 CUSIP: 95000U3D3	214,882.40	220,338.45 102.4830	0.1	1,190.82	5.3	11,586
255,000.000 8/30/24	WELLS FARGO CO V-D 5.574% 7/25/29 CUSIP: 95000U3E1	255,000.00	263,323.20 103.2640	0.1	1,421.37	5.4	14,213
420,000.000 8/30/24	WELLS FARGO MTN V-Q 2.879% 10/30/30 CUSIP: 95000U2G7	399,640.91	385,001.40 91.6670	0.2	4,064.19	3.1	12,091
651,053.930 8/30/24	WOODWARD CAP CMO V-M 6.141% 4/25/44 CUSIP: 74938PAA4	651,050.02	658,078.80 101.0790	0.4	3,331.77	6.1	39,981

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ASSET STATEMENT

SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
294,628.610 8/30/24	WOODWARD CAPITA CMO 7.113% 11/25/43 CUSIP: 749407AA0	294,623.66	300,194.14 101.8890	0.2	1,746.41	7.0	20,956
265,000.000 8/30/24	6297782 LLC 5.026% 10/01/29 CUSIP: 83007CAC6	265,524.70	264,414.35 99.7790	0.1	110.99	5.0	13,318
	TOTAL CORPORATE & FOREIGN BONDS	**76,379,397.12**	**75,521,197.32**	**43.5**	**597,534.82**	**4.5**	**3,432,480**
	MUNICIPAL OBLIGATIONS						
55,000.000 8/30/24	BOISE CITY ID ARPT 5.849% 9/01/54 CUSIP: 097428FU5	57,698.85	57,608.10 104.7420	0.0	777.43	5.6	3,216
100,000.000 8/30/24	CA HEALTH FACS FING 4.190% 6/01/37 CUSIP: 13032UD88	97,089.48	95,552.00 95.5520	0.1	1,047.50	4.4	4,190
350,000.000 8/30/24	CALIFORNIA ST 4.600% 4/01/38 CUSIP: 13063DGE2	342,720.00	345,579.50 98.7370	0.2	6,708.33	4.7	16,100
245,000.000 8/30/24	CALIFORNIA ST 4.988% 4/01/39 CUSIP: 13063BN81	239,304.40	244,122.90 99.6420	0.1	5,091.92	5.0	12,220
265,000.000 8/30/24	CALIFORNIA ST 7.350% 11/01/39 CUSIP: 13063BBU5	313,180.87	318,331.25 120.1250	0.2	6,492.50	6.1	19,477
395,000.000 8/30/24	CALIFORNIA ST 7.550% 4/01/39 CUSIP: 13063A5G5	480,970.95	492,146.30 124.5940	0.3	12,426.04	6.1	29,822
250,000.000 8/30/24	CALIFORNIA ST 7.600% 11/01/40 CUSIP: 13063BJC7	315,607.50	313,267.50 125.3070	0.2	6,333.33	6.1	19,000
455,000.000 8/30/24	CALIFORNIA ST TAXABL 5.125% 3/01/38 CUSIP: 13063D3S5	458,284.09	469,914.90 103.2780	0.3	11,659.38	5.0	23,318
35,000.000 8/30/24	CALIFORNIA ST UNIV 2.939% 11/01/52 CUSIP: 13077DRV6	24,066.70	24,870.30 71.0580	0.0	342.88	4.1	1,028
645,000.000 8/30/24	FLORIDA ST 5.526% 7/01/34 CUSIP: 341271AH7	647,097.85	668,865.00 103.7000	0.4	11,880.90	5.3	35,642
340,000.000 8/30/24	LA LOCAL GOVT ENVIRO 4.145% 2/01/33 CUSIP: 54627RAM2	337,354.98	336,766.60 99.0490	0.2	1,174.42	4.2	14,093
180,000.000 8/30/24	LOS ANGELES CNTY CA 5.735% 6/01/39 CUSIP: 5447122H4	187,000.89	188,254.80 104.5860	0.1	2,580.75	5.5	10,323

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
125,000.000 8/30/24	LOS ANGELES CNTY CA 7.618% 8/01/40 CUSIP: 54473ENS9	147,964.98	151,268.75 121.0150	0.1	793.54	6.3	9,522
80,000.000 8/30/24	LOUISIANA ST LOCAL 4.475% 8/01/39 CUSIP: 54627RAP5	73,497.67	78,059.20 97.5740	0.0	298.33	4.6	3,580
215,000.000 8/30/24	NEW YORK CITY NY 5.952% 6/15/42 CUSIP: 64972FK88	233,970.10	232,849.30 108.3020	0.1	2,701.55	5.5	12,796
175,000.000 8/30/24	NEW YORK NY 5.508% 8/01/37 CUSIP: 64971M4P4	184,884.71	182,351.75 104.2010	0.1	803.25	5.3	9,639
130,000.000 8/30/24	NEW YORK NY 5.985% 12/01/36 CUSIP: 64966HTX8	136,677.42	137,793.50 105.9950	0.1	1,945.13	5.6	7,780
110,000.000 8/30/24	NEW YORK ST DORM AUT 5.600% 3/15/40 CUSIP: 649902T37	112,496.39	114,776.20 104.3420	0.1	2,840.44	5.4	6,160
70,000.000 8/30/24	NEW YORK ST URBAN 3.900% 3/15/33 CUSIP: 6500358W1	64,302.00	67,305.00 96.1500	0.0	1,258.83	4.1	2,730
285,000.000 8/30/24	OREGON EDU DISTS 2.895% 6/30/40 CUSIP: 68587FBL7	247,980.60	230,248.65 80.7890	0.1	1,398.04	3.6	8,250
295,000.000 8/30/24	PORT AUTH OF NY & NJ 5.310% 8/01/46 CUSIP: 73358WRQ9	287,588.50	287,984.90 97.6220	0.2	1,305.38	5.4	15,664
250,000.000 8/30/24	RIVERSIDE CNTY CA 3.818% 2/15/38 CUSIP: 76913CBF5	250,615.82	233,875.00 93.5500	0.1	424.22	4.1	9,545
160,000.000 8/30/24	TEXAS ST 5.517% 4/01/39 CUSIP: 882722KF7	171,076.80	170,980.80 106.8630	0.1	3,678.00	5.2	8,827
85,000.000 8/30/24	TEXAS ST TRANSPRTN 2.472% 10/01/44 CUSIP: 882830BH4	60,478.40	61,616.50 72.4900	0.0	875.50	3.4	2,101
800,000.000 8/30/24	TX NATURAL GAS 5.169% 4/01/41 CUSIP: 88258MAB1	789,303.87	826,208.00 103.2760	0.5	17,230.00	5.0	41,352
65,000.000 8/30/24	UNIV OF CALIFORNIA 4.858% 5/15/12 CUSIP: 91412GHA6	61,273.20	59,944.30 92.2220	0.0	929.77	5.3	3,157

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
465,000.000 8/30/24	UNIVERSITY VA UNIV 6.200% 9/01/39 CUSIP: 915217RY1	497,575.85	516,712.65 111.1210	0.3	14,415.00	5.6	28,830
	TOTAL MUNICIPAL OBLIGATIONS	**6,820,062.87**	**6,907,253.65**	**4.0**	**117,412.36**	**5.2**	**358,370**
TOTAL FIXED INCOME		**158,646,555.74**	**157,831,288.88**	**90.9**	**1,167,826.80**	**4.2**	**6,619,330**
OTHER ASSETS							
	OTHER ASSETS						
254.230 8/31/24	NIS HIGH YIELD FUND, LLC 1 CUSIP: 99Y804GB9	8,935,327.00	11,275,040.99 44349.8357	6.5	0.00	0.0	0
	TOTAL OTHER ASSETS	**8,935,327.00**	**11,275,040.99**	**6.5**	**0.00**	**0.0**	**0**
TOTAL OTHER ASSETS		**8,935,327.00**	**11,275,040.99**	**6.5**	**0.00**	**0.0**	**0**
TOTAL INVESTMENT PORTFOLIO		**172,157,904.87**	**173,682,352.00**	**100.0**	**1,190,660.96**	**3.9**	**6,837,529**
	ENDING ACCRUAL FOR PERIOD		1,190,660.96				
TOTAL VALUE			**174,873,012.96**				

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
CASH & CASH EQUIVALENTS							
	CASH						
221.110	PRINCIPAL CASH	221.11	221.11	0.0			
	TOTAL CASH	**221.11**	**221.11**	**0.0**	**0.00**	**0.0**	**0**
	MONEY MARKET FUNDS						
2,477,236.630 3/08/12	WILMINGTON US TREASURY MMKT CL SLCT CUSIP: 97181C514	2,477,236.63	2,477,236.63 1.0000	3.4	9,978.50	5.0	124,751
	TOTAL MONEY MARKET FUNDS	**2,477,236.63**	**2,477,236.63**	**3.4**	**9,978.50**	**5.0**	**124,751**
	CASH EQUIVALENTS						
33.190 8/30/24	EURO CURRENCY CUSIP: 1214574	35.72	36.74 1.1069	0.0	0.00	0.0	0
123,872.000 8/30/24	SWEDISH KRONA CUSIP: 1861251	12,135.99	12,095.99 0.0976	0.0	0.00	0.0	0
	TOTAL CASH EQUIVALENTS	**12,171.71**	**12,132.73**	**0.0**	**0.00**	**0.0**	**0**
TOTAL CASH & CASH EQUIVALENTS		**2,489,629.45**	**2,489,590.47**	**3.4**	**9,978.50**	**5.0**	**124,751**
EQUITIES							
	COMMON EQUITY SECURITIES						
	MATERIALS						
3,200.000 8/30/24	LINDE PLC CUSIP: G54950103	1,065,450.32	1,530,400.00 478.2500	2.1	0.00	1.2	17,792
	TOTAL MATERIALS	**1,065,450.32**	**1,530,400.00**	**2.1**	**0.00**	**1.2**	**17,792**
	INDUSTRIALS						
110,505.000 8/30/24	BAE SYSTEMS PLC CUSIP: 0263494	1,347,909.64	1,979,500.53 17.9132	2.7	0.00	2.3	45,665

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
34,630.000 8/30/24	CANADIAN PACIFIC KANSAS CITY CUSIP: 13646K108	1,515,862.33	2,872,212.20 82.9400	3.9	0.00	0.7	19,219
9,990.000 8/30/24	FERGUSON ENTERPRISES INC CUSIP: BS3BQJ6	1,497,971.26	2,035,049.72 203.7087	2.8	0.00	1.6	32,599
143,300.000 8/30/24	MITSUBISHI HEAVY INDUSTRIES LT CUSIP: 6597067	1,708,652.65	1,911,749.25 13.3409	2.6	0.00	1.1	21,836
12,230.000 8/30/24	SAFRAN SA CUSIP: B058TZ6	2,255,314.30	2,679,725.69 219.1108	3.7	0.00	1.1	30,059
9,257.000 8/30/24	WASTE CONNECTIONS INC CUSIP: 94106B101	1,321,150.72	1,726,430.50 186.5000	2.4	0.00	0.6	10,552
	TOTAL INDUSTRIALS	**9,646,860.90**	**13,204,667.89**	**18.1**	**0.00**	**1.2**	**159,933**
	COMMUNICATION SERVICES						
4,800.000 8/30/24	SPOTIFY TECHNOLOGY SA CUSIP: L8681T102	1,455,449.38	1,645,824.00 342.8800	2.3	0.00	0.0	0
	TOTAL COMMUNICATION SERVICES	**1,455,449.38**	**1,645,824.00**	**2.3**	**0.00**	**0.0**	**0**
	CONSUMER DISCRETIONARY						
75,920.000 8/30/24	COUPANG LLC CUSIP: 22266T109	1,438,888.48	1,681,628.00 22.1500	2.3	0.00	0.0	0
7,022.000 8/30/24	FERRARI NV CUSIP: BD6G507	1,120,586.88	3,475,929.80 495.0057	4.8	0.00	0.5	19,165
1,140.000 8/30/24	MERCADOLIBRE INC CUSIP: 58733R102	1,595,224.84	2,350,292.40 2061.6600	3.2	0.00	0.0	0
	TOTAL CONSUMER DISCRETIONARY	**4,154,700.20**	**7,507,850.20**	**10.3**	**0.00**	**0.3**	**19,165**
	CONSUMER STAPLES						
43,850.000 8/30/24	COMPASS GROUP PLC CUSIP: BD6K457	1,209,193.00	1,382,539.93 31.5288	1.9	0.00	1.9	25,978

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
3,250.000 8/30/24	L'OREAL CUSIP: 4057808	1,372,922.84	1,426,738.72 438.9965	2.0	0.00	1.7	23,963
	TOTAL CONSUMER STAPLES	**2,582,115.84**	**2,809,278.65**	**3.8**	**0.00**	**1.8**	**49,942**
	ENERGY						
36,860.000 8/30/24	CANADIAN NATURAL RESOURCES CUSIP: 2171573	1,226,728.21	1,334,098.16 36.1937	1.8	0.00	4.3	57,518
6,240.000 8/30/24	SCHNEIDER ELECTRIC SA CUSIP: 4834108	941,655.44	1,586,550.72 254.2549	2.2	0.00	1.5	24,399
	TOTAL ENERGY	**2,168,383.65**	**2,920,648.88**	**4.0**	**0.00**	**2.8**	**81,918**
	FINANCIALS						
1,407.000 8/30/24	ADYEN NV CUSIP: BZ1HM42	1,924,025.20	2,069,795.58 1471.0701	2.8	0.00	0.0	0
5,280.000 8/30/24	AON PLC CUSIP: G0403H108	1,179,882.50	1,814,841.60 343.7200	2.5	0.00	0.8	14,256
20,560.000 8/30/24	ARCH CAPITAL GROUP LTD CUSIP: G0450A105	1,451,285.85	2,325,130.40 113.0900	3.2	0.00	0.0	0
35,080.000 8/30/24	EXPERIAN PLC CUSIP: B19NLV4	790,421.52	1,698,466.73 48.4170	2.3	0.00	1.3	21,645
65,009.000 8/30/24	ICICI BANK LIMITED SPONSORED ADR CUSIP: 45104G104	1,455,189.62	1,905,413.79 29.3100	2.6	13,120.77	0.7	13,196
136,496.000 8/30/24	NU HLDGS LTD CL A CUSIP: G6683N103	1,374,464.09	2,043,345.12 14.9700	2.8	0.00	0.0	0
45,290.000 8/30/24	UBS GROUP AG CUSIP: BRJL176	1,263,280.50	1,386,270.61 30.6088	1.9	0.00	2.3	31,703
47,130.000 8/30/24	3I GROUP PLC CUSIP: B1YW440	1,843,111.85	1,969,091.08 41.7800	2.7	0.00	1.9	38,447
	TOTAL FINANCIALS	**11,281,661.13**	**15,212,354.91**	**20.9**	**13,120.77**	**0.8**	**119,248**

continued

ASSET STATEMENT

SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
	HEALTH CARE						
17,020.000 8/30/24	ASTRAZENECA PLC CUSIP: 0989529	2,251,826.76	2,969,198.33 174.4535	4.1	17,357.98	1.8	53,171
9,724.000 8/30/24	ICON PLC CUSIP: G4705A100	1,888,309.09	3,131,711.44 322.0600	4.3	0.00	0.0	0
33,742.000 8/30/24	NOVO NORDISK A/S SER B CUSIP: BP6KMJ1	1,943,062.26	4,697,321.43 139.2129	6.4	0.00	1.1	50,043
7,000.000 8/30/24	STERIS PLC CUSIP: G8473T100	1,121,435.10	1,687,700.00 241.1000	2.3	0.00	0.9	15,960
	TOTAL HEALTH CARE	**7,204,633.21**	**12,485,931.20**	**17.1**	**17,357.98**	**1.0**	**119,175**
	INFORMATION TECHNOLOGY						
3,678.000 8/30/24	ASM INTERNATIONAL NV CUSIP: 5165294	1,173,908.92	2,487,489.82 676.3159	3.4	0.00	0.5	11,299
2,362.000 8/30/24	ASML HOLDING N.V. ADR CUSIP: N07059210	449,206.44	2,134,940.94 903.8700	2.9	0.00	0.6	13,255
6,752.000 8/30/24	ATLASSIAN CORPORATION CL A CUSIP: 049468101	1,742,032.37	1,118,131.20 165.6000	1.5	0.00	0.0	0
3,440.000 8/30/24	EPAM SYSTEMS INC CUSIP: 29414B104	1,514,583.81	690,614.40 200.7600	0.9	0.00	0.0	0
5,990.000 8/30/24	MONDAY.COM LTD CUSIP: M7S64H106	1,315,776.67	1,592,681.10 265.8900	2.2	0.00	0.0	0
25,470.000 8/30/24	SEA LTD SPONS ADR CUSIP: 81141R100	1,878,625.85	1,994,555.70 78.3100	2.7	0.00	0.0	0

continued

ASSET STATEMENT

SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
18,087.000 8/30/24	TAIWAN SEMICONDUCTOR SPON ADR CUSIP: 874039100	2,639,542.33	3,105,537.90 171.7000	4.3	0.00	1.1	33,261
	TOTAL INFORMATION TECHNOLOGY	**10,713,676.39**	**13,123,951.06**	**18.0**	**0.00**	**0.4**	**57,817**
	TOTAL COMMON EQUITY SECURITIES	**50,272,931.02**	**70,440,906.79**	**96.6**	**30,478.75**	**0.9**	**624,993**
TOTAL EQUITIES		**50,272,931.02**	**70,440,906.79**	**96.6**	**30,478.75**	**0.9**	**624,993**
TOTAL INVESTMENT PORTFOLIO		**52,762,560.47**	**72,930,497.26**	**100.0**	**40,457.25**	**1.0**	**749,744**
	ENDING ACCRUAL FOR PERIOD		40,457.25				
TOTAL VALUE			**72,970,954.51**				

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	BEGINNING MARKET VALUE	31,667,393.92					
	COMPARATIVE VALUE (5%)	1,583,369.70					

CATEGORY 1 - SINGLE TRANSACTION EXCEEDS 5% OF VALUE

	ISSUE: 97181C514 - WILMINGTON US TREASURY MMKT CL SLCT						
1045297	07/16/24 B	2,563,013	1.000	0	2,563,013-*	2,563,013	
	ISSUE: 97181C514 - WILMINGTON US TREASURY MMKT CL SLCT						
1045297	07/18/24 B	3,447,866	1.000	0	3,447,866-*	3,447,866	
	ISSUE: 97181C514 - WILMINGTON US TREASURY MMKT CL SLCT						
1045297	07/18/24 S	7,536,406	1.000	0	7,536,406 *	7,536,406	0
	GRAND TOTAL			**0**	**13,547,285**	**13,547,285**	**0**

continued

REPORTABLE TRANSACTIONS WORKSHEET

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

BROKER: INSTINET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: G65431127 - NOBLE CORP PLC CL A						
1045297	09/06/23 B	50	52.264	1	2,614-	2,614	
	ISSUE: 10258P102 - BOWLERO CORP CL A						
1045297	09/06/23 B	700	10.668	10	7,477-	7,477	
	ISSUE: G65431127 - NOBLE CORP PLC CL A						
1045297	09/07/23 B	165	51.073	2	8,429-	8,429	
	ISSUE: Y8565N300 - TEEKAY TANKERS LTD CL A						
1045297	09/14/23 B	500	38.624	7	19,319-	19,319	
	ISSUE: 680223104 - OLD REPUBLIC INTL CORP COM						
1045297	09/14/23 S	150	27.730	2	4,157	4,103	55
	ISSUE: G3223R108 - EVEREST GROUP, LTD.						
1045297	09/21/23 S	100	393.885	2	39,387	36,068	3,319
	ISSUE: 00508Y102 - ACUITY BRANDS HOLDING COMPANY INC						
1045297	09/21/23 S	50	163.007	1	8,150	8,064	86
	ISSUE: 03475V101 - ANGIODYNAMICS INC						
1045297	09/21/23 B	400	7.129	6	2,857-	2,857	
	ISSUE: 05577W200 - BRP INC						
1045297	09/21/23 S	50	75.330	1	3,766	3,816	-50
	ISSUE: 680223104 - OLD REPUBLIC INTL CORP COM						
1045297	09/21/23 S	200	27.538	3	5,505	5,470	35
	ISSUE: 00191U102 - ASGN INCORPORATED						
1045297	10/02/23 S	50	81.060	1	4,052	4,108	-56

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 00508Y102 - ACUITY BRANDS HOLDING COMPANY INC						
1045297	10/02/23 S	25	170.430	0	4,260	4,032	228
	ISSUE: 03475V101 - ANGIODYNAMICS INC						
1045297	10/02/23 B	150	7.340	2	1,103-	1,103	
	ISSUE: 05577W200 - BRP INC						
1045297	10/02/23 S	50	75.273	1	3,763	3,816	-53
	ISSUE: 105368203 - BRANDYWINE REALTY TRUST (REIT)						
1045297	10/02/23 B	150	4.405	2	663-	663	
	ISSUE: 371901109 - GENTEX CORP COM						
1045297	10/02/23 S	50	32.490	1	1,624	1,633	-9
	ISSUE: 387328107 - GRANITE CONSTRUCTION INCORPORATED						
1045297	10/02/23 B	150	37.840	2	5,678-	5,678	
	ISSUE: 44980X109 - IPG PHOTONICS CORP						
1045297	10/02/23 S	50	100.790	1	5,039	5,418	-379
	ISSUE: 45781M101 - INNOVIVA INC						
1045297	10/02/23 B	200	12.933	3	2,589-	2,589	
	ISSUE: 465741106 - ITRON INC COM						
1045297	10/02/23 B	150	58.945	2	8,844-	8,844	
	ISSUE: 48242W106 - KBR INC						
1045297	10/02/23 S	50	58.915	1	2,945	3,076	-131
	ISSUE: 502160104 - LSB INDUSTRIES INC						
1045297	10/02/23 B	350	9.890	5	3,466-	3,466	
	ISSUE: 808625107 - SCIENCE APPLICATIONS INTL CORP						
1045297	10/02/23 S	50	107.500	1	5,374	5,883	-509
	ISSUE: 82706C108 - SILICON MOTION TECHNOLOGY ADR						
1045297	10/02/23 B	100	51.360	1	5,137-	5,137	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 00508Y102 - ACUITY BRANDS HOLDING COMPANY INC						
1045297	10/04/23 S	425	176.449	7	74,984	68,544	6,440
	ISSUE: G4388N106 - HELEN OF TROY LTD						
1045297	10/05/23 B	50	105.198	1	5,261-	5,261	
	ISSUE: M3760D101 - ELBIT SYSTEMS LTD						
1045297	10/05/23 S	50	204.255	1	10,212	9,864	348
	ISSUE: M87915274 - TOWER SEMICONDUCTOR LTD						
1045297	10/05/23 B	250	23.942	4	5,989-	5,989	
	ISSUE: 03475V101 - ANGIODYNAMICS INC						
1045297	10/05/23 B	150	7.060	2	1,061-	1,061	
	ISSUE: 219798105 - QUIDELORTHO CORP						
1045297	10/05/23 S	50	73.520	1	3,675	4,095	-420
	ISSUE: 368678108 - GENCOR INDUSTRIES INC						
1045297	10/05/23 B	150	14.020	2	2,105-	2,105	
	ISSUE: 374689107 - GIBRALTAR INDUSTRIES INC						
1045297	10/05/23 B	50	64.958	1	3,249-	3,249	
	ISSUE: 624756102 - MUELLER INDS INC COM						
1045297	10/05/23 S	50	72.264	1	3,612	3,858	-246
	ISSUE: 671044105 - OSI SYS INC						
1045297	10/05/23 B	100	117.224	1	11,724-	11,724	
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045297	10/05/23 S	50	128.530	1	6,426	6,949	-523
	ISSUE: 69047Q102 - OVINTIV INC						
1045297	10/05/23 S	150	43.950	2	6,590	7,044	-454
	ISSUE: 736508847 - PORTLAND GENERAL ELECTRIC CO						
1045297	10/05/23 S	200	39.590	3	7,915	8,772	-857

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 808625107 - SCIENCE APPLICATIONS INTL CORP						
1045297	10/05/23 S	50	105.406	1	5,270	5,883	-613
	ISSUE: 816300107 - SELECTIVE INS GROUP INC						
1045297	10/05/23 S	50	105.020	1	5,250	4,961	290
	ISSUE: 927107409 - VILLAGE SUPER MKT INC CL A						
1045297	10/05/23 B	150	24.200	2	3,632-	3,632	
	ISSUE: 928298108 - VISHAY INTERTECHNOLOGY COMMON						
1045297	10/05/23 B	200	23.965	3	4,796-	4,796	
	ISSUE: G6564A105 - NOMAD FOODS LTD						
1045297	10/06/23 B	200	14.698	3	2,942-	2,942	
	ISSUE: M84116108 - SILICOM LTD						
1045297	10/06/23 B	150	25.347	2	3,804-	3,804	
	ISSUE: Y8565N300 - TEEKAY TANKERS LTD CL A						
1045297	10/06/23 B	300	39.449	4	11,839-	11,839	
	ISSUE: 001744101 - AMN HEALTHCARE SERVICES INCORPORATED						
1045297	10/06/23 B	100	81.248	1	8,126-	8,126	
	ISSUE: 002896207 - ABERCROMBIE & FITCH CO CL A						
1045297	10/06/23 B	100	55.165	1	5,518-	5,518	
	ISSUE: 00676P107 - ADEIA INC						
1045297	10/06/23 B	700	8.655	10	6,068-	6,068	
	ISSUE: 03475V101 - ANGIODYNAMICS INC						
1045297	10/06/23 B	2,050	6.905	29	14,183-	14,183	
	ISSUE: 05577W200 - BRP INC						
1045297	10/06/23 S	100	74.345	1	7,433	7,632	-199
	ISSUE: 094235108 - BLOOMIN' BRANDS						
1045297	10/06/23 B	150	23.437	2	3,518-	3,518	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 192576106 - COHU INCORPORATED						
1045297	10/06/23 B	150	35.043	2	5,259-	5,259	
	ISSUE: 25432X102 - DIME COMMUNITY BANCSHARES INC						
1045297	10/06/23 B	200	19.290	3	3,861-	3,861	
	ISSUE: 29261A100 - ENCOMPASS HEALTH CORP						
1045297	10/06/23 S	50	65.271	1	3,263	3,552	-289
	ISSUE: 31946M103 - FIRST CITIZENS BANCSHARES INC CL A						
1045297	10/06/23 S	15	1,349.860	0	20,248	20,406	-158
	ISSUE: 368678108 - GENCOR INDUSTRIES INC						
1045297	10/06/23 B	250	14.076	4	3,523-	3,523	
	ISSUE: 374689107 - GIBRALTAR INDUSTRIES INC						
1045297	10/06/23 B	100	64.750	1	6,476-	6,476	
	ISSUE: 387328107 - GRANITE CONSTRUCTION INCORPORATED						
1045297	10/06/23 B	150	37.686	2	5,655-	5,655	
	ISSUE: 42330P107 - HELIX ENERGY SOLUTIONS GRP						
1045297	10/06/23 B	150	9.975	2	1,498-	1,498	
	ISSUE: 44980X109 - IPG PHOTONICS CORP						
1045297	10/06/23 S	100	95.930	1	9,592	10,836	-1,244
	ISSUE: 465741106 - ITRON INC COM						
1045297	10/06/23 B	500	58.220	7	29,117-	29,117	
	ISSUE: 48242W106 - KBR INC						
1045297	10/06/23 S	150	58.183	2	8,725	9,228	-503
	ISSUE: 502160104 - LSB INDUSTRIES INC						
1045297	10/06/23 B	450	9.594	6	4,324-	4,324	
	ISSUE: 671044105 - OSI SYS INC						
1045297	10/06/23 B	200	117.376	3	23,478-	23,478	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 680223104 - OLD REPUBLIC INTL CORP COM						
1045297	10/06/23 S	1,900	26.853	27	50,994	51,965	-971
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045297	10/06/23 S	50	131.077	1	6,553	6,949	-396
	ISSUE: 736508847 - PORTLAND GENERAL ELECTRIC CO						
1045297	10/06/23 S	150	39.633	2	5,943	6,579	-636
	ISSUE: 808625107 - SCIENCE APPLICATIONS INTL CORP						
1045297	10/06/23 S	100	105.327	1	10,531	11,766	-1,235
	ISSUE: 82706C108 - SILICON MOTION TECHNOLOGY ADR						
1045297	10/06/23 B	50	55.040	1	2,753-	2,753	
	ISSUE: 86183P102 - STONERIDGE INC						
1045297	10/06/23 B	150	18.655	2	2,800-	2,800	
	ISSUE: 90984P303 - UNITED COMMUNITY BANKS INC						
1045297	10/06/23 B	150	25.200	2	3,782-	3,782	
	ISSUE: 910340108 - UNITED FIRE GROUP INC						
1045297	10/06/23 B	150	19.573	2	2,938-	2,938	
	ISSUE: 928298108 - VISHAY INTERTECHNOLOGY COMMON						
1045297	10/06/23 B	150	24.180	2	3,629-	3,629	
	ISSUE: G6564A105 - NOMAD FOODS LTD						
1045297	10/09/23 B	150	14.823	2	2,226-	2,226	
	ISSUE: 231561101 - CURTISS WRIGHT CORP						
1045297	10/09/23 S	50	201.150	1	10,057	10,400	-343
	ISSUE: 374689107 - GIBRALTAR INDUSTRIES INC						
1045297	10/09/23 B	50	64.488	1	3,225-	3,225	
	ISSUE: 465741106 - ITRON INC COM						
1045297	10/09/23 B	100	57.970	1	5,798-	5,798	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 48242W106 - KBR INC						
1045297	10/09/23 S	100	60.950	1	6,094	6,152	-58
	ISSUE: 624756102 - MUELLER INDS INC COM						
1045297	10/09/23 S	50	74.200	1	3,709	3,858	-149
	ISSUE: 675234108 - OCEANFIRST FINL CORP COM						
1045297	10/09/23 B	150	14.240	2	2,138-	2,138	
	ISSUE: 71943U104 - PHYSICIANS REALTY TRUST REIT						
1045297	10/09/23 B	200	11.655	3	2,334-	2,334	
	ISSUE: 928298108 - VISHAY INTERTECHNOLOGY COMMON						
1045297	10/09/23 B	150	24.135	2	3,622-	3,622	
	ISSUE: G50871105 - JAZZ PHARMACEUTICALS PLC						
1045297	10/11/23 S	100	129.266	2	12,925	14,336	-1,411
	ISSUE: G6564A105 - NOMAD FOODS LTD						
1045297	10/11/23 B	150	14.657	2	2,201-	2,201	
	ISSUE: 00676P107 - ADEIA INC						
1045297	10/11/23 B	450	8.830	6	3,980-	3,980	
	ISSUE: 03475V101 - ANGIODYNAMICS INC						
1045297	10/11/23 B	150	6.897	2	1,037-	1,037	
	ISSUE: 04911A107 - ATLANTIC UNION BANKSHARES CORP						
1045297	10/11/23 B	150	29.235	2	4,387-	4,387	
	ISSUE: 05577W200 - BRP INC						
1045297	10/11/23 S	100	79.186	1	7,917	7,632	285
	ISSUE: 094235108 - BLOOMIN' BRANDS						
1045297	10/11/23 B	150	23.492	2	3,526-	3,526	
	ISSUE: 10258P102 - BOWLERO CORP CL A						
1045297	10/11/23 B	150	11.505	2	1,728-	1,728	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 105368203 - BRANDYWINE REALTY TRUST (REIT)						
1045297	10/11/23 B	300	4.185	4	1,260-	1,260	
	ISSUE: 114340102 - AZENTA INC						
1045297	10/11/23 B	50	51.490	1	2,575-	2,575	
	ISSUE: 201723103 - COMMERCIAL METALS COMPANY						
1045297	10/11/23 S	100	48.595	1	4,858	5,629	-771
	ISSUE: 20369C106 - COMMUNITY HEALTHCARE TRUST INC REIT						
1045297	10/11/23 B	200	29.030	3	5,809-	5,809	
	ISSUE: 243537107 - DECKERS OUTDOOR CORP						
1045297	10/11/23 S	25	509.300	0	12,732	13,227	-495
	ISSUE: 29332G102 - ENHABIT INC						
1045297	10/11/23 B	400	8.278	6	3,317-	3,317	
	ISSUE: 31946M103 - FIRST CITIZENS BANCSHARES INC CL A						
1045297	10/11/23 S	10	1,392.080	0	13,921	13,604	317
	ISSUE: 320817109 - FIRST MERCHANTS CORPORATION COM						
1045297	10/11/23 B	150	28.170	2	4,228-	4,228	
	ISSUE: 374689107 - GIBRALTAR INDUSTRIES INC						
1045297	10/11/23 B	350	65.434	5	22,907-	22,907	
	ISSUE: 465741106 - ITRON INC COM						
1045297	10/11/23 B	100	58.797	1	5,881-	5,881	
	ISSUE: 48242W106 - KBR INC						
1045297	10/11/23 S	150	61.753	2	9,261	9,228	33
	ISSUE: 511637100 - LAKELAND BANCORP INC (DELAWARE) COM						
1045297	10/11/23 B	150	12.573	2	1,888-	1,888	
	ISSUE: 529043101 - LXP INDUSTRIAL TRUST REIT						
1045297	10/11/23 B	250	8.718	4	2,183-	2,183	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 575385109 - MASONITE INTERNATIONAL CORP						
1045297	10/11/23 B	50	87.100	1	4,356-	4,356	
	ISSUE: 57637H103 - MASTERCRAFT BOAT HOLDINGS INC						
1045297	10/11/23 B	150	22.120	2	3,320-	3,320	
	ISSUE: 624756102 - MUELLER INDS INC COM						
1045297	10/11/23 S	100	75.085	1	7,507	7,716	-209
	ISSUE: 675234108 - OCEANFIRST FINL CORP COM						
1045297	10/11/23 B	200	14.500	3	2,903-	2,903	
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045297	10/11/23 S	50	143.460	1	7,172	6,949	223
	ISSUE: 69047Q102 - OVINTIV INC						
1045297	10/11/23 S	150	47.760	2	7,162	7,044	118
	ISSUE: 690742101 - OWENS CORNING INC						
1045297	10/11/23 S	50	135.160	1	6,757	7,196	-438
	ISSUE: 71943U104 - PHYSICIANS REALTY TRUST REIT						
1045297	10/11/23 B	400	11.814	6	4,731-	4,731	
	ISSUE: 720190206 - PIEDMONT OFFICE REALTY TRUST-A						
1045297	10/11/23 B	450	5.375	6	2,425-	2,425	
	ISSUE: 761624105 - REX AMERICAN RESOURCES CORPORATION						
1045297	10/11/23 B	150	38.475	2	5,773-	5,773	
	ISSUE: 808625107 - SCIENCE APPLICATIONS INTL CORP						
1045297	10/11/23 S	50	112.100	1	5,604	5,883	-279
	ISSUE: 90984P303 - UNITED COMMUNITY BANKS INC						
1045297	10/11/23 B	200	26.247	3	5,252-	5,252	
	ISSUE: 910340108 - UNITED FIRE GROUP INC						
1045297	10/11/23 B	150	19.300	2	2,897-	2,897	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 969904101 - WILLIAM SONOMA INC COM						
1045297	10/11/23 S	50	161.536	1	8,076	7,060	1,016
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045297	10/12/23 S	50	146.795	1	7,339	6,949	390
	ISSUE: G65431127 - NOBLE CORP PLC CL A						
1045297	10/13/23 B	150	48.850	2	7,330-	7,330	
	ISSUE: G72800108 - PROTHENA CORP PLC						
1045297	10/16/23 B	250	51.345	4	12,840-	12,840	
	ISSUE: M5425M103 - INMODE LTD						
1045297	10/16/23 B	150	21.413	2	3,214-	3,214	
	ISSUE: 00676P107 - ADEIA INC						
1045297	10/16/23 B	250	8.545	4	2,140-	2,140	
	ISSUE: 03475V101 - ANGIODYNAMICS INC						
1045297	10/16/23 B	700	6.501	10	4,560-	4,560	
	ISSUE: 320817109 - FIRST MERCHANTS CORPORATION COM						
1045297	10/16/23 B	150	27.560	2	4,136-	4,136	
	ISSUE: 387328107 - GRANITE CONSTRUCTION INCORPORATED						
1045297	10/16/23 B	200	36.835	3	7,370-	7,370	
	ISSUE: 502160104 - LSB INDUSTRIES INC						
1045297	10/16/23 B	300	9.758	4	2,932-	2,932	
	ISSUE: 675234108 - OCEANFIRST FINL CORP COM						
1045297	10/16/23 B	150	13.959	2	2,096-	2,096	
	ISSUE: 71943U104 - PHYSICIANS REALTY TRUST REIT						
1045297	10/16/23 B	200	11.665	3	2,336-	2,336	
	ISSUE: 743312100 - PROGRESS SOFTWARE CORP						
1045297	10/16/23 B	50	52.690	1	2,635-	2,635	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: G4388N106 - HELEN OF TROY LTD						
1045297	10/17/23 B	50	109.470	1	5,474-	5,474	
	ISSUE: 917047102 - URBAN OUTFITTERS INC						
1045297	10/19/23 S	250	34.059	4	8,511	8,303	209
	ISSUE: G97822103 - PERRIGO CO PLC						
1045297	10/23/23 B	400	29.576	6	11,836-	11,836	
	ISSUE: 86333M108 - STRIDE INC						
1045297	10/27/23 S	400	54.053	6	21,615	16,996	4,619
	ISSUE: 917047102 - URBAN OUTFITTERS INC						
1045297	10/30/23 S	850	34.111	12	28,982	28,229	754
	ISSUE: 680223104 - OLD REPUBLIC INTL CORP COM						
1045297	10/31/23 S	350	27.329	5	9,560	9,573	-12
	ISSUE: 094235108 - BLOOMIN' BRANDS						
1045297	11/02/23 B	400	23.610	6	9,450-	9,450	
	ISSUE: 10258P102 - BOWLERO CORP CL A						
1045297	11/02/23 B	350	9.970	5	3,494-	3,494	
	ISSUE: 201723103 - COMMERCIAL METALS COMPANY						
1045297	11/02/23 S	150	45.130	2	6,767	8,444	-1,676
	ISSUE: 235825205 - DANA INCORPORATED						
1045297	11/02/23 B	150	11.375	2	1,708-	1,708	
	ISSUE: 243537107 - DECKERS OUTDOOR CORP						
1045297	11/02/23 S	50	598.380	1	29,918	26,455	3,464
	ISSUE: 31946M103 - FIRST CITIZENS BANCSHARES INC CL A						
1045297	11/02/23 S	10	1,395.450	0	13,954	13,604	350
	ISSUE: 374689107 - GIBRALTAR INDUSTRIES INC						
1045297	11/02/23 B	50	63.963	1	3,199-	3,199	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 48666K109 - KB HOME COM						
1045297	11/02/23 S	150	48.900	2	7,333	7,620	-287
	ISSUE: 600551204 - MILLER INDUSTRIES INC/TENN						
1045297	11/02/23 B	150	36.344	2	5,454-	5,454	
	ISSUE: 624756102 - MUELLER INDS INC COM						
1045297	11/02/23 S	150	39.247	2	5,885	5,787	98
	ISSUE: 736508847 - PORTLAND GENERAL ELECTRIC CO						
1045297	11/02/23 S	150	41.693	2	6,252	6,579	-327
	ISSUE: 910340108 - UNITED FIRE GROUP INC						
1045297	11/02/23 B	200	19.686	3	3,940-	3,940	
	ISSUE: 92839U206 - VISTEON CORP						
1045297	11/02/23 B	300	110.711	4	33,217-	33,217	
	ISSUE: 917047102 - URBAN OUTFITTERS INC						
1045297	11/03/23 S	150	35.532	2	5,328	4,982	346
	ISSUE: 86333M108 - STRIDE INC						
1045297	11/07/23 S	50	56.340	1	2,816	2,125	692
	ISSUE: 800363103 - SANDY SPRING BANCORP INC						
1045297	11/09/23 B	150	20.899	2	3,137-	3,137	
	ISSUE: 16150R104 - CHASE CORP						
1045297	11/13/23 S	1,700	127.468	26	216,669	215,050	1,619
	ISSUE: 29332G102 - ENHABIT INC						
1045297	11/22/23 S	200	10.102	3	2,017	2,548	-530
	ISSUE: 56600D107 - MARAVAI LIFESCIENCES HLDGS INC CL A						
1045297	11/28/23 S	550	5.095	8	2,795	5,687	-2,892
	ISSUE: 68554V108 - ORASURE TECHNOLOGIES INC						
1045297	11/29/23 S	200	7.326	3	1,462	1,292	170

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 720190206 - PIEDMONT OFFICE REALTY TRUST-A						
1045297	11/30/23 S	300	6.183	4	1,851	2,044	-194
	ISSUE: 635906100 - NATIONAL HEALTHCARE CORP						
1045297	12/04/23 S	150	85.053	2	12,756	9,893	2,863
	ISSUE: 720190206 - PIEDMONT OFFICE REALTY TRUST-A						
1045297	12/04/23 S	600	6.736	8	4,033	4,089	-56
	ISSUE: 927107409 - VILLAGE SUPER MKT INC CL A						
1045297	12/04/23 S	150	26.321	2	3,946	3,388	558
	ISSUE: 688239201 - OSHKOSH CORPORATION						
1045297	12/08/23 B	50	99.871	1	4,994-	4,994	
	ISSUE: M5425M103 - INMODE LTD						
1045297	12/13/23 B	55	21.889	1	1,205-	1,205	
	ISSUE: M5425M103 - INMODE LTD						
1045297	12/21/23 B	450	22.205	6	9,998-	9,998	
	ISSUE: M78673114 - PERION NETWORK LTD						
1045297	12/21/23 B	200	30.139	3	6,031-	6,031	
	ISSUE: 82706C108 - SILICON MOTION TECHNOLOGY ADR						
1045297	12/21/23 B	150	59.777	2	8,969-	8,969	
	ISSUE: G3223R108 - EVEREST GROUP, LTD.						
1045297	12/22/23 B	25	357.158	0	8,929-	8,929	
	ISSUE: 29084Q100 - EMCOR GROUP INC						
1045297	12/22/23 B	50	216.170	1	10,809-	10,809	
	ISSUE: 82706C108 - SILICON MOTION TECHNOLOGY ADR						
1045297	12/22/23 B	100	60.522	1	6,054-	6,054	
	ISSUE: M5425M103 - INMODE LTD						
1045297	12/29/23 B	500	22.469	7	11,241-	11,241	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 20369C106 - COMMUNITY HEALTHCARE TRUST INC REIT						
1045297	01/04/24 B	150	25.834	2	3,877-	3,877	
	ISSUE: 58470H101 - MEDIFAST INC						
1045297	01/04/24 S	400	65.289	6	26,110	33,736	-7,626
	ISSUE: 69336V101 - PGT INNOVATIONS						
1045297	01/04/24 S	100	41.602	1	4,159	2,819	1,340
	ISSUE: 20369C106 - COMMUNITY HEALTHCARE TRUST INC REIT						
1045297	01/05/24 B	150	25.406	2	3,813-	3,813	
	ISSUE: 69336V101 - PGT INNOVATIONS						
1045297	01/08/24 S	200	41.766	3	8,350	5,638	2,712
	ISSUE: 559663109 - MAGNOLIA OIL & GAS CORP CL A						
1045297	01/09/24 B	150	20.540	2	3,083-	3,083	
	ISSUE: 002896207 - ABERCROMBIE & FITCH CO CL A						
1045297	01/16/24 S	215	98.708	3	21,219	11,563	9,656
	ISSUE: 01973R101 - ALLISON TRANSMISSION HOLDINGS						
1045297	01/17/24 S	150	56.116	2	8,415	9,068	-652
	ISSUE: 938824109 - WAFD, INC						
1045297	01/17/24 S	1,000	29.417	14	29,403	27,180	2,223
	ISSUE: 668074305 - NORTHWESTERN ENERGY GROUP, INC						
1045297	01/18/24 B	145	47.348	2	6,867-	6,867	
	ISSUE: 675234108 - OCEANFIRST FINL CORP COM						
1045297	01/22/24 B	150	17.970	2	2,698-	2,698	
	ISSUE: 387328107 - GRANITE CONSTRUCTION INCORPORATED						
1045297	01/24/24 B	150	44.788	2	6,720-	6,720	
	ISSUE: G50871105 - JAZZ PHARMACEUTICALS PLC						
1045297	01/25/24 S	50	122.480	1	6,123	7,168	-1,045

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: M87915274 - TOWER SEMICONDUCTOR LTD						
1045297	01/25/24 B	200	28.878	3	5,778-	5,778	
	ISSUE: 001744101 - AMN HEALTHCARE SERVICES INCORPORATED						
1045297	01/25/24 B	50	74.742	1	3,738-	3,738	
	ISSUE: 03475V101 - ANGIODYNAMICS INC						
1045297	01/25/24 B	500	6.039	7	3,027-	3,027	
	ISSUE: 201723103 - COMMERCIAL METALS COMPANY						
1045297	01/25/24 S	100	51.710	1	5,170	5,629	-459
	ISSUE: 404251100 - HNI CORPORATION						
1045297	01/25/24 B	150	40.615	2	6,094-	6,094	
	ISSUE: 483007704 - KAISER ALUMINUM CORPORATION						
1045297	01/25/24 B	50	66.000	1	3,301-	3,301	
	ISSUE: 529043101 - LXP INDUSTRIAL TRUST REIT						
1045297	01/25/24 B	150	9.395	2	1,411-	1,411	
	ISSUE: 575385109 - MASONITE INTERNATIONAL CORP						
1045297	01/25/24 B	50	90.310	1	4,516-	4,516	
	ISSUE: 57637H103 - MASTERCRAFT BOAT HOLDINGS INC						
1045297	01/25/24 B	150	20.422	2	3,065-	3,065	
	ISSUE: 668074305 - NORTHWESTERN ENERGY GROUP, INC						
1045297	01/25/24 B	650	48.014	9	31,218-	31,218	
	ISSUE: 675234108 - OCEANFIRST FINL CORP COM						
1045297	01/25/24 B	150	17.860	2	2,681-	2,681	
	ISSUE: 68554V108 - ORASURE TECHNOLOGIES INC						
1045297	01/25/24 B	200	7.835	3	1,570-	1,570	
	ISSUE: 71943U104 - PHYSICIANS REALTY TRUST REIT						
1045297	01/25/24 B	200	12.805	3	2,564-	2,564	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 756109104 - REALTY INCOME CORP						
1045297	01/25/24 S	489	55.062	7	26,918	27,152	-233
	ISSUE: 761624105 - REX AMERICAN RESOURCES CORPORATION						
1045297	01/25/24 B	200	41.748	3	8,352-	8,352	
	ISSUE: 78573L106 - SABRA HEALTH CARE REIT INC						
1045297	01/25/24 B	700	13.209	10	9,256-	9,256	
	ISSUE: 806882106 - SCHNITZER STEEL INDS INC CLASS A						
1045297	01/25/24 B	200	26.078	3	5,218-	5,218	
	ISSUE: 81617J301 - SELECT WATER SOLUTIONS INC						
1045297	01/25/24 B	200	7.428	3	1,488-	1,488	
	ISSUE: 82706C108 - SILICON MOTION TECHNOLOGY ADR						
1045297	01/25/24 B	100	62.935	1	6,295-	6,295	
	ISSUE: 83570H108 - SONOS INC						
1045297	01/25/24 B	150	16.202	2	2,432-	2,432	
	ISSUE: 25960R105 - DOUGLAS DYNAMICS INC						
1045297	01/30/24 S	1,050	27.839	15	29,216	31,784	-2,568
	ISSUE: G7997W102 - SEADRILL LTD						
1045297	01/31/24 B	300	43.496	4	13,053-	13,053	
	ISSUE: 03784Y200 - APPLE HOSPITALITY REIT INC REIT						
1045297	01/31/24 B	150	16.448	2	2,469-	2,469	
	ISSUE: 397624107 - GREIF INC COMMON CL A						
1045297	01/31/24 B	50	63.605	1	3,181-	3,181	
	ISSUE: G4388N106 - HELEN OF TROY LTD						
1045297	02/05/24 B	100	111.760	1	11,177-	11,177	
	ISSUE: G6564A105 - NOMAD FOODS LTD						
1045297	02/05/24 B	350	17.757	5	6,220-	6,220	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: G72800108 - PROTHENA CORP PLC						
1045297	02/05/24 B	250	25.027	4	6,260-	6,260	
	ISSUE: G7997W102 - SEADRILL LTD						
1045297	02/05/24 B	200	41.685	3	8,340-	8,340	
	ISSUE: M87915274 - TOWER SEMICONDUCTOR LTD						
1045297	02/05/24 B	150	28.550	2	4,285-	4,285	
	ISSUE: 001744101 - AMN HEALTHCARE SERVICES INCORPORATED						
1045297	02/05/24 B	100	74.345	1	7,436-	7,436	
	ISSUE: 002896207 - ABERCROMBIE & FITCH CO CL A						
1045297	02/05/24 S	50	106.760	1	5,337	2,689	2,648
	ISSUE: 00402L107 - ACADEMY SPORTS & OUTDOORS INC						
1045297	02/05/24 S	100	63.155	1	6,314	5,457	857
	ISSUE: 03475V101 - ANGIODYNAMICS INC						
1045297	02/05/24 B	700	5.894	10	4,135-	4,135	
	ISSUE: 03784Y200 - APPLE HOSPITALITY REIT INC REIT						
1045297	02/05/24 B	150	16.077	2	2,414-	2,414	
	ISSUE: 105368203 - BRANDYWINE REALTY TRUST (REIT)						
1045297	02/05/24 B	700	4.241	10	2,978-	2,978	
	ISSUE: 201723103 - COMMERCIAL METALS COMPANY						
1045297	02/05/24 S	50	50.380	1	2,518	2,815	-296
	ISSUE: 31946M103 - FIRST CITIZENS BANCSHARES INC CL A						
1045297	02/05/24 S	25	1,538.030	1	38,450	34,010	4,440
	ISSUE: 320817109 - FIRST MERCHANTS CORPORATION COM						
1045297	02/05/24 B	150	33.360	2	5,006-	5,006	
	ISSUE: 397624107 - GREIF INC COMMON CL A						
1045297	02/05/24 B	100	62.120	1	6,213-	6,213	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 483007704 - KAISER ALUMINUM CORPORATION						
1045297	02/05/24 B	50	63.590	1	3,180-	3,180	
	ISSUE: 50216C108 - LSI INDUSTRIES INC						
1045297	02/05/24 B	300	13.430	4	4,033-	4,033	
	ISSUE: 511637100 - LAKELAND BANCORP INC (DELAWARE) COM						
1045297	02/05/24 B	200	12.484	3	2,500-	2,500	
	ISSUE: 529043101 - LXP INDUSTRIAL TRUST REIT						
1045297	02/05/24 B	650	8.990	9	5,853-	5,853	
	ISSUE: 552676108 - MDC HOLDINGS INC						
1045297	02/05/24 S	100	62.815	1	6,280	4,745	1,535
	ISSUE: 57637H103 - MASTERCRAFT BOAT HOLDINGS INC						
1045297	02/05/24 B	200	19.610	3	3,925-	3,925	
	ISSUE: 600551204 - MILLER INDUSTRIES INC/TENN						
1045297	02/05/24 B	150	40.404	2	6,063-	6,063	
	ISSUE: 624756102 - MUELLER INDS INC COM						
1045297	02/05/24 S	150	48.407	2	7,259	5,787	1,472
	ISSUE: 65158N102 - NEWMARK GROUP INC CL A						
1045297	02/05/24 B	250	10.005	4	2,505-	2,505	
	ISSUE: 675234108 - OCEANFIRST FINL CORP COM						
1045297	02/05/24 B	150	16.148	2	2,424-	2,424	
	ISSUE: 71943U104 - PHYSICIANS REALTY TRUST REIT						
1045297	02/05/24 B	450	11.860	6	5,343-	5,343	
	ISSUE: 74386T105 - PROVIDENT FINANCIAL SERVICES INC						
1045297	02/05/24 B	350	15.745	5	5,516-	5,516	
	ISSUE: 756109104 - REALTY INCOME CORP						
1045297	02/05/24 S	300	52.985	4	15,891	16,657	-766

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 78573L106 - SABRA HEALTH CARE REIT INC						
1045297	02/05/24 B	150	12.967	2	1,947-	1,947	
	ISSUE: 800363103 - SANDY SPRING BANCORP INC						
1045297	02/05/24 B	250	23.594	4	5,902-	5,902	
	ISSUE: 806882106 - SCHNITZER STEEL INDS INC CLASS A						
1045297	02/05/24 B	150	24.607	2	3,693-	3,693	
	ISSUE: 81617J301 - SELECT WATER SOLUTIONS INC						
1045297	02/05/24 B	1,950	7.500	27	14,652-	14,652	
	ISSUE: 83570H108 - SONOS INC						
1045297	02/05/24 B	150	15.867	2	2,382-	2,382	
	ISSUE: 860630102 - STIFEL FINANCIAL CORPORATION						
1045297	02/05/24 S	50	74.340	1	3,716	3,251	465
	ISSUE: 876030107 - TAPESTRY INC						
1045297	02/05/24 S	200	40.395	3	8,076	6,664	1,412
	ISSUE: 887399103 - TIMKENSTEEL CORPORATION						
1045297	02/05/24 B	150	20.203	2	3,033-	3,033	
	ISSUE: 928298108 - VISHAY INTERTECHNOLOGY COMMON						
1045297	02/05/24 B	200	21.685	3	4,340-	4,340	
	ISSUE: 92839U206 - VISTEON CORP						
1045297	02/05/24 B	100	117.330	1	11,734-	11,734	
	ISSUE: G4388N106 - HELEN OF TROY LTD						
1045297	02/06/24 B	50	114.550	1	5,728-	5,728	
	ISSUE: G50871105 - JAZZ PHARMACEUTICALS PLC						
1045297	02/06/24 S	100	124.095	1	12,408	14,336	-1,928
	ISSUE: G6564A105 - NOMAD FOODS LTD						
1045297	02/06/24 B	550	17.773	8	9,783-	9,783	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: G72800108 - PROTHENA CORP PLC						
1045297	02/06/24 B	150	25.990	2	3,901-	3,901	
	ISSUE: G7997W102 - SEADRILL LTD						
1045297	02/06/24 B	300	42.970	4	12,895-	12,895	
	ISSUE: G97822103 - PERRIGO CO PLC						
1045297	02/06/24 S	150	32.343	2	4,849	5,220	-371
	ISSUE: M5425M103 - INMODE LTD						
1045297	02/06/24 B	500	24.194	7	12,104-	12,104	
	ISSUE: M87915274 - TOWER SEMICONDUCTOR LTD						
1045297	02/06/24 B	350	28.791	5	10,082-	10,082	
	ISSUE: 001744101 - AMN HEALTHCARE SERVICES INCORPORATED						
1045297	02/06/24 B	100	74.810	1	7,482-	7,482	
	ISSUE: 00191U102 - ASGN INCORPORATED						
1045297	02/06/24 S	50	94.390	1	4,719	4,108	611
	ISSUE: 00402L107 - ACADEMY SPORTS & OUTDOORS INC						
1045297	02/06/24 S	100	63.380	1	6,337	5,457	880
	ISSUE: 03475V101 - ANGIODYNAMICS INC						
1045297	02/06/24 B	1,050	5.923	15	6,234-	6,234	
	ISSUE: 03784Y200 - APPLE HOSPITALITY REIT INC REIT						
1045297	02/06/24 B	150	16.135	2	2,422-	2,422	
	ISSUE: 05577W200 - BRP INC						
1045297	02/06/24 S	100	66.460	1	6,645	7,632	-987
	ISSUE: 105368203 - BRANDYWINE REALTY TRUST (REIT)						
1045297	02/06/24 B	250	4.175	4	1,047-	1,047	
	ISSUE: 227483104 - CROSS COUNTRY HEALTH CARE INC						
1045297	02/06/24 B	150	20.320	2	3,050-	3,050	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 231561101 - CURTISS WRIGHT CORP						
1045297	02/06/24 S	50	225.990	1	11,299	10,400	899
	ISSUE: 25432X102 - DIME COMMUNITY BANCSHARES INC						
1045297	02/06/24 B	450	20.650	6	9,299-	9,299	
	ISSUE: 29084Q100 - EMCOR GROUP INC						
1045297	02/06/24 S	100	235.590	2	23,557	22,405	1,153
	ISSUE: 29261A100 - ENCOMPASS HEALTH CORP						
1045297	02/06/24 S	50	71.950	1	3,597	3,552	45
	ISSUE: 30161Q104 - EXELIXIS INC						
1045297	02/06/24 S	150	21.835	2	3,273	3,359	-85
	ISSUE: 31946M103 - FIRST CITIZENS BANCSHARES INC CL A						
1045297	02/06/24 S	25	1,525.670	1	38,141	34,010	4,131
	ISSUE: 320817109 - FIRST MERCHANTS CORPORATION COM						
1045297	02/06/24 B	150	33.490	2	5,026-	5,026	
	ISSUE: 387328107 - GRANITE CONSTRUCTION INCORPORATED						
1045297	02/06/24 B	150	45.157	2	6,776-	6,776	
	ISSUE: 397624107 - GREIF INC COMMON CL A						
1045297	02/06/24 B	200	61.990	3	12,401-	12,401	
	ISSUE: 404251100 - HNI CORPORATION						
1045297	02/06/24 B	150	40.667	2	6,102-	6,102	
	ISSUE: 421298100 - HAYWARD HOLDINGS INC						
1045297	02/06/24 B	450	12.336	6	5,558-	5,558	
	ISSUE: 42330P107 - HELIX ENERGY SOLUTIONS GRP						
1045297	02/06/24 B	450	9.215	6	4,153-	4,153	
	ISSUE: 48242W106 - KBR INC						
1045297	02/06/24 S	100	52.755	1	5,274	6,152	-878

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 483007704 - KAISER ALUMINUM CORPORATION						
1045297	02/06/24 B	150	65.000	2	9,752-	9,752	
	ISSUE: 50216C108 - LSI INDUSTRIES INC						
1045297	02/06/24 B	400	13.547	6	5,424-	5,424	
	ISSUE: 511637100 - LAKELAND BANCORP INC (DELAWARE) COM						
1045297	02/06/24 B	650	12.255	9	7,975-	7,975	
	ISSUE: 529043101 - LXP INDUSTRIAL TRUST REIT						
1045297	02/06/24 B	1,100	9.028	15	9,946-	9,946	
	ISSUE: 552676108 - MDC HOLDINGS INC						
1045297	02/06/24 S	250	62.365	4	15,588	11,863	3,725
	ISSUE: 575385109 - MASONITE INTERNATIONAL CORP						
1045297	02/06/24 B	100	92.808	1	9,282-	9,282	
	ISSUE: 65158N102 - NEWMARK GROUP INC CL A						
1045297	02/06/24 B	700	9.931	10	6,961-	6,961	
	ISSUE: 668074305 - NORTHWESTERN ENERGY GROUP, INC						
1045297	02/06/24 B	100	47.170	1	4,718-	4,718	
	ISSUE: 675234108 - OCEANFIRST FINL CORP COM						
1045297	02/06/24 B	1,150	15.969	16	18,380-	18,380	
	ISSUE: 69047Q102 - OVINTIV INC						
1045297	02/06/24 S	150	41.750	2	6,260	6,624	-364
	ISSUE: 71943U104 - PHYSICIANS REALTY TRUST REIT						
1045297	02/06/24 B	700	11.927	10	8,359-	8,359	
	ISSUE: 74179A107 - PRINCETON BANCORP INC						
1045297	02/06/24 B	150	31.829	2	4,776-	4,776	
	ISSUE: 74386T105 - PROVIDENT FINANCIAL SERVICES INC						
1045297	02/06/24 B	800	15.539	11	12,442-	12,442	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 747619104 - QUANEX BUILDING PRODUCTS CORP						
1045297	02/06/24 B	150	30.999	2	4,652-	4,652	
	ISSUE: 756109104 - REALTY INCOME CORP						
1045297	02/06/24 S	350	53.594	5	18,753	19,434	-681
	ISSUE: 758750103 - REGAL REXNORD CORPORATION						
1045297	02/06/24 S	50	137.960	1	6,897	8,110	-1,212
	ISSUE: 78573L106 - SABRA HEALTH CARE REIT INC						
1045297	02/06/24 B	450	13.086	6	5,895-	5,895	
	ISSUE: 800363103 - SANDY SPRING BANCORP INC						
1045297	02/06/24 B	150	23.477	2	3,524-	3,524	
	ISSUE: 806882106 - SCHNITZER STEEL INDS INC CLASS A						
1045297	02/06/24 B	400	24.553	6	9,827-	9,827	
	ISSUE: 81617J301 - SELECT WATER SOLUTIONS INC						
1045297	02/06/24 B	3,400	7.548	48	25,710-	25,710	
	ISSUE: 82706C108 - SILICON MOTION TECHNOLOGY ADR						
1045297	02/06/24 B	100	64.390	1	6,440-	6,440	
	ISSUE: 860630102 - STIFEL FINANCIAL CORPORATION						
1045297	02/06/24 S	50	73.980	1	3,698	3,251	447
	ISSUE: 876030107 - TAPESTRY INC						
1045297	02/06/24 S	450	41.083	6	18,481	14,994	3,487
	ISSUE: 887399103 - TIMKENSTEEL CORPORATION						
1045297	02/06/24 B	200	20.400	3	4,083-	4,083	
	ISSUE: 898349204 - TRUSTCO BANK CORP NY						
1045297	02/06/24 B	150	27.543	2	4,134-	4,134	
	ISSUE: 90984P303 - UNITED COMMUNITY BANKS INC						
1045297	02/06/24 B	150	26.920	2	4,040-	4,040	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 910340108 - UNITED FIRE GROUP INC						
1045297	02/06/24 B	150	21.883	2	3,284-	3,284	
	ISSUE: 927107409 - VILLAGE SUPER MKT INC CL A						
1045297	02/06/24 B	150	25.330	2	3,802-	3,802	
	ISSUE: 928298108 - VISHAY INTERTECHNOLOGY COMMON						
1045297	02/06/24 B	300	21.682	4	6,509-	6,509	
	ISSUE: 82706C108 - SILICON MOTION TECHNOLOGY ADR						
1045297	02/09/24 B	100	68.450	1	6,846-	6,846	
	ISSUE: G6564A105 - NOMAD FOODS LTD						
1045297	02/12/24 B	150	17.293	2	2,596-	2,596	
	ISSUE: G7997W102 - SEADRILL LTD						
1045297	02/12/24 B	150	44.355	2	6,655-	6,655	
	ISSUE: M84116108 - SILICOM LTD						
1045297	02/12/24 B	150	16.017	2	2,405-	2,405	
	ISSUE: M87915274 - TOWER SEMICONDUCTOR LTD						
1045297	02/12/24 B	150	30.240	2	4,538-	4,538	
	ISSUE: 00246W103 - AXT INC						
1045297	02/12/24 B	1,450	2.505	20	3,653-	3,653	
	ISSUE: 00402L107 - ACADEMY SPORTS & OUTDOORS INC						
1045297	02/12/24 S	50	70.725	1	3,536	2,729	807
	ISSUE: 105368203 - BRANDYWINE REALTY TRUST (REIT)						
1045297	02/12/24 B	300	4.205	4	1,266-	1,266	
	ISSUE: 201723103 - COMMERCIAL METALS COMPANY						
1045297	02/12/24 S	50	54.490	1	2,724	2,815	-91
	ISSUE: 42330P107 - HELIX ENERGY SOLUTIONS GRP						
1045297	02/12/24 B	150	9.715	2	1,459-	1,459	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 552676108 - MDC HOLDINGS INC						
1045297	02/12/24 S	50	62.400	1	3,119	2,373	747
	ISSUE: 575385109 - MASONITE INTERNATIONAL CORP						
1045297	02/12/24 B	150	130.200	2	19,532-	19,532	
	ISSUE: 71943U104 - PHYSICIANS REALTY TRUST REIT						
1045297	02/12/24 B	150	11.827	2	1,776-	1,776	
	ISSUE: 800363103 - SANDY SPRING BANCORP INC						
1045297	02/12/24 B	200	23.710	3	4,745-	4,745	
	ISSUE: 806882106 - RADIUS RECYCLING, INC.						
1045297	02/12/24 B	150	25.430	2	3,817-	3,817	
	ISSUE: 83570H108 - SONOS INC						
1045297	02/12/24 B	200	18.335	3	3,670-	3,670	
	ISSUE: 898349204 - TRUSTCO BANK CORP NY						
1045297	02/12/24 B	150	28.620	2	4,295-	4,295	
	ISSUE: 910340108 - UNITED FIRE GROUP INC						
1045297	02/12/24 B	150	22.359	2	3,356-	3,356	
	ISSUE: G3223R108 - EVEREST GROUP, LTD.						
1045297	02/14/24 S	25	369.610	0	9,240	8,965	275
	ISSUE: G50871105 - JAZZ PHARMACEUTICALS PLC						
1045297	02/14/24 S	100	122.036	1	12,202	14,336	-2,134
	ISSUE: G6564A105 - NOMAD FOODS LTD						
1045297	02/14/24 B	250	17.238	4	4,313-	4,313	
	ISSUE: G72800108 - PROTHENA CORP PLC						
1045297	02/14/24 B	200	27.080	3	5,419-	5,419	
	ISSUE: M5425M103 - INMODE LTD						
1045297	02/14/24 B	200	22.845	3	4,572-	4,572	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: M84116108 - SILICOM LTD						
1045297	02/14/24 B	200	15.400	3	3,083-	3,083	
	ISSUE: 00246W103 - AXT INC						
1045297	02/14/24 B	1,000	2.340	14	2,354-	2,354	
	ISSUE: 002896207 - ABERCROMBIE & FITCH CO CL A						
1045297	02/14/24 S	50	117.760	1	5,887	2,689	3,198
	ISSUE: 03475V101 - ANGIODYNAMICS INC						
1045297	02/14/24 B	150	6.005	2	903-	903	
	ISSUE: 03784Y200 - APPLE HOSPITALITY REIT INC REIT						
1045297	02/14/24 B	300	15.850	4	4,759-	4,759	
	ISSUE: 05577W200 - BRP INC						
1045297	02/14/24 S	100	66.100	1	6,609	7,632	-1,023
	ISSUE: 105368203 - BRANDYWINE REALTY TRUST (REIT)						
1045297	02/14/24 B	250	3.965	4	995-	995	
	ISSUE: 199908104 - COMFORT SYSTEMS USA INCORPORATED						
1045297	02/14/24 S	50	245.350	1	12,267	9,229	3,038
	ISSUE: 201723103 - COMMERCIAL METALS COMPANY						
1045297	02/14/24 S	50	53.460	1	2,672	2,815	-142
	ISSUE: 227483104 - CROSS COUNTRY HEALTH CARE INC						
1045297	02/14/24 B	150	20.260	2	3,041-	3,041	
	ISSUE: 252784301 - DIAMONDROCK HOSPITALITY COMPANY REIT						
1045297	02/14/24 B	150	9.095	2	1,366-	1,366	
	ISSUE: 30161Q104 - EXELIXIS INC						
1045297	02/14/24 S	150	20.455	2	3,066	3,359	-292
	ISSUE: 320817109 - FIRST MERCHANTS CORPORATION COM						
1045297	02/14/24 B	150	33.202	2	4,982-	4,982	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 368678108 - GENCOR INDUSTRIES INC						
1045297	02/14/24 B	450	15.871	6	7,148-	7,148	
	ISSUE: 397624107 - GREIF INC COMMON CL A						
1045297	02/14/24 B	100	61.960	1	6,197-	6,197	
	ISSUE: 42330P107 - HELIX ENERGY SOLUTIONS GRP						
1045297	02/14/24 B	550	9.465	8	5,214-	5,214	
	ISSUE: 48242W106 - KBR INC						
1045297	02/14/24 S	50	53.750	1	2,687	3,076	-389
	ISSUE: 483007704 - KAISER ALUMINUM CORPORATION						
1045297	02/14/24 B	50	63.170	1	3,159-	3,159	
	ISSUE: 502160104 - LSB INDUSTRIES INC						
1045297	02/14/24 B	450	7.678	6	3,461-	3,461	
	ISSUE: 529043101 - LXP INDUSTRIAL TRUST REIT						
1045297	02/14/24 B	350	8.835	5	3,097-	3,097	
	ISSUE: 552676108 - MDC HOLDINGS INC						
1045297	02/14/24 S	50	62.170	1	3,108	2,373	735
	ISSUE: 55306N104 - MKS INSTRUMENTS INC						
1045297	02/14/24 S	50	121.513	1	6,075	5,012	1,063
	ISSUE: 55825T103 - MADISON SQUARE GARDEN SPORTS CORP.						
1045297	02/14/24 S	50	191.782	1	9,588	8,839	749
	ISSUE: 575385109 - MASONITE INTERNATIONAL CORP						
1045297	02/14/24 B	250	129.828	4	32,460-	32,460	
	ISSUE: 668074305 - NORTHWESTERN ENERGY GROUP, INC						
1045297	02/14/24 B	50	46.770	1	2,339-	2,339	
	ISSUE: 680223104 - OLD REPUBLIC INTL CORP COM						
1045297	02/14/24 S	150	28.725	2	4,307	4,103	204

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045297	02/14/24 S	50	172.174	1	8,608	6,949	1,659
	ISSUE: 71943U104 - PHYSICIANS REALTY TRUST REIT						
1045297	02/14/24 B	400	11.395	6	4,564-	4,564	
	ISSUE: 756109104 - REALTY INCOME CORP						
1045297	02/14/24 S	51	51.360	1	2,619	2,832	-213
	ISSUE: 800363103 - SANDY SPRING BANCORP INC						
1045297	02/14/24 B	150	21.970	2	3,298-	3,298	
	ISSUE: 82706C108 - SILICON MOTION TECHNOLOGY ADR						
1045297	02/14/24 B	50	68.470	1	3,424-	3,424	
	ISSUE: 876030107 - TAPESTRY INC						
1045297	02/14/24 S	150	43.867	2	6,578	4,998	1,580
	ISSUE: 928298108 - VISHAY INTERTECHNOLOGY COMMON						
1045297	02/14/24 B	150	21.467	2	3,222-	3,222	
	ISSUE: 92839U206 - VISTEON CORP						
1045297	02/14/24 B	100	118.165	1	11,818-	11,818	
	ISSUE: G7997W102 - SEADRILL LTD						
1045297	02/15/24 B	150	42.460	2	6,371-	6,371	
	ISSUE: M5425M103 - INMODE LTD						
1045297	02/15/24 B	150	23.640	2	3,548-	3,548	
	ISSUE: 00246W103 - AXT INC						
1045297	02/15/24 B	1,200	2.405	17	2,903-	2,903	
	ISSUE: 201723103 - COMMERCIAL METALS COMPANY						
1045297	02/15/24 S	150	55.063	2	8,257	8,444	-186
	ISSUE: 25432X102 - DIME COMMUNITY BANCSHARES INC						
1045297	02/15/24 B	200	18.584	3	3,720-	3,720	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 397624107 - GREIF INC COMMON CL A						
1045297	02/15/24 B	50	62.370	1	3,119-	3,119	
	ISSUE: 48242W106 - KBR INC						
1045297	02/15/24 S	100	54.870	1	5,486	6,152	-666
	ISSUE: 758750103 - REGAL REXNORD CORPORATION						
1045297	02/16/24 S	50	161.450	1	8,072	8,110	-38
	ISSUE: G50871105 - JAZZ PHARMACEUTICALS PLC						
1045297	02/26/24 S	100	133.880	2	13,386	14,336	-950
	ISSUE: M78673114 - PERION NETWORK LTD						
1045297	02/26/24 B	150	22.870	2	3,433-	3,433	
	ISSUE: Y8565N300 - TEEKAY TANKERS LTD CL A						
1045297	02/26/24 B	100	55.390	1	5,540-	5,540	
	ISSUE: 001744101 - AMN HEALTHCARE SERVICES INCORPORATED						
1045297	02/26/24 B	50	56.700	1	2,836-	2,836	
	ISSUE: 00191U102 - ASGN INCORPORATED						
1045297	02/26/24 S	100	96.455	1	9,644	8,216	1,428
	ISSUE: 00676P107 - ADEIA INC						
1045297	02/26/24 B	300	11.245	4	3,378-	3,378	
	ISSUE: 02553E106 - AMERICAN EAGLE OUTFITTER INC						
1045297	02/26/24 S	250	23.795	4	5,945	4,240	1,705
	ISSUE: 03475V101 - ANGIODYNAMICS INC						
1045297	02/26/24 B	900	5.805	13	5,237-	5,237	
	ISSUE: 05577W200 - BRP INC						
1045297	02/26/24 S	50	65.970	1	3,298	3,816	-518
	ISSUE: 197236102 - COLUMBIA BANKING SYSTEM INC						
1045297	02/26/24 B	150	17.725	2	2,661-	2,661	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 231561101 - CURTISS WRIGHT CORP						
1045297	02/26/24 S	50	238.760	1	11,937	10,400	1,538
	ISSUE: 552676108 - MDC HOLDINGS INC						
1045297	02/26/24 S	150	62.605	2	9,389	7,118	2,271
	ISSUE: 55306N104 - MKS INSTRUMENTS INC						
1045297	02/26/24 S	50	121.760	1	6,087	5,012	1,076
	ISSUE: 624756102 - MUELLER INDS INC COM						
1045297	02/26/24 S	100	50.405	1	5,039	3,858	1,181
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045297	02/26/24 S	50	181.029	1	9,051	6,949	2,102
	ISSUE: 688239201 - OSHKOSH CORPORATION						
1045297	02/26/24 S	50	109.040	1	5,451	5,145	306
	ISSUE: 69047Q102 - OVINTIV INC						
1045297	02/26/24 S	150	45.874	2	6,879	6,624	255
	ISSUE: 690742101 - OWENS CORNING INC						
1045297	02/26/24 S	50	147.350	1	7,367	7,196	171
	ISSUE: 720190206 - PIEDMONT OFFICE REALTY TRUST-A						
1045297	02/26/24 B	900	5.985	13	5,399-	5,399	
	ISSUE: 756109104 - REALTY INCOME CORP						
1045297	02/26/24 S	400	52.505	6	20,996	22,210	-1,214
	ISSUE: 806882106 - RADIUS RECYCLING, INC.						
1045297	02/26/24 B	200	23.820	3	4,767-	4,767	
	ISSUE: 928298108 - VISHAY INTERTECHNOLOGY COMMON						
1045297	02/26/24 B	150	21.887	2	3,285-	3,285	
	ISSUE: 969904101 - WILLIAM SONOMA INC COM						
1045297	02/26/24 S	50	230.252	1	11,512	7,060	4,452

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 397624107 - GREIF INC COMMON CL A						
1045297	02/28/24 B	50	61.285	1	3,065-	3,065	
	ISSUE: 898349204 - TRUSTCO BANK CORP NY						
1045297	02/28/24 B	250	27.401	4	6,854-	6,854	
	ISSUE: M84116108 - SILICOM LTD						
1045297	02/29/24 B	150	15.287	2	2,295-	2,295	
	ISSUE: Y8565N300 - TEEKAY TANKERS LTD CL A						
1045297	02/29/24 B	200	54.930	3	10,989-	10,989	
	ISSUE: 001744101 - AMN HEALTHCARE SERVICES INCORPORATED						
1045297	02/29/24 B	50	56.557	1	2,829-	2,829	
	ISSUE: 00402L107 - ACADEMY SPORTS & OUTDOORS INC						
1045297	02/29/24 S	50	74.400	1	3,719	2,729	991
	ISSUE: 00676P107 - ADEIA INC						
1045297	02/29/24 B	500	11.285	7	5,650-	5,650	
	ISSUE: 02553E106 - AMERICAN EAGLE OUTFITTER INC						
1045297	02/29/24 S	150	23.563	2	3,532	2,544	988
	ISSUE: 03475V101 - ANGIODYNAMICS INC						
1045297	02/29/24 B	1,000	5.555	14	5,569-	5,569	
	ISSUE: 05577W200 - BRP INC						
1045297	02/29/24 S	100	65.340	1	6,533	7,632	-1,099
	ISSUE: 10258P102 - BOWLERO CORP CL A						
1045297	02/29/24 B	550	12.415	8	6,836-	6,836	
	ISSUE: 192576106 - COHU INCORPORATED						
1045297	02/29/24 B	200	32.100	3	6,423-	6,423	
	ISSUE: 197236102 - COLUMBIA BANKING SYSTEM INC						
1045297	02/29/24 B	200	18.015	3	3,606-	3,606	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 199908104 - COMFORT SYSTEMS USA INCORPORATED						
1045297	02/29/24 S	25	302.580	0	7,564	4,614	2,950
	ISSUE: 29084Q100 - EMCOR GROUP INC						
1045297	02/29/24 S	25	312.430	0	7,810	5,601	2,209
	ISSUE: 31946M103 - FIRST CITIZENS BANCSHARES INC CL A						
1045297	02/29/24 S	15	1,554.840	0	23,322	20,406	2,916
	ISSUE: 320817109 - FIRST MERCHANTS CORPORATION COM						
1045297	02/29/24 B	150	33.060	2	4,961-	4,961	
	ISSUE: 371901109 - GENTEX CORP COM						
1045297	02/29/24 S	100	36.455	1	3,644	3,266	378
	ISSUE: 42330P107 - HELIX ENERGY SOLUTIONS GRP						
1045297	02/29/24 B	450	8.955	6	4,036-	4,036	
	ISSUE: 48666K109 - KB HOME COM						
1045297	02/29/24 S	100	66.300	1	6,629	5,080	1,549
	ISSUE: 552676108 - MDC HOLDINGS INC						
1045297	02/29/24 S	150	62.674	2	9,399	7,118	2,281
	ISSUE: 559663109 - MAGNOLIA OIL & GAS CORP CL A						
1045297	02/29/24 S	200	22.445	3	4,486	4,543	-57
	ISSUE: 69047Q102 - OVINTIV INC						
1045297	02/29/24 S	150	49.250	2	7,385	6,624	761
	ISSUE: 736508847 - PORTLAND GENERAL ELECTRIC CO						
1045297	02/29/24 S	150	40.267	2	6,038	6,579	-541
	ISSUE: 743312100 - PROGRESS SOFTWARE CORP						
1045297	02/29/24 B	50	53.580	1	2,680-	2,680	
	ISSUE: 756109104 - REALTY INCOME CORP						
1045297	02/29/24 S	350	52.043	5	18,210	19,434	-1,224

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 758750103 - REGAL REXNORD CORPORATION						
1045297	02/29/24 S	50	171.190	1	8,559	8,110	449
	ISSUE: 800363103 - SANDY SPRING BANCORP INC						
1045297	02/29/24 B	10	21.942	0	220-	220	
	ISSUE: 866082100 - SUMMIT HOTEL PROPERTIES INC						
1045297	02/29/24 B	450	6.445	6	2,907-	2,907	
	ISSUE: 898349204 - TRUSTCO BANK CORP NY						
1045297	02/29/24 B	150	27.340	2	4,103-	4,103	
	ISSUE: 92839U206 - VISTEON CORP						
1045297	02/29/24 B	50	112.720	1	5,637-	5,637	
	ISSUE: G97822103 - PERRIGO CO PLC						
1045297	03/01/24 B	150	26.433	2	3,967-	3,967	
	ISSUE: M84116108 - SILICOM LTD						
1045297	03/01/24 B	250	15.149	4	3,791-	3,791	
	ISSUE: 00191U102 - ASGN INCORPORATED						
1045297	03/01/24 S	50	100.476	1	5,023	4,108	915
	ISSUE: 00246W103 - AXT INC						
1045297	03/01/24 B	1,050	4.145	15	4,367-	4,367	
	ISSUE: 00676P107 - ADEIA INC						
1045297	03/01/24 B	150	11.305	2	1,698-	1,698	
	ISSUE: 02553E106 - AMERICAN EAGLE OUTFITTER INC						
1045297	03/01/24 S	200	24.105	3	4,818	3,392	1,426
	ISSUE: 03475V101 - ANGIODYNAMICS INC						
1045297	03/01/24 B	400	5.505	6	2,208-	2,208	
	ISSUE: 197236102 - COLUMBIA BANKING SYSTEM INC						
1045297	03/01/24 B	150	17.775	2	2,668-	2,668	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 30161Q104 - EXELIXIS INC						
1045297	03/01/24 S	200	22.385	3	4,474	4,478	-4
	ISSUE: 45781M101 - INNOVIVA INC						
1045297	03/01/24 B	150	15.477	2	2,324-	2,324	
	ISSUE: 69047Q102 - OVINTIV INC						
1045297	03/01/24 S	50	50.540	1	2,526	2,208	318
	ISSUE: 720190206 - PIEDMONT OFFICE REALTY TRUST-A						
1045297	03/01/24 B	300	6.205	4	1,866-	1,866	
	ISSUE: 756109104 - REALTY INCOME CORP						
1045297	03/01/24 S	50	51.610	1	2,580	2,776	-196
	ISSUE: 910340108 - UNITED FIRE GROUP INC						
1045297	03/01/24 B	200	23.240	3	4,651-	4,651	
	ISSUE: M78673114 - PERION NETWORK LTD						
1045297	03/04/24 B	150	22.657	2	3,401-	3,401	
	ISSUE: Y8565N300 - TEEKAY TANKERS LTD CL A						
1045297	03/04/24 B	50	53.870	1	2,694-	2,694	
	ISSUE: 00402L107 - ACADEMY SPORTS & OUTDOORS INC						
1045297	03/04/24 S	50	74.386	1	3,719	2,729	990
	ISSUE: 02553E106 - AMERICAN EAGLE OUTFITTER INC						
1045297	03/04/24 S	250	24.201	4	6,047	4,240	1,807
	ISSUE: 03475V101 - ANGIODYNAMICS INC						
1045297	03/04/24 B	150	5.585	2	840-	840	
	ISSUE: 199908104 - COMFORT SYSTEMS USA INCORPORATED						
1045297	03/04/24 S	25	320.630	0	8,015	4,614	3,401
	ISSUE: 29084Q100 - EMCOR GROUP INC						
1045297	03/04/24 S	25	324.520	0	8,113	5,601	2,511

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 624756102 - MUELLER INDS INC COM						
1045297	03/04/24 S	100	51.970	1	5,196	3,858	1,338
	ISSUE: 690742101 - OWENS CORNING INC						
1045297	03/04/24 S	50	153.990	1	7,699	7,196	503
	ISSUE: 720190206 - PIEDMONT OFFICE REALTY TRUST-A						
1045297	03/04/24 B	250	6.120	4	1,534-	1,534	
	ISSUE: 74736K101 - QORVO INC						
1045297	03/04/24 S	50	121.350	1	6,067	5,370	697
	ISSUE: 756109104 - REALTY INCOME CORP						
1045297	03/04/24 S	100	52.530	1	5,252	5,552	-301
	ISSUE: 758750103 - REGAL REXNORD CORPORATION						
1045297	03/04/24 S	50	172.660	1	8,632	8,110	523
	ISSUE: 866082100 - SUMMIT HOTEL PROPERTIES INC						
1045297	03/04/24 B	200	6.495	3	1,302-	1,302	
	ISSUE: 90984P303 - UNITED COMMUNITY BANKS INC						
1045297	03/04/24 B	150	25.455	2	3,820-	3,820	
	ISSUE: 92839U206 - VISTEON CORP						
1045297	03/04/24 B	50	112.860	1	5,644-	5,644	
	ISSUE: 969904101 - WILLIAM SONOMA INC COM						
1045297	03/04/24 S	50	239.970	1	11,998	7,060	4,938
	ISSUE: M78673114 - PERION NETWORK LTD						
1045297	03/07/24 B	150	22.934	2	3,442-	3,442	
	ISSUE: Y8565N300 - TEEKAY TANKERS LTD CL A						
1045297	03/07/24 B	100	53.850	1	5,386-	5,386	
	ISSUE: 001744101 - AMN HEALTHCARE SERVICES INCORPORATED						
1045297	03/07/24 B	50	58.770	1	2,939-	2,939	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 00676P107 - ADEIA INC						
1045297	03/07/24 B	350	11.244	5	3,940-	3,940	
	ISSUE: 03475V101 - ANGIODYNAMICS INC						
1045297	03/07/24 B	650	5.775	9	3,763-	3,763	
	ISSUE: 10258P102 - BOWLERO CORP CL A						
1045297	03/07/24 B	950	12.771	13	12,145-	12,145	
	ISSUE: 105368203 - BRANDYWINE REALTY TRUST (REIT)						
1045297	03/07/24 B	300	4.387	4	1,320-	1,320	
	ISSUE: 19247G107 - COHERENT CORP						
1045297	03/07/24 S	50	65.040	1	3,251	1,882	1,370
	ISSUE: 20369C106 - COMMUNITY HEALTHCARE TRUST INC REIT						
1045297	03/07/24 B	200	27.010	3	5,405-	5,405	
	ISSUE: 235825205 - DANA INCORPORATED						
1045297	03/07/24 B	250	12.700	4	3,179-	3,179	
	ISSUE: 24665A103 - DELEK US HOLDINGS INC						
1045297	03/07/24 B	150	25.977	2	3,899-	3,899	
	ISSUE: 252784301 - DIAMONDROCK HOSPITALITY COMPANY REIT						
1045297	03/07/24 B	200	9.480	3	1,899-	1,899	
	ISSUE: 25432X102 - DIME COMMUNITY BANCSHARES INC						
1045297	03/07/24 B	150	18.643	2	2,799-	2,799	
	ISSUE: 29261A100 - ENCOMPASS HEALTH CORP						
1045297	03/07/24 S	50	77.630	1	3,881	3,552	329
	ISSUE: 374689107 - GIBRALTAR INDUSTRIES INC						
1045297	03/07/24 B	100	77.320	1	7,733-	7,733	
	ISSUE: 397624107 - GREIF INC COMMON CL A						
1045297	03/07/24 B	100	63.755	1	6,377-	6,377	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 422819102 - HEIDRICK & STRUGGLES INTL INC						
1045297	03/07/24 B	300	32.927	4	9,882-	9,882	
	ISSUE: 447011107 - HUNTSMAN CORPORATION						
1045297	03/07/24 S	300	26.355	4	7,902	8,361	-459
	ISSUE: 45781M101 - INNOVIVA INC						
1045297	03/07/24 B	250	15.274	4	3,822-	3,822	
	ISSUE: 501242101 - KULICKE & SOFFA INDUSTRIES INC						
1045297	03/07/24 B	800	51.787	11	41,441-	41,441	
	ISSUE: 552676108 - MDC HOLDINGS INC						
1045297	03/07/24 S	150	62.760	2	9,412	7,118	2,294
	ISSUE: 55306N104 - MKS INSTRUMENTS INC						
1045297	03/07/24 S	50	132.500	1	6,624	5,012	1,613
	ISSUE: 559663109 - MAGNOLIA OIL & GAS CORP CL A						
1045297	03/07/24 S	150	23.800	2	3,568	3,407	161
	ISSUE: 56600D107 - MARAVAI LIFESCIENCES HLDGS INC CL A						
1045297	03/07/24 B	1,250	7.009	18	8,779-	8,779	
	ISSUE: 57637H103 - MASTERCRAFT BOAT HOLDINGS INC						
1045297	03/07/24 B	400	21.279	6	8,517-	8,517	
	ISSUE: 591520200 - METHODE ELECTRONICS INC						
1045297	03/07/24 B	550	13.668	8	7,525-	7,525	
	ISSUE: 671044105 - OSI SYS INC						
1045297	03/07/24 B	100	132.260	1	13,227-	13,227	
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045297	03/07/24 S	25	197.795	0	4,944	3,475	1,470
	ISSUE: 69047Q102 - OVINTIV INC						
1045297	03/07/24 S	150	49.723	2	7,456	6,624	832

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 720190206 - PIEDMONT OFFICE REALTY TRUST-A						
1045297	03/07/24 B	600	6.363	8	3,826-	3,826	
	ISSUE: 74736K101 - QORVO INC						
1045297	03/07/24 S	50	119.050	1	5,952	5,370	582
	ISSUE: 756109104 - REALTY INCOME CORP						
1045297	03/07/24 S	500	52.143	7	26,064	27,762	-1,698
	ISSUE: 800363103 - SANDY SPRING BANCORP INC						
1045297	03/07/24 B	300	22.170	4	6,655-	6,655	
	ISSUE: 806882106 - RADIUS RECYCLING, INC.						
1045297	03/07/24 B	150	19.615	2	2,944-	2,944	
	ISSUE: 83570H108 - SONOS INC						
1045297	03/07/24 B	300	18.835	4	5,655-	5,655	
	ISSUE: 866082100 - SUMMIT HOTEL PROPERTIES INC						
1045297	03/07/24 B	1,800	6.378	25	11,505-	11,505	
	ISSUE: 910340108 - UNITED FIRE GROUP INC						
1045297	03/07/24 B	250	22.558	4	5,643-	5,643	
	ISSUE: 917047102 - URBAN OUTFITTERS INC						
1045297	03/07/24 B	150	41.890	2	6,286-	6,286	
	ISSUE: 969904101 - WILLIAM SONOMA INC COM						
1045297	03/07/24 S	25	248.640	0	6,216	3,530	2,686
	ISSUE: 88162G103 - TETRA TECH INC						
1045297	03/08/24 S	50	188.000	1	9,399	7,868	1,532
	ISSUE: G3223R108 - EVEREST GROUP, LTD.						
1045297	03/11/24 S	50	378.811	1	18,940	17,930	1,009
	ISSUE: M5425M103 - INMODE LTD						
1045297	03/11/24 B	200	21.512	3	4,305-	4,305	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: M78673114 - PERION NETWORK LTD						
1045297	03/11/24 B	150	22.743	2	3,414-	3,414	
	ISSUE: M87915274 - TOWER SEMICONDUCTOR LTD						
1045297	03/11/24 B	500	31.519	7	15,766-	15,766	
	ISSUE: 094235108 - BLOOMIN' BRANDS						
1045297	03/11/24 B	200	28.805	3	5,764-	5,764	
	ISSUE: 10258P102 - BOWLERO CORP CL A						
1045297	03/11/24 B	300	12.767	4	3,834-	3,834	
	ISSUE: 19247G107 - COHERENT CORP						
1045297	03/11/24 S	50	61.680	1	3,083	1,882	1,202
	ISSUE: 199908104 - COMFORT SYSTEMS USA INCORPORATED						
1045297	03/11/24 S	25	296.590	0	7,414	4,614	2,800
	ISSUE: 20369C106 - COMMUNITY HEALTHCARE TRUST INC REIT						
1045297	03/11/24 B	200	26.929	3	5,389-	5,389	
	ISSUE: 29084Q100 - EMCOR GROUP INC						
1045297	03/11/24 S	50	315.403	1	15,769	11,202	4,567
	ISSUE: 29332G102 - ENHABIT INC						
1045297	03/11/24 B	300	9.780	4	2,938-	2,938	
	ISSUE: 397624107 - GREIF INC COMMON CL A						
1045297	03/11/24 B	50	64.496	1	3,225-	3,225	
	ISSUE: 42250P103 - HEALTHPEAK OP, LLC. REIT						
1045297	03/11/24 S	750	17.598	11	13,188	12,496	692
	ISSUE: 447011107 - HUNTSMAN CORPORATION						
1045297	03/11/24 S	150	26.425	2	3,962	4,181	-219
	ISSUE: 45781M101 - INNOVIVA INC						
1045297	03/11/24 B	250	14.785	4	3,700-	3,700	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 49803T300 - KITE REALTY GROUP TRUST REIT						
1045297	03/11/24 B	300	21.160	4	6,352-	6,352	
	ISSUE: 501242101 - KULICKE & SOFFA INDUSTRIES INC						
1045297	03/11/24 B	100	50.200	1	5,021-	5,021	
	ISSUE: 559663109 - MAGNOLIA OIL & GAS CORP CL A						
1045297	03/11/24 S	150	23.765	2	3,563	3,407	156
	ISSUE: 56600D107 - MARAVAI LIFESCIENCES HLDGS INC CL A						
1045297	03/11/24 B	700	7.754	10	5,437-	5,437	
	ISSUE: 65158N102 - NEWMARK GROUP INC CL A						
1045297	03/11/24 B	200	10.695	3	2,142-	2,142	
	ISSUE: 671044105 - OSI SYS INC						
1045297	03/11/24 B	50	130.680	1	6,535-	6,535	
	ISSUE: 74736K101 - QORVO INC						
1045297	03/11/24 S	50	116.800	1	5,839	5,370	470
	ISSUE: 800363103 - SANDY SPRING BANCORP INC						
1045297	03/11/24 B	150	22.212	2	3,334-	3,334	
	ISSUE: 82706C108 - SILICON MOTION TECHNOLOGY ADR						
1045297	03/11/24 B	50	71.730	1	3,587-	3,587	
	ISSUE: 866082100 - SUMMIT HOTEL PROPERTIES INC						
1045297	03/11/24 B	200	6.465	3	1,296-	1,296	
	ISSUE: 917047102 - URBAN OUTFITTERS INC						
1045297	03/11/24 B	200	40.628	3	8,128-	8,128	
	ISSUE: 00402L107 - ACADEMY SPORTS & OUTDOORS INC						
1045297	03/18/24 S	100	71.650	1	7,164	5,457	1,707
	ISSUE: 201723103 - COMMERCIAL METALS COMPANY						
1045297	03/18/24 S	50	54.080	1	2,703	2,815	-111

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 219798105 - QUIDELORTHO CORP						
1045297	03/18/24 S	100	48.550	1	4,854	8,110	-3,256
	ISSUE: 42250P103 - HEALTHPEAK OP, LLC. REIT						
1045297	03/18/24 S	150	17.300	2	2,593	2,499	94
	ISSUE: 552676108 - MDC HOLDINGS INC						
1045297	03/18/24 S	100	62.780	1	6,277	4,745	1,532
	ISSUE: 575385109 - MASONITE INTERNATIONAL CORP						
1045297	03/18/24 S	50	130.920	1	6,545	5,278	1,268
	ISSUE: 84790A105 - SPECTRUM BRANDS HOLDINGS INC						
1045297	03/18/24 S	50	84.000	1	4,199	4,159	41
	ISSUE: 201723103 - COMMERCIAL METALS COMPANY						
1045297	03/20/24 S	50	55.965	1	2,798	2,815	-17
	ISSUE: 84790A105 - SPECTRUM BRANDS HOLDINGS INC						
1045297	03/20/24 S	150	84.830	2	12,722	12,476	247
	ISSUE: 45781M101 - INNOVIVA INC						
1045297	03/25/24 S	650	15.160	9	9,845	8,327	1,517
	ISSUE: 74736K101 - QORVO INC						
1045297	03/28/24 B	50	114.828	1	5,742-	5,742	
	ISSUE: 45781M101 - INNOVIVA INC						
1045297	04/01/24 S	850	15.139	12	12,856	10,890	1,966
	ISSUE: 199908104 - COMFORT SYSTEMS USA INCORPORATED						
1045297	04/02/24 S	25	313.056	0	7,826	4,614	3,212
	ISSUE: G4388N106 - HELEN OF TROY LTD						
1045297	05/01/24 B	100	93.900	1	9,391-	9,391	
	ISSUE: G97822103 - PERRIGO CO PLC						
1045297	05/01/24 S	150	32.800	2	4,918	5,176	-258

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: M5425M103 - INMODE LTD						
1045297	05/01/24 B	200	17.290	3	3,461-	3,461	
	ISSUE: M87915274 - TOWER SEMICONDUCTOR LTD						
1045297	05/01/24 B	200	32.348	3	6,472-	6,472	
	ISSUE: 002896207 - ABERCROMBIE & FITCH CO CL A						
1045297	05/01/24 S	50	120.380	1	6,018	2,689	3,329
	ISSUE: 00676P107 - ADEIA INC						
1045297	05/01/24 B	400	9.868	6	3,953-	3,953	
	ISSUE: 03784Y200 - APPLE HOSPITALITY REIT INC REIT						
1045297	05/01/24 B	750	14.910	11	11,193-	11,193	
	ISSUE: 04911A107 - ATLANTIC UNION BANKSHARES CORP						
1045297	05/01/24 B	150	32.750	2	4,915-	4,915	
	ISSUE: 094235108 - BLOOMIN' BRANDS						
1045297	05/01/24 B	250	24.900	4	6,229-	6,229	
	ISSUE: 10258P102 - BOWLERO CORP CL A						
1045297	05/01/24 B	550	11.860	8	6,531-	6,531	
	ISSUE: 171484108 - CHURCHILL DOWNS INC						
1045297	05/01/24 S	100	129.090	2	12,907	12,528	379
	ISSUE: 20369C106 - COMMUNITY HEALTHCARE TRUST INC REIT						
1045297	05/01/24 B	500	25.491	7	12,753-	12,753	
	ISSUE: 231561101 - CURTISS WRIGHT CORP						
1045297	05/01/24 S	100	256.330	2	25,631	20,799	4,832
	ISSUE: 29084Q100 - EMCOR GROUP INC						
1045297	05/01/24 S	50	355.601	1	17,779	11,202	6,577
	ISSUE: 29261A100 - ENCOMPASS HEALTH CORP						
1045297	05/01/24 S	50	83.360	1	4,167	3,552	615

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 29332G102 - ENHABIT INC						
1045297	05/01/24 B	400	10.120	6	4,054-	4,054	
	ISSUE: 31946M103 - FIRST CITIZENS BANCSHARES INC CL A						
1045297	05/01/24 S	10	1,686.090	0	16,861	13,604	3,257
	ISSUE: 374689107 - GIBRALTAR INDUSTRIES INC						
1045297	05/01/24 B	100	69.210	1	6,922-	6,922	
	ISSUE: 397624107 - GREIF INC COMMON CL A						
1045297	05/01/24 B	100	61.166	1	6,118-	6,118	
	ISSUE: 42250P103 - HEALTHPEAK OP, LLC. REIT						
1045297	05/01/24 S	1,000	18.802	14	18,788	16,662	2,126
	ISSUE: 447011107 - HUNTSMAN CORPORATION						
1045297	05/01/24 B	700	23.950	10	16,775-	16,775	
	ISSUE: 44980X109 - IPG PHOTONICS CORP						
1045297	05/01/24 B	200	83.087	3	16,620-	16,620	
	ISSUE: 457030104 - INGLES MARKETS INC CL A						
1045297	05/01/24 B	300	72.180	4	21,658-	21,658	
	ISSUE: 457985208 - INTEGRA LIFESCIENCES HOLDING						
1045297	05/01/24 B	600	29.249	8	17,558-	17,558	
	ISSUE: 48242W106 - KBR INC						
1045297	05/01/24 S	100	65.120	1	6,511	6,152	359
	ISSUE: 48666K109 - KB HOME COM						
1045297	05/01/24 S	250	65.148	4	16,283	12,700	3,583
	ISSUE: 502160104 - LSB INDUSTRIES INC						
1045297	05/01/24 B	150	8.350	2	1,255-	1,255	
	ISSUE: 55825T103 - MADISON SQUARE GARDEN SPORTS CORP.						
1045297	05/01/24 S	50	186.700	1	9,334	8,839	495

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 56600D107 - MARAVAI LIFESCIENCES HLDGS INC CL A						
1045297	05/01/24 B	1,000	8.500	14	8,514-	8,514	
	ISSUE: 57637H103 - MASTERCRAFT BOAT HOLDINGS INC						
1045297	05/01/24 B	1,000	20.081	14	20,095-	20,095	
	ISSUE: 624756102 - MUELLER INDS INC COM						
1045297	05/01/24 S	100	56.040	1	5,603	3,858	1,745
	ISSUE: 65158N102 - NEWMARK GROUP INC CL A						
1045297	05/01/24 B	200	9.590	3	1,921-	1,921	
	ISSUE: 680223104 - OLD REPUBLIC INTL CORP COM						
1045297	05/01/24 S	200	30.280	3	6,053	5,470	583
	ISSUE: 68554V108 - ORASURE TECHNOLOGIES INC						
1045297	05/01/24 B	1,900	5.325	27	10,144-	10,144	
	ISSUE: 74386T105 - PROVIDENT FINANCIAL SERVICES INC						
1045297	05/01/24 B	200	15.030	3	3,009-	3,009	
	ISSUE: 74736K101 - QORVO INC						
1045297	05/01/24 S	50	113.310	1	5,665	5,410	255
	ISSUE: 761624105 - REX AMERICAN RESOURCES CORPORATION						
1045297	05/01/24 B	50	54.670	1	2,734-	2,734	
	ISSUE: 800363103 - SANDY SPRING BANCORP INC						
1045297	05/01/24 B	150	20.980	2	3,149-	3,149	
	ISSUE: 808625107 - SCIENCE APPLICATIONS INTL CORP						
1045297	05/01/24 S	100	129.380	2	12,936	11,766	1,170
	ISSUE: 83570H108 - SONOS INC						
1045297	05/01/24 B	400	16.690	6	6,682-	6,682	
	ISSUE: 860630102 - STIFEL FINANCIAL CORPORATION						
1045297	05/01/24 S	300	79.373	4	23,808	19,506	4,302

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 866082100 - SUMMIT HOTEL PROPERTIES INC						
1045297	05/01/24 B	500	6.030	7	3,022-	3,022	
	ISSUE: 910340108 - UNITED FIRE GROUP INC						
1045297	05/01/24 B	150	22.488	2	3,375-	3,375	
	ISSUE: 917047102 - URBAN OUTFITTERS INC						
1045297	05/01/24 B	150	38.650	2	5,800-	5,800	
	ISSUE: 92242T101 - V2X, INC						
1045297	05/01/24 B	500	50.054	7	25,034-	25,034	
	ISSUE: 92839U206 - VISTEON CORP						
1045297	05/01/24 B	50	112.080	1	5,605-	5,605	
	ISSUE: 969904101 - WILLIAM SONOMA INC COM						
1045297	05/01/24 S	50	280.260	1	14,012	7,060	6,952
	ISSUE: G97822103 - PERRIGO CO PLC						
1045297	05/02/24 S	200	33.010	3	6,599	6,901	-302
	ISSUE: 002896207 - ABERCROMBIE & FITCH CO CL A						
1045297	05/02/24 S	50	123.855	1	6,192	2,689	3,503
	ISSUE: 008492100 - AGREE REALTY						
1045297	05/02/24 S	50	57.913	1	2,895	2,820	75
	ISSUE: 29084Q100 - EMCOR GROUP INC						
1045297	05/02/24 S	25	354.558	0	8,864	5,601	3,262
	ISSUE: 29261A100 - ENCOMPASS HEALTH CORP						
1045297	05/02/24 S	50	83.000	1	4,149	3,552	597
	ISSUE: 42250P103 - HEALTHPEAK OP, LLC. REIT						
1045297	05/02/24 S	200	18.845	3	3,766	3,332	434
	ISSUE: 457985208 - INTEGRA LIFESCIENCES HOLDING						
1045297	05/02/24 B	205	28.823	3	5,912-	5,912	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 465741106 - ITRON INC COM						
1045297	05/02/24 S	150	97.950	2	14,690	9,462	5,228
	ISSUE: 48242W106 - KBR INC						
1045297	05/02/24 S	50	65.960	1	3,297	3,076	221
	ISSUE: 48666K109 - KB HOME COM						
1045297	05/02/24 S	50	65.371	1	3,268	2,540	728
	ISSUE: 49803T300 - KITE REALTY GROUP TRUST REIT						
1045297	05/02/24 S	800	21.651	11	17,309	16,764	545
	ISSUE: 736508847 - PORTLAND GENERAL ELECTRIC CO						
1045297	05/02/24 S	100	43.750	1	4,374	4,247	127
	ISSUE: 82706C108 - SILICON MOTION TECHNOLOGY ADR						
1045297	05/02/24 B	50	72.310	1	3,616-	3,616	
	ISSUE: 947890109 - WEBSTER FINL CORP WATERBURY COM						
1045297	05/02/24 S	150	44.590	2	6,686	6,378	309
	ISSUE: 969904101 - WILLIAM SONOMA INC COM						
1045297	05/02/24 S	25	288.370	0	7,209	3,530	3,679
	ISSUE: G97822103 - PERRIGO CO PLC						
1045297	05/03/24 S	150	32.620	2	4,891	5,176	-285
	ISSUE: M5425M103 - INMODE LTD						
1045297	05/03/24 B	150	17.780	2	2,669-	2,669	
	ISSUE: 002896207 - ABERCROMBIE & FITCH CO CL A						
1045297	05/03/24 S	50	128.295	1	6,414	2,689	3,725
	ISSUE: 03784Y200 - APPLE HOSPITALITY REIT INC REIT						
1045297	05/03/24 B	450	14.737	6	6,638-	6,638	
	ISSUE: 04911A107 - ATLANTIC UNION BANKSHARES CORP						
1045297	05/03/24 B	150	33.613	2	5,044-	5,044	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 199908104 - COMFORT SYSTEMS USA INCORPORATED						
1045297	05/03/24 S	50	314.170	1	15,708	9,229	6,479
	ISSUE: 20369C106 - COMMUNITY HEALTHCARE TRUST INC REIT						
1045297	05/03/24 B	150	24.779	2	3,719-	3,719	
	ISSUE: 29332G102 - ENHABIT INC						
1045297	05/03/24 B	150	10.200	2	1,532-	1,532	
	ISSUE: 397624107 - GREIF INC COMMON CL A						
1045297	05/03/24 B	100	62.484	1	6,250-	6,250	
	ISSUE: 42250P103 - HEALTHPEAK OP, LLC. REIT						
1045297	05/03/24 S	150	18.980	2	2,845	2,499	346
	ISSUE: 457030104 - INGLES MARKETS INC CL A						
1045297	05/03/24 B	100	72.450	1	7,246-	7,246	
	ISSUE: 465741106 - ITRON INC COM						
1045297	05/03/24 S	100	104.386	1	10,437	6,308	4,129
	ISSUE: 48242W106 - KBR INC						
1045297	05/03/24 S	100	66.130	1	6,612	6,152	460
	ISSUE: 529043101 - LXP INDUSTRIAL TRUST REIT						
1045297	05/03/24 B	200	8.745	3	1,752-	1,752	
	ISSUE: 57637H103 - MASTERCRAFT BOAT HOLDINGS INC						
1045297	05/03/24 B	200	20.205	3	4,044-	4,044	
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045297	05/03/24 S	25	202.750	0	5,068	3,475	1,594
	ISSUE: 690742101 - OWENS CORNING INC						
1045297	05/03/24 S	50	175.420	1	8,770	7,196	1,575
	ISSUE: 806882106 - RADIUS RECYCLING, INC.						
1045297	05/03/24 B	150	17.622	2	2,645-	2,645	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 808625107 - SCIENCE APPLICATIONS INTL CORP						
1045297	05/03/24 S	50	130.720	1	6,535	5,883	652
	ISSUE: 82706C108 - SILICON MOTION TECHNOLOGY ADR						
1045297	05/03/24 B	850	75.384	12	64,088-	64,088	
	ISSUE: G97822103 - PERRIGO CO PLC						
1045297	05/06/24 S	150	33.320	2	4,996	5,176	-180
	ISSUE: 48242W106 - KBR INC						
1045297	05/06/24 S	50	68.170	1	3,408	3,076	332
	ISSUE: 559663109 - MAGNOLIA OIL & GAS CORP CL A						
1045297	05/06/24 S	200	25.815	3	5,160	4,543	617
	ISSUE: 688239201 - OSHKOSH CORPORATION						
1045297	05/06/24 S	50	116.400	1	5,819	5,145	674
	ISSUE: 465741106 - ITRON INC COM						
1045297	05/07/24 S	100	109.480	1	10,947	6,308	4,638
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045297	05/07/24 S	25	212.106	0	5,302	3,475	1,828
	ISSUE: 624756102 - MUELLER INDS INC COM						
1045297	05/08/24 S	50	58.190	1	2,909	1,929	980
	ISSUE: 094235108 - BLOOMIN' BRANDS						
1045297	05/09/24 B	30	23.130	0	694-	694	
	ISSUE: 199908104 - COMFORT SYSTEMS USA INCORPORATED						
1045297	05/09/24 S	50	348.932	1	17,446	9,229	8,217
	ISSUE: 001744101 - AMN HEALTHCARE SERVICES INCORPORATED						
1045297	05/10/24 S	400	56.061	6	22,418	31,282	-8,863
	ISSUE: 199908104 - COMFORT SYSTEMS USA INCORPORATED						
1045297	05/10/24 S	25	342.703	0	8,567	4,614	3,953

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 48242W106 - KBR INC						
1045297	05/10/24 S	50	66.578	1	3,328	3,076	252
	ISSUE: 82706C108 - SILICON MOTION TECHNOLOGY ADR						
1045297	05/14/24 B	150	75.125	2	11,271-	11,271	
	ISSUE: 04911A107 - ATLANTIC UNION BANKSHARES CORP						
1045297	05/17/24 B	150	34.605	2	5,193-	5,193	
	ISSUE: G97822103 - PERRIGO CO PLC						
1045297	05/21/24 B	150	29.800	2	4,472-	4,472	
	ISSUE: 04911A107 - ATLANTIC UNION BANKSHARES CORP						
1045297	05/28/24 B	250	31.997	4	8,003-	8,003	
	ISSUE: 04911A107 - ATLANTIC UNION BANKSHARES CORP						
1045297	06/14/24 B	150	31.000	2	4,652-	4,652	
	ISSUE: 668074305 - NORTHWESTERN ENERGY GROUP, INC						
1045297	06/14/24 B	150	49.434	2	7,417-	7,417	
	ISSUE: 747619104 - QUANEX BUILDING PRODUCTS CORP						
1045297	06/14/24 B	150	28.485	2	4,275-	4,275	
	ISSUE: 04911A107 - ATLANTIC UNION BANKSHARES CORP						
1045297	06/20/24 B	250	31.366	4	7,845-	7,845	
	ISSUE: G3223R108 - EVEREST GROUP, LTD.						
1045297	07/08/24 S	75	372.243	2	27,916	26,896	1,021
	ISSUE: G4388N106 - HELEN OF TROY LTD						
1045297	07/08/24 B	50	89.430	1	4,472-	4,472	
	ISSUE: G50871105 - JAZZ PHARMACEUTICALS PLC						
1045297	07/08/24 S	300	101.131	5	30,334	41,705	-11,371
	ISSUE: G6564A105 - NOMAD FOODS LTD						
1045297	07/08/24 B	400	16.770	6	6,714-	6,714	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: G7997W102 - SEADRILL LTD						
1045297	07/08/24 B	600	50.800	8	30,488-	30,488	
	ISSUE: G97822103 - PERRIGO CO PLC						
1045297	07/08/24 B	150	25.810	2	3,874-	3,874	
	ISSUE: M5425M103 - INMODE LTD						
1045297	07/08/24 B	800	17.349	11	13,890-	13,890	
	ISSUE: M84116108 - SILICOM LTD						
1045297	07/08/24 B	250	15.399	4	3,853-	3,853	
	ISSUE: M87915274 - TOWER SEMICONDUCTOR LTD						
1045297	07/08/24 S	550	41.245	8	22,676	16,321	6,355
	ISSUE: 00246W103 - AXT INC						
1045297	07/08/24 B	1,400	3.419	20	4,806-	4,806	
	ISSUE: 00402L107 - ACADEMY SPORTS & OUTDOORS INC						
1045297	07/08/24 S	100	53.350	2	5,333	5,457	-124
	ISSUE: 008492100 - AGREE REALTY						
1045297	07/08/24 S	250	62.240	4	15,556	14,101	1,455
	ISSUE: 03475V101 - ANGIODYNAMICS INC						
1045297	07/08/24 B	3,600	5.567	50	20,092-	20,092	
	ISSUE: 03784Y200 - APPLE HOSPITALITY REIT INC REIT						
1045297	07/08/24 B	650	14.180	9	9,226-	9,226	
	ISSUE: 04911A107 - ATLANTIC UNION BANKSHARES CORP						
1045297	07/08/24 B	550	32.480	8	17,872-	17,872	
	ISSUE: 05577W200 - BRP INC						
1045297	07/08/24 S	700	62.440	11	43,697	53,424	-9,727
	ISSUE: 084680107 - BERKSHIRE HILLS BANCORP INC						
1045297	07/08/24 B	500	22.160	7	11,087-	11,087	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 094235108 - BLOOMIN' BRANDS						
1045297	07/08/24 B	300	18.280	4	5,488-	5,488	
	ISSUE: 105368203 - BRANDYWINE REALTY TRUST (REIT)						
1045297	07/08/24 B	550	4.330	8	2,389-	2,389	
	ISSUE: 11135E203 - BROADSTONE NET LEASE INC						
1045297	07/08/24 B	5,450	15.997	76	87,259-	87,259	
	ISSUE: 171484108 - CHURCHILL DOWNS INC						
1045297	07/08/24 S	400	138.974	7	55,582	50,112	5,470
	ISSUE: 19247G107 - COHERENT CORP						
1045297	07/08/24 S	200	77.020	3	15,401	7,526	7,875
	ISSUE: 199333105 - COLUMBUS MCKINNON CORP						
1045297	07/08/24 B	350	33.000	5	11,555-	11,555	
	ISSUE: 199908104 - COMFORT SYSTEMS USA INCORPORATED						
1045297	07/08/24 S	25	303.000	1	7,574	4,614	2,960
	ISSUE: 20369C106 - COMMUNITY HEALTHCARE TRUST INC REIT						
1045297	07/08/24 B	150	23.010	2	3,454-	3,454	
	ISSUE: 227483104 - CROSS COUNTRY HEALTH CARE INC						
1045297	07/08/24 B	500	13.690	7	6,852-	6,852	
	ISSUE: 24665A103 - DELEK US HOLDINGS INC						
1045297	07/08/24 B	1,100	23.502	15	25,867-	25,867	
	ISSUE: 25432X102 - DIME COMMUNITY BANCSHARES INC						
1045297	07/08/24 B	550	19.450	8	10,705-	10,705	
	ISSUE: 27627N105 - EASTERN BANKSHARES INC						
1045297	07/08/24 B	4,300	13.716	60	59,039-	59,039	
	ISSUE: 29084Q100 - EMCOR GROUP INC						
1045297	07/08/24 S	25	365.086	1	9,127	5,601	3,525

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 29332G102 - ENHABIT INC						
1045297	07/08/24 B	800	8.780	11	7,035-	7,035	
	ISSUE: 30161Q104 - EXELIXIS INC						
1045297	07/08/24 S	350	22.360	5	7,821	7,837	-16
	ISSUE: 31946M103 - FIRST CITIZENS BANCSHARES INC CL A						
1045297	07/08/24 S	125	1,672.156	8	209,012	170,050	38,962
	ISSUE: 320817109 - FIRST MERCHANTS CORPORATION COM						
1045297	07/08/24 B	200	32.680	3	6,539-	6,539	
	ISSUE: 368678108 - GENCOR INDUSTRIES INC						
1045297	07/08/24 B	450	18.498	6	8,331-	8,331	
	ISSUE: 374689107 - GIBRALTAR INDUSTRIES INC						
1045297	07/08/24 B	100	68.070	1	6,808-	6,808	
	ISSUE: 381013101 - GOLDEN ENTERTAINMENT INC						
1045297	07/08/24 B	650	29.679	9	19,300-	19,300	
	ISSUE: 397624107 - GREIF INC COMMON CL A						
1045297	07/08/24 B	400	57.620	6	23,054-	23,054	
	ISSUE: 421298100 - HAYWARD HOLDINGS INC						
1045297	07/08/24 B	200	12.335	3	2,470-	2,470	
	ISSUE: 42250P103 - HEALTHPEAK OP, LLC. REIT						
1045297	07/08/24 S	3,850	19.648	56	75,590	64,148	11,443
	ISSUE: 422819102 - HEIDRICK & STRUGGLES INTL INC						
1045297	07/08/24 B	300	31.620	4	9,490-	9,490	
	ISSUE: 44925C103 - ICF INTERNATIONAL INC						
1045297	07/08/24 B	50	134.365	1	6,719-	6,719	
	ISSUE: 457030104 - INGLES MARKETS INC CL A						
1045297	07/08/24 B	150	68.730	2	10,312-	10,312	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 48242W106 - KBR INC						
1045297	07/08/24 S	250	63.910	4	15,974	15,380	594
	ISSUE: 50216C108 - LSI INDUSTRIES INC						
1045297	07/08/24 B	150	14.172	2	2,128-	2,128	
	ISSUE: 505336107 - LA-Z-BOY INCORPORATED						
1045297	07/08/24 B	200	37.380	3	7,479-	7,479	
	ISSUE: 529043101 - LXP INDUSTRIAL TRUST REIT						
1045297	07/08/24 B	900	9.255	13	8,342-	8,342	
	ISSUE: 55306N104 - MKS INSTRUMENTS INC						
1045297	07/08/24 S	50	136.670	1	6,833	5,012	1,821
	ISSUE: 55826T102 - SPHERE ENTERTAINMENT CO CL A						
1045297	07/08/24 B	400	37.700	6	15,086-	15,086	
	ISSUE: 55933J203 - MAGNACHIP SEMICONDUCTOR CORP						
1045297	07/08/24 B	600	4.945	8	2,975-	2,975	
	ISSUE: 559663109 - MAGNOLIA OIL & GAS CORP CL A						
1045297	07/08/24 S	150	25.530	2	3,827	3,407	420
	ISSUE: 56600D107 - MARAVAI LIFESCIENCES HLDGS INC CL A						
1045297	07/08/24 B	1,250	7.408	18	9,278-	9,278	
	ISSUE: 57637H103 - MASTERCRAFT BOAT HOLDINGS INC						
1045297	07/08/24 B	1,300	17.725	18	23,060-	23,060	
	ISSUE: 591520200 - METHODE ELECTRONICS INC						
1045297	07/08/24 B	650	9.780	9	6,366-	6,366	
	ISSUE: 624756102 - MUELLER INDS INC COM						
1045297	07/08/24 S	100	56.628	2	5,661	3,858	1,803
	ISSUE: 65158N102 - NEWMARK GROUP INC CL A						
1045297	07/08/24 B	2,100	10.118	29	21,278-	21,278	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 668074305 - NORTHWESTERN ENERGY GROUP, INC						
1045297	07/08/24 B	200	49.150	3	9,833-	9,833	
	ISSUE: 671044105 - OSI SYS INC						
1045297	07/08/24 B	100	138.330	1	13,834-	13,834	
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045297	07/08/24 S	175	231.720	4	40,547	24,322	16,226
	ISSUE: 68554V108 - ORASURE TECHNOLOGIES INC						
1045297	07/08/24 B	400	4.060	6	1,630-	1,630	
	ISSUE: 688239201 - OSHKOSH CORPORATION						
1045297	07/08/24 S	400	103.823	7	41,522	41,163	360
	ISSUE: 69047Q102 - OVINTIV INC						
1045297	07/08/24 S	350	46.330	5	16,210	15,456	754
	ISSUE: 724078100 - PIPER SANDLER COMPANIES						
1045297	07/08/24 S	125	231.498	3	28,935	18,623	10,312
	ISSUE: 74179A107 - PRINCETON BANCORP INC						
1045297	07/08/24 B	300	33.130	4	9,943-	9,943	
	ISSUE: 74736K101 - QORVO INC						
1045297	07/08/24 S	300	121.642	5	36,487	32,460	4,027
	ISSUE: 747619104 - QUANEX BUILDING PRODUCTS CORP						
1045297	07/08/24 B	250	26.860	4	6,719-	6,719	
	ISSUE: 761624105 - REX AMERICAN RESOURCES CORPORATION						
1045297	07/08/24 B	550	43.140	8	23,735-	23,735	
	ISSUE: 816300107 - SELECTIVE INS GROUP INC						
1045297	07/08/24 S	150	92.319	2	13,845	14,882	-1,036
	ISSUE: 83570H108 - SONOS INC						
1045297	07/08/24 B	150	14.660	2	2,201-	2,201	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 84790A105 - SPECTRUM BRANDS HOLDINGS INC						
1045297	07/08/24 B	50	84.300	1	4,216-	4,216	
	ISSUE: 860630102 - STIFEL FINANCIAL CORPORATION						
1045297	07/08/24 S	100	81.480	2	8,146	6,502	1,644
	ISSUE: 86183P102 - STONERIDGE INC						
1045297	07/08/24 B	150	14.560	2	2,186-	2,186	
	ISSUE: 887399103 - METALLUS INC						
1045297	07/08/24 B	150	19.870	2	2,983-	2,983	
	ISSUE: 898349204 - TRUSTCO BANK CORP NY						
1045297	07/08/24 B	250	28.189	4	7,051-	7,051	
	ISSUE: 91347P105 - UNIVERSAL DISPLAY CORP						
1045297	07/08/24 S	50	222.520	1	11,125	8,128	2,997
	ISSUE: 917047102 - URBAN OUTFITTERS INC						
1045297	07/08/24 S	500	43.350	8	21,667	17,097	4,571
	ISSUE: 92242T101 - V2X, INC						
1045297	07/08/24 B	500	48.710	7	24,362-	24,362	
	ISSUE: 938824109 - WAFD, INC						
1045297	07/08/24 B	600	28.078	8	16,855-	16,855	
	ISSUE: G3223R108 - EVEREST GROUP, LTD.						
1045297	07/09/24 S	50	374.905	1	18,744	17,930	814
	ISSUE: G6564A105 - NOMAD FOODS LTD						
1045297	07/09/24 B	200	16.480	3	3,299-	3,299	
	ISSUE: M5425M103 - INMODE LTD						
1045297	07/09/24 B	300	17.321	4	5,201-	5,201	
	ISSUE: 00246W103 - AXT INC						
1045297	07/09/24 B	150	3.380	2	509-	509	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 00402L107 - ACADEMY SPORTS & OUTDOORS INC						
1045297	07/09/24 S	100	52.150	2	5,213	5,457	-244
	ISSUE: 02553E106 - AMERICAN EAGLE OUTFITTER INC						
1045297	07/09/24 S	150	20.020	2	3,001	2,544	457
	ISSUE: 03784Y200 - APPLE HOSPITALITY REIT INC REIT						
1045297	07/09/24 B	150	14.020	2	2,105-	2,105	
	ISSUE: 04911A107 - ATLANTIC UNION BANKSHARES CORP						
1045297	07/09/24 B	450	32.673	6	14,709-	14,709	
	ISSUE: 094235108 - BLOOMIN' BRANDS						
1045297	07/09/24 B	600	16.980	8	10,196-	10,196	
	ISSUE: 171484108 - CHURCHILL DOWNS INC						
1045297	07/09/24 S	100	138.880	2	13,886	12,528	1,358
	ISSUE: 227483104 - CROSS COUNTRY HEALTH CARE INC						
1045297	07/09/24 B	300	13.085	4	3,930-	3,930	
	ISSUE: 231561101 - CURTISS WRIGHT CORP						
1045297	07/09/24 S	25	273.650	1	6,841	5,200	1,641
	ISSUE: 27627N105 - EASTERN BANKSHARES INC						
1045297	07/09/24 B	300	13.660	4	4,102-	4,102	
	ISSUE: 29084Q100 - EMCOR GROUP INC						
1045297	07/09/24 S	25	365.770	1	9,144	5,601	3,542
	ISSUE: 29332G102 - ENHABIT INC						
1045297	07/09/24 B	150	8.650	2	1,300-	1,300	
	ISSUE: 31946M103 - FIRST CITIZENS BANCSHARES INC CL A						
1045297	07/09/24 S	50	1,729.108	3	86,452	68,020	18,432
	ISSUE: 42250P103 - HEALTHPEAK OP, LLC. REIT						
1045297	07/09/24 S	150	19.640	2	2,944	2,499	445

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 44925C103 - ICF INTERNATIONAL INC						
1045297	07/09/24 B	50	131.720	1	6,587-	6,587	
	ISSUE: 457985208 - INTEGRA LIFESCIENCES HOLDING						
1045297	07/09/24 B	150	29.040	2	4,358-	4,358	
	ISSUE: 55933J203 - MAGNACHIP SEMICONDUCTOR CORP						
1045297	07/09/24 B	600	4.910	8	2,954-	2,954	
	ISSUE: 559663109 - MAGNOLIA OIL & GAS CORP CL A						
1045297	07/09/24 S	150	25.360	2	3,802	3,407	395
	ISSUE: 56600D107 - MARAVAI LIFESCIENCES HLDGS INC CL A						
1045297	07/09/24 B	350	7.360	5	2,581-	2,581	
	ISSUE: 57637H103 - MASTERCRAFT BOAT HOLDINGS INC						
1045297	07/09/24 B	150	17.750	2	2,665-	2,665	
	ISSUE: 65158N102 - NEWMARK GROUP INC CL A						
1045297	07/09/24 B	1,450	10.136	20	14,717-	14,717	
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045297	07/09/24 S	25	233.740	1	5,843	3,475	2,368
	ISSUE: 688239201 - OSHKOSH CORPORATION						
1045297	07/09/24 S	100	102.859	2	10,284	10,291	-6
	ISSUE: 69047Q102 - OVINTIV INC						
1045297	07/09/24 S	150	46.677	2	6,999	6,624	375
	ISSUE: 690742101 - OWENS CORNING INC						
1045297	07/09/24 S	50	167.288	1	8,363	7,196	1,168
	ISSUE: 724078100 - PIPER SANDLER COMPANIES						
1045297	07/09/24 S	50	232.730	1	11,635	7,449	4,186
	ISSUE: 81617J301 - SELECT WATER SOLUTIONS INC						
1045297	07/09/24 B	150	10.237	2	1,538-	1,538	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 82706C108 - SILICON MOTION TECHNOLOGY ADR						
1045297	07/09/24 B	150	79.863	2	11,982-	11,982	
	ISSUE: 83570H108 - SONOS INC						
1045297	07/09/24 B	200	14.500	3	2,903-	2,903	
	ISSUE: 860630102 - STIFEL FINANCIAL CORPORATION						
1045297	07/09/24 S	50	81.530	1	4,076	3,251	825
	ISSUE: 866082100 - SUMMIT HOTEL PROPERTIES INC						
1045297	07/09/24 B	150	5.710	2	859-	859	
	ISSUE: 876030107 - TAPESTRY INC						
1045297	07/09/24 S	350	41.780	5	14,618	11,662	2,956
	ISSUE: 887399103 - METALLUS INC						
1045297	07/09/24 B	150	19.650	2	2,950-	2,950	
	ISSUE: 91347P105 - UNIVERSAL DISPLAY CORP						
1045297	07/09/24 S	25	223.222	1	5,580	4,064	1,516
	ISSUE: 917047102 - URBAN OUTFITTERS INC						
1045297	07/09/24 S	150	43.480	2	6,520	5,129	1,391
	ISSUE: 92839U206 - VISTEON CORP						
1045297	07/09/24 B	50	104.620	1	5,232-	5,232	
	ISSUE: 947890109 - WEBSTER FINL CORP WATERBURY COM						
1045297	07/09/24 S	150	43.570	2	6,533	6,378	156
	ISSUE: G6564A105 - NOMAD FOODS LTD						
1045297	07/10/24 B	250	16.381	3	4,099-	4,099	
	ISSUE: G7997W102 - SEADRILL LTD						
1045297	07/10/24 B	100	50.650	1	5,066-	5,066	
	ISSUE: G7997W102 - SEADRILL LTD						
1045297	07/10/24 B	100	50.400	1	5,041-	5,041	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: M5425M103 - INMODE LTD						
1045297	07/10/24 B	150	17.420	2	2,615-	2,615	
	ISSUE: M84116108 - SILICOM LTD						
1045297	07/10/24 B	150	15.278	2	2,294-	2,294	
	ISSUE: 00246W103 - AXT INC						
1045297	07/10/24 B	950	3.440	13	3,281-	3,281	
	ISSUE: 00676P107 - ADEIA INC						
1045297	07/10/24 B	250	11.150	4	2,791-	2,791	
	ISSUE: 02553E106 - AMERICAN EAGLE OUTFITTER INC						
1045297	07/10/24 S	200	20.080	3	4,013	3,392	621
	ISSUE: 03475V101 - ANGIODYNAMICS INC						
1045297	07/10/24 B	400	5.545	6	2,224-	2,224	
	ISSUE: 05577W200 - BRP INC						
1045297	07/10/24 S	50	63.080	1	3,153	3,816	-663
	ISSUE: 094235108 - BLOOMIN' BRANDS						
1045297	07/10/24 B	400	16.340	6	6,542-	6,542	
	ISSUE: 105368203 - BRANDYWINE REALTY TRUST (REIT)						
1045297	07/10/24 B	150	4.295	2	646-	646	
	ISSUE: 19247G107 - COHERENT CORP						
1045297	07/10/24 S	100	76.400	2	7,638	3,763	3,875
	ISSUE: 199333105 - COLUMBUS MCKINNON CORP						
1045297	07/10/24 B	150	32.560	2	4,886-	4,886	
	ISSUE: 227483104 - CROSS COUNTRY HEALTH CARE INC						
1045297	07/10/24 B	200	12.950	3	2,593-	2,593	
	ISSUE: 231561101 - CURTISS WRIGHT CORP						
1045297	07/10/24 S	25	280.080	1	7,001	5,200	1,802

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 24665A103 - DELEK US HOLDINGS INC						
1045297	07/10/24 B	150	22.020	2	3,305-	3,305	
	ISSUE: 25960R105 - DOUGLAS DYNAMICS INC						
1045297	07/10/24 B	150	21.440	2	3,218-	3,218	
	ISSUE: 31946M103 - FIRST CITIZENS BANCSHARES INC CL A						
1045297	07/10/24 S	25	1,732.332	2	43,307	34,010	9,297
	ISSUE: 381013101 - GOLDEN ENTERTAINMENT INC						
1045297	07/10/24 B	300	28.880	4	8,668-	8,668	
	ISSUE: 42250P103 - HEALTHPEAK OP, LLC. REIT						
1045297	07/10/24 S	350	19.720	5	6,897	5,832	1,065
	ISSUE: 44925C103 - ICF INTERNATIONAL INC						
1045297	07/10/24 B	50	129.320	1	6,467-	6,467	
	ISSUE: 457985208 - INTEGRA LIFESCIENCES HOLDING						
1045297	07/10/24 B	200	29.170	3	5,837-	5,837	
	ISSUE: 482738101 - KVH INDUSTRIES INC						
1045297	07/10/24 B	350	4.300	5	1,510-	1,510	
	ISSUE: 49803T300 - KITE REALTY GROUP TRUST REIT						
1045297	07/10/24 S	200	22.125	3	4,422	4,191	231
	ISSUE: 505336107 - LA-Z-BOY INCORPORATED						
1045297	07/10/24 B	150	37.520	2	5,630-	5,630	
	ISSUE: 55306N104 - MKS INSTRUMENTS INC						
1045297	07/10/24 S	50	141.710	1	7,085	5,012	2,073
	ISSUE: 559663109 - MAGNOLIA OIL & GAS CORP CL A						
1045297	07/10/24 S	200	25.550	3	5,107	4,543	564
	ISSUE: 57637H103 - MASTERCRAFT BOAT HOLDINGS INC						
1045297	07/10/24 B	200	17.640	3	3,531-	3,531	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 591520200 - METHODE ELECTRONICS INC						
1045297	07/10/24 B	150	9.302	2	1,397-	1,397	
	ISSUE: 624756102 - MUELLER INDS INC COM						
1045297	07/10/24 S	100	57.150	2	5,713	3,858	1,855
	ISSUE: 74736K101 - QORVO INC						
1045297	07/10/24 S	50	124.120	1	6,205	5,410	795
	ISSUE: 747619104 - QUANEX BUILDING PRODUCTS CORP						
1045297	07/10/24 B	150	26.259	2	3,941-	3,941	
	ISSUE: 81617J301 - SELECT WATER SOLUTIONS INC						
1045297	07/10/24 B	150	10.330	2	1,552-	1,552	
	ISSUE: 82706C108 - SILICON MOTION TECHNOLOGY ADR						
1045297	07/10/24 B	100	80.313	1	8,033-	8,033	
	ISSUE: 83570H108 - SONOS INC						
1045297	07/10/24 B	150	14.307	2	2,148-	2,148	
	ISSUE: 86183P102 - STONERIDGE INC						
1045297	07/10/24 B	200	14.140	3	2,831-	2,831	
	ISSUE: 866082100 - SUMMIT HOTEL PROPERTIES INC						
1045297	07/10/24 B	500	5.730	7	2,872-	2,872	
	ISSUE: 90984P303 - UNITED COMMUNITY BANKS INC						
1045297	07/10/24 B	200	25.560	3	5,115-	5,115	
	ISSUE: 92242T101 - V2X, INC						
1045297	07/10/24 B	200	47.846	3	9,572-	9,572	
	ISSUE: 969904101 - WILLIAM SONOMA INC COM						
1045297	07/10/24 S	50	145.150	1	7,257	3,530	3,727
	ISSUE: G3223R108 - EVEREST GROUP, LTD.						
1045297	07/12/24 S	25	381.470	1	9,536	8,965	571

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: G6564A105 - NOMAD FOODS LTD						
1045297	07/12/24 B	350	16.890	5	5,916-	5,916	
	ISSUE: M84116108 - SILICOM LTD						
1045297	07/12/24 B	200	15.745	3	3,152-	3,152	
	ISSUE: 05577W200 - BRP INC						
1045297	07/12/24 S	250	68.600	4	17,146	19,080	-1,934
	ISSUE: 105368203 - BRANDYWINE REALTY TRUST (REIT)						
1045297	07/12/24 B	350	4.670	5	1,639-	1,639	
	ISSUE: 171484108 - CHURCHILL DOWNS INC						
1045297	07/12/24 S	25	141.600	0	3,540	3,132	408
	ISSUE: 19247G107 - COHERENT CORP						
1045297	07/12/24 S	100	77.230	2	7,721	3,763	3,958
	ISSUE: 27627N105 - EASTERN BANKSHARES INC						
1045297	07/12/24 B	350	15.130	5	5,300-	5,300	
	ISSUE: 31946M103 - FIRST CITIZENS BANCSHARES INC CL A						
1045297	07/12/24 S	50	1,755.000	3	87,747	68,020	19,727
	ISSUE: 320817109 - FIRST MERCHANTS CORPORATION COM						
1045297	07/12/24 B	150	35.910	2	5,389-	5,389	
	ISSUE: 381013101 - GOLDEN ENTERTAINMENT INC						
1045297	07/12/24 B	150	30.040	2	4,508-	4,508	
	ISSUE: 421298100 - HAYWARD HOLDINGS INC						
1045297	07/12/24 B	150	13.310	2	1,999-	1,999	
	ISSUE: 42250P103 - HEALTHPEAK OP, LLC. REIT						
1045297	07/12/24 S	250	20.550	4	5,134	4,165	968
	ISSUE: 423452101 - HELMERICH & PAYNE INC COM						
1045297	07/12/24 B	200	37.370	3	7,477-	7,477	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 505336107 - LA-Z-BOY INCORPORATED						
1045297	07/12/24 B	200	40.640	3	8,131-	8,131	
	ISSUE: 55933J203 - MAGNACHIP SEMICONDUCTOR CORP						
1045297	07/12/24 B	250	5.147	4	1,290-	1,290	
	ISSUE: 74179A107 - PRINCETON BANCORP INC						
1045297	07/12/24 B	150	35.700	2	5,357-	5,357	
	ISSUE: 758750103 - REGAL REXNORD CORPORATION						
1045297	07/12/24 S	50	146.140	1	7,306	8,110	-803
	ISSUE: 761624105 - REX AMERICAN RESOURCES CORPORATION						
1045297	07/12/24 B	150	46.563	2	6,987-	6,987	
	ISSUE: 83570H108 - SONOS INC						
1045297	07/12/24 B	150	15.037	2	2,258-	2,258	
	ISSUE: 866082100 - SUMMIT HOTEL PROPERTIES INC						
1045297	07/12/24 B	450	5.900	6	2,661-	2,661	
	ISSUE: 917047102 - URBAN OUTFITTERS INC						
1045297	07/12/24 S	150	47.520	2	7,126	5,129	1,997
	ISSUE: 969904101 - WILLIAM SONOMA INC COM						
1045297	07/12/24 S	25	158.640	0	3,966	1,765	2,201
	ISSUE: G3223R108 - EVEREST GROUP, LTD.						
1045297	07/15/24 S	140	393.972	3	55,153	50,205	4,948
	ISSUE: G4388N106 - HELEN OF TROY LTD						
1045297	07/15/24 S	50	63.020	1	3,150	5,810	-2,660
	ISSUE: G50871105 - JAZZ PHARMACEUTICALS PLC						
1045297	07/15/24 S	100	103.582	2	10,357	13,902	-3,545
	ISSUE: G6564A105 - NOMAD FOODS LTD						
1045297	07/15/24 S	950	17.340	14	16,459	17,039	-580

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: G7997W102 - SEADRILL LTD						
1045297	07/15/24 S	50	54.470	1	2,723	2,271	452
	ISSUE: G97822103 - PERRIGO CO PLC						
1045297	07/15/24 S	700	26.784	10	18,738	23,455	-4,716
	ISSUE: M84116108 - SILICOM LTD						
1045297	07/15/24 S	250	15.900	4	3,971	6,365	-2,394
	ISSUE: M87915274 - TOWER SEMICONDUCTOR LTD						
1045297	07/15/24 S	650	42.219	10	27,432	19,289	8,144
	ISSUE: 001744101 - AMN HEALTHCARE SERVICES INCORPORATED						
1045297	07/15/24 S	50	51.013	1	2,550	3,910	-1,360
	ISSUE: 00191U102 - ASGN INCORPORATED						
1045297	07/15/24 S	300	97.810	5	29,338	25,005	4,333
	ISSUE: 00676P107 - ADEIA INC						
1045297	07/15/24 S	550	11.464	8	6,297	5,519	778
	ISSUE: 008492100 - AGREE REALTY						
1045297	07/15/24 S	350	64.731	6	22,650	19,742	2,909
	ISSUE: 02553E106 - AMERICAN EAGLE OUTFITTER INC						
1045297	07/15/24 S	900	20.689	13	18,607	15,264	3,343
	ISSUE: 02913V103 - AMERICAN PUBLIC EDUCATION INC						
1045297	07/15/24 S	550	18.531	8	10,184	2,893	7,291
	ISSUE: 030506109 - AMERICAN WOODMARK CORP						
1045297	07/15/24 S	50	88.880	1	4,443	3,884	560
	ISSUE: 03784Y200 - APPLE HOSPITALITY REIT INC REIT						
1045297	07/15/24 S	2,300	14.752	33	33,896	34,547	-650
	ISSUE: 05577W200 - BRP INC						
1045297	07/15/24 S	150	69.483	2	10,420	11,448	-1,028

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 11135E203 - BROADSTONE NET LEASE INC						
1045297	07/15/24 S	300	16.975	4	5,088	4,781	307
	ISSUE: 114340102 - AZENTA INC						
1045297	07/15/24 S	500	53.728	8	26,856	28,190	-1,334
	ISSUE: 171484108 - CHURCHILL DOWNS INC						
1045297	07/15/24 S	75	144.090	1	10,805	9,396	1,409
	ISSUE: 19247G107 - COHERENT CORP						
1045297	07/15/24 S	350	79.461	6	27,806	13,171	14,635
	ISSUE: 192576106 - COHU INCORPORATED						
1045297	07/15/24 S	400	34.950	6	13,974	14,721	-748
	ISSUE: 197236102 - COLUMBIA BANKING SYSTEM INC						
1045297	07/15/24 S	150	22.305	2	3,344	3,053	291
	ISSUE: 199333105 - COLUMBUS MCKINNON CORP						
1045297	07/15/24 S	500	35.423	8	17,704	18,677	-973
	ISSUE: 199908104 - COMFORT SYSTEMS USA INCORPORATED						
1045297	07/15/24 S	275	326.200	6	89,699	50,757	38,942
	ISSUE: 201723103 - COMMERCIAL METALS COMPANY						
1045297	07/15/24 S	250	57.278	4	14,316	14,073	243
	ISSUE: 20369C106 - COMMUNITY HEALTHCARE TRUST INC REIT						
1045297	07/15/24 S	850	25.404	13	21,581	25,128	-3,548
	ISSUE: 203937107 - COMMUNITY WEST BANCSHARES						
1045297	07/15/24 S	150	20.098	2	3,013	2,984	29
	ISSUE: 227483104 - CROSS COUNTRY HEALTH CARE INC						
1045297	07/15/24 S	600	14.262	9	8,548	14,971	-6,423
	ISSUE: 231561101 - CURTISS WRIGHT CORP						
1045297	07/15/24 S	25	279.540	1	6,988	5,200	1,788

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 235825205 - DANA INCORPORATED						
1045297	07/15/24 S	750	12.063	11	9,037	11,867	-2,831
	ISSUE: 24665A103 - DELEK US HOLDINGS INC						
1045297	07/15/24 S	850	22.901	12	19,454	21,625	-2,171
	ISSUE: 252784301 - DIAMONDROCK HOSPITALITY COMPANY REIT						
1045297	07/15/24 S	950	8.460	14	8,023	7,679	344
	ISSUE: 25432X102 - DIME COMMUNITY BANCSHARES INC						
1045297	07/15/24 S	500	22.719	7	11,352	10,558	794
	ISSUE: 25960R105 - DOUGLAS DYNAMICS INC						
1045297	07/15/24 S	150	23.140	2	3,469	4,491	-1,022
	ISSUE: 29084Q100 - EMCOR GROUP INC						
1045297	07/15/24 S	75	381.297	2	28,595	16,804	11,792
	ISSUE: 29261A100 - ENCOMPASS HEALTH CORP						
1045297	07/15/24 S	350	86.514	6	30,274	24,864	5,410
	ISSUE: 30161Q104 - EXELIXIS INC						
1045297	07/15/24 S	650	22.519	10	14,628	14,554	74
	ISSUE: 31946M103 - FIRST CITIZENS BANCSHARES INC CL A						
1045297	07/15/24 S	50	1,785.360	3	89,265	68,020	21,245
	ISSUE: 31983A103 - FIRST COMMUNITY BANKSHARES, INC						
1045297	07/15/24 S	900	40.167	14	36,137	27,837	8,300
	ISSUE: 320817109 - FIRST MERCHANTS CORPORATION COM						
1045297	07/15/24 S	200	36.865	3	7,370	6,038	1,332
	ISSUE: 368678108 - GENCOR INDUSTRIES INC						
1045297	07/15/24 S	600	19.921	9	11,944	8,672	3,271
	ISSUE: 374689107 - GIBRALTAR INDUSTRIES INC						
1045297	07/15/24 S	200	75.007	3	14,998	14,445	553

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 381013101 - GOLDEN ENTERTAINMENT INC						
1045297	07/15/24 S	150	29.719	2	4,456	4,860	-405
	ISSUE: 387328107 - GRANITE CONSTRUCTION INCORPORATED						
1045297	07/15/24 S	700	64.456	11	45,108	28,785	16,324
	ISSUE: 397624107 - GREIF INC COMMON CL A						
1045297	07/15/24 S	300	60.513	5	18,149	19,361	-1,211
	ISSUE: 404251100 - HNI CORPORATION						
1045297	07/15/24 S	950	48.355	15	45,923	31,455	14,468
	ISSUE: 413160102 - HARMONIC LIGHTWAVES INC COM						
1045297	07/15/24 S	500	12.142	7	6,064	5,316	748
	ISSUE: 421298100 - HAYWARD HOLDINGS INC						
1045297	07/15/24 S	200	13.565	3	2,710	2,941	-231
	ISSUE: 42250P103 - HEALTHPEAK OP, LLC. REIT						
1045297	07/15/24 S	550	20.570	8	11,305	9,164	2,142
	ISSUE: 422819102 - HEIDRICK & STRUGGLES INTL INC						
1045297	07/15/24 S	700	32.489	10	22,732	19,593	3,139
	ISSUE: 42330P107 - HELIX ENERGY SOLUTIONS GRP						
1045297	07/15/24 S	1,150	12.660	17	14,543	11,595	2,948
	ISSUE: 423452101 - HELMERICH & PAYNE INC COM						
1045297	07/15/24 S	250	39.653	4	9,909	9,907	2
	ISSUE: 447011107 - HUNTSMAN CORPORATION						
1045297	07/15/24 S	150	22.735	2	3,408	3,824	-415
	ISSUE: 44925C103 - ICF INTERNATIONAL INC						
1045297	07/15/24 S	300	133.586	5	40,071	40,475	-404
	ISSUE: 457030104 - INGLES MARKETS INC CL A						
1045297	07/15/24 S	250	73.135	4	18,280	18,537	-257

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 465741106 - ITRON INC COM						
1045297	07/15/24 S	400	104.832	7	41,926	25,232	16,693
	ISSUE: 482738101 - KVH INDUSTRIES INC						
1045297	07/15/24 S	1,000	4.624	14	4,610	5,280	-670
	ISSUE: 483007704 - KAISER ALUMINUM CORPORATION						
1045297	07/15/24 S	50	95.620	1	4,780	3,732	1,048
	ISSUE: 48666K109 - KB HOME COM						
1045297	07/15/24 S	550	77.128	9	42,412	27,940	14,472
	ISSUE: 49803T300 - KITE REALTY GROUP TRUST REIT						
1045297	07/15/24 S	150	23.175	2	3,474	3,143	331
	ISSUE: 501242101 - KULICKE & SOFFA INDUSTRIES INC						
1045297	07/15/24 S	250	52.373	4	13,089	12,585	505
	ISSUE: 50216C108 - LSI INDUSTRIES INC						
1045297	07/15/24 S	3,450	15.303	50	52,745	54,156	-1,411
	ISSUE: 502160104 - LSB INDUSTRIES INC						
1045297	07/15/24 S	950	8.010	14	7,596	9,483	-1,888
	ISSUE: 505336107 - LA-Z-BOY INCORPORATED						
1045297	07/15/24 S	250	41.022	4	10,252	7,891	2,361
	ISSUE: 529043101 - LXP INDUSTRIAL TRUST REIT						
1045297	07/15/24 S	1,350	9.860	19	13,291	13,113	178
	ISSUE: 55306N104 - MKS INSTRUMENTS INC						
1045297	07/15/24 S	150	143.780	3	21,564	15,035	6,530
	ISSUE: 55825T103 - MADISON SQUARE GARDEN SPORTS CORP.						
1045297	07/15/24 S	100	197.200	2	19,718	17,678	2,040
	ISSUE: 558256103 - MADISON SQUARE GARDEN ETMT CORP CL A						
1045297	07/15/24 S	850	37.643	13	31,983	27,236	4,747

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 57637H103 - MASTERCRAFT BOAT HOLDINGS INC						
1045297	07/15/24 S	700	19.243	10	13,460	14,716	-1,256
	ISSUE: 591520200 - METHODE ELECTRONICS INC						
1045297	07/15/24 S	500	13.682	7	6,834	13,014	-6,180
	ISSUE: 600551204 - MILLER INDUSTRIES INC/TENN						
1045297	07/15/24 S	800	59.793	13	47,822	31,943	15,879
	ISSUE: 635906100 - NATIONAL HEALTHCARE CORP						
1045297	07/15/24 S	300	121.497	5	36,444	19,785	16,659
	ISSUE: 668074305 - NORTHWESTERN ENERGY GROUP, INC						
1045297	07/15/24 S	650	51.282	10	33,323	32,567	756
	ISSUE: 671044105 - OSI SYS INC						
1045297	07/15/24 S	100	146.383	2	14,636	13,129	1,507
	ISSUE: 675234108 - OCEANFIRST FINL CORP COM						
1045297	07/15/24 S	500	17.466	7	8,726	8,321	405
	ISSUE: 680223104 - OLD REPUBLIC INTL CORP COM						
1045297	07/15/24 S	300	31.747	4	9,520	8,205	1,315
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045297	07/15/24 S	75	230.053	2	17,252	10,424	6,829
	ISSUE: 688239201 - OSHKOSH CORPORATION						
1045297	07/15/24 S	100	110.191	2	11,017	10,291	727
	ISSUE: 69047Q102 - OVINTIV INC						
1045297	07/15/24 S	200	48.750	3	9,747	8,832	915
	ISSUE: 690742101 - OWENS CORNING INC						
1045297	07/15/24 S	25	176.930	0	4,423	3,598	825
	ISSUE: 720190206 - PIEDMONT OFFICE REALTY TRUST-A						
1045297	07/15/24 S	250	8.170	4	2,039	1,678	361

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 724078100 - PIPER SANDLER COMPANIES						
1045297	07/15/24 S	400	248.584	8	99,425	59,592	39,833
	ISSUE: 731068102 - POLARIS INC						
1045297	07/15/24 S	100	81.868	2	8,185	10,357	-2,172
	ISSUE: 736508847 - PORTLAND GENERAL ELECTRIC CO						
1045297	07/15/24 S	750	44.924	11	33,682	31,849	1,832
	ISSUE: 743312100 - PROGRESS SOFTWARE CORP						
1045297	07/15/24 S	650	55.271	10	35,916	38,332	-2,416
	ISSUE: 74386T105 - PROVIDENT FINANCIAL SERVICES INC						
1045297	07/15/24 S	661	16.766	10	11,072	10,728	344
	ISSUE: 74736K101 - QORVO INC						
1045297	07/15/24 S	100	126.263	2	12,625	10,820	1,805
	ISSUE: 747619104 - QUANEX BUILDING PRODUCTS CORP						
1045297	07/15/24 S	150	28.147	2	4,220	4,070	150
	ISSUE: 758750103 - REGAL REXNORD CORPORATION						
1045297	07/15/24 S	150	150.157	3	22,521	24,329	-1,808
	ISSUE: 761624105 - REX AMERICAN RESOURCES CORPORATION						
1045297	07/15/24 S	400	47.034	6	18,807	16,028	2,780
	ISSUE: 78573L106 - SABRA HEALTH CARE REIT INC						
1045297	07/15/24 S	1,000	16.053	14	16,038	12,624	3,414
	ISSUE: 806882106 - RADIUS RECYCLING, INC.						
1045297	07/15/24 S	600	16.904	9	10,134	18,202	-8,068
	ISSUE: 81617J301 - SELECT WATER SOLUTIONS INC						
1045297	07/15/24 S	300	10.950	4	3,281	2,280	1,001
	ISSUE: 816300107 - SELECTIVE INS GROUP INC						
1045297	07/15/24 S	350	98.318	6	34,406	34,724	-318

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 84790A105 - SPECTRUM BRANDS HOLDINGS INC						
1045297	07/15/24 S	300	82.457	5	24,732	24,956	-224
	ISSUE: 860630102 - STIFEL FINANCIAL CORPORATION						
1045297	07/15/24 S	300	85.652	5	25,691	19,506	6,185
	ISSUE: 86183P102 - STONERIDGE INC						
1045297	07/15/24 S	750	16.260	11	12,184	14,510	-2,326
	ISSUE: 86333M108 - STRIDE INC						
1045297	07/15/24 S	350	70.271	6	24,589	14,872	9,718
	ISSUE: 876030107 - TAPESTRY INC						
1045297	07/15/24 S	150	43.060	2	6,457	4,998	1,459
	ISSUE: 898349204 - TRUSTCO BANK CORP NY						
1045297	07/15/24 S	1,000	31.553	15	31,538	28,389	3,149
	ISSUE: 90984P303 - UNITED COMMUNITY BANKS INC						
1045297	07/15/24 S	450	28.128	7	12,651	12,104	548
	ISSUE: 910340108 - UNITED FIRE GROUP INC						
1045297	07/15/24 S	900	21.609	13	19,435	18,539	896
	ISSUE: 91347P105 - UNIVERSAL DISPLAY CORP						
1045297	07/15/24 S	75	230.018	2	17,250	12,192	5,058
	ISSUE: 917047102 - URBAN OUTFITTERS INC						
1045297	07/15/24 S	200	46.250	3	9,247	6,839	2,408
	ISSUE: 927107409 - VILLAGE SUPER MKT INC CL A						
1045297	07/15/24 S	450	26.554	7	11,942	10,189	1,754
	ISSUE: 928298108 - VISHAY INTERTECHNOLOGY COMMON						
1045297	07/15/24 S	1,050	23.558	15	24,720	28,069	-3,349
	ISSUE: 92839U206 - VISTEON CORP						
1045297	07/15/24 S	200	111.272	3	22,251	25,408	-3,158

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 938824109 - WAFD, INC						
1045297	07/15/24 S	150	31.489	2	4,721	4,102	619
	ISSUE: 947890109 - WEBSTER FINL CORP WATERBURY COM						
1045297	07/15/24 S	150	47.820	2	7,171	6,378	793
	ISSUE: 969904101 - WILLIAM SONOMA INC COM						
1045297	07/15/24 S	275	156.670	5	43,079	19,415	23,664
	ISSUE: G50871105 - JAZZ PHARMACEUTICALS PLC						
1045297	07/16/24 S	50	104.620	1	5,230	6,951	-1,721
	ISSUE: G65431127 - NOBLE CORP PLC CL A						
1045297	07/16/24 S	400	47.596	6	19,032	18,285	747
	ISSUE: G6564A105 - NOMAD FOODS LTD						
1045297	07/16/24 S	550	17.805	8	9,785	9,865	-80
	ISSUE: G7997W102 - SEADRILL LTD						
1045297	07/16/24 S	50	53.840	1	2,691	2,271	420
	ISSUE: G97822103 - PERRIGO CO PLC						
1045297	07/16/24 S	350	27.108	5	9,483	11,727	-2,245
	ISSUE: M5425M103 - INMODE LTD						
1045297	07/16/24 S	150	18.601	2	2,788	3,748	-960
	ISSUE: M78673114 - PERION NETWORK LTD						
1045297	07/16/24 S	400	8.572	6	3,423	11,900	-8,477
	ISSUE: M84116108 - SILICOM LTD						
1045297	07/16/24 S	350	15.900	5	5,560	8,912	-3,352
	ISSUE: M87915274 - TOWER SEMICONDUCTOR LTD						
1045297	07/16/24 S	300	41.700	5	12,505	8,902	3,603
	ISSUE: 001744101 - AMN HEALTHCARE SERVICES INCORPORATED						
1045297	07/16/24 S	450	53.678	7	24,148	35,192	-11,044

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 00191U102 - ASGN INCORPORATED						
1045297	07/16/24 S	100	102.158	2	10,214	8,335	1,879
	ISSUE: 00676P107 - ADEIA INC						
1045297	07/16/24 S	150	11.720	2	1,756	1,505	251
	ISSUE: 02553E106 - AMERICAN EAGLE OUTFITTER INC						
1045297	07/16/24 S	150	21.215	2	3,180	2,544	636
	ISSUE: 02913V103 - AMERICAN PUBLIC EDUCATION INC						
1045297	07/16/24 S	150	19.140	2	2,869	789	2,080
	ISSUE: 030506109 - AMERICAN WOODMARK CORP						
1045297	07/16/24 S	100	90.914	2	9,090	7,767	1,323
	ISSUE: 03784Y200 - APPLE HOSPITALITY REIT INC REIT						
1045297	07/16/24 S	2,500	14.906	36	37,228	37,551	-323
	ISSUE: 05577W200 - BRP INC						
1045297	07/16/24 S	50	69.645	1	3,481	3,816	-335
	ISSUE: 084680107 - BERKSHIRE HILLS BANCORP INC						
1045297	07/16/24 S	350	26.023	5	9,103	7,346	1,757
	ISSUE: 094235108 - BLOOMIN' BRANDS						
1045297	07/16/24 S	300	17.727	4	5,314	7,164	-1,850
	ISSUE: 10258P102 - BOWLERO CORP CL A						
1045297	07/16/24 S	750	14.047	11	10,524	8,050	2,474
	ISSUE: 114340102 - AZENTA INC						
1045297	07/16/24 S	150	55.732	2	8,357	8,457	-100
	ISSUE: 192576106 - COHU INCORPORATED						
1045297	07/16/24 S	200	35.098	3	7,017	7,361	-344
	ISSUE: 197236102 - COLUMBIA BANKING SYSTEM INC						
1045297	07/16/24 S	500	22.997	7	11,491	10,176	1,315

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 199333105 - COLUMBUS MCKINNON CORP						
1045297	07/16/24 S	300	36.703	5	11,006	11,206	-200
	ISSUE: 199908104 - COMFORT SYSTEMS USA INCORPORATED						
1045297	07/16/24 S	25	332.580	1	8,314	4,614	3,700
	ISSUE: 201723103 - COMMERCIAL METALS COMPANY						
1045297	07/16/24 S	150	58.202	2	8,728	8,444	284
	ISSUE: 20369C106 - COMMUNITY HEALTHCARE TRUST INC REIT						
1045297	07/16/24 S	700	25.845	10	18,081	20,694	-2,613
	ISSUE: 203937107 - COMMUNITY WEST BANCSHARES						
1045297	07/16/24 S	300	21.007	4	6,298	5,967	331
	ISSUE: 219798105 - QUIDELORTHO CORP						
1045297	07/16/24 S	150	32.110	2	4,814	9,584	-4,769
	ISSUE: 227483104 - CROSS COUNTRY HEALTH CARE INC						
1045297	07/16/24 S	950	14.641	14	13,895	23,704	-9,809
	ISSUE: 231561101 - CURTISS WRIGHT CORP						
1045297	07/16/24 S	150	281.367	3	42,202	31,199	11,003
	ISSUE: 235825205 - DANA INCORPORATED						
1045297	07/16/24 S	750	12.312	11	9,223	11,867	-2,644
	ISSUE: 24665A103 - DELEK US HOLDINGS INC						
1045297	07/16/24 S	300	22.671	4	6,797	7,632	-835
	ISSUE: 252784301 - DIAMONDROCK HOSPITALITY COMPANY REIT						
1045297	07/16/24 S	400	8.585	6	3,428	3,233	195
	ISSUE: 25432X102 - DIME COMMUNITY BANCSHARES INC						
1045297	07/16/24 S	350	23.736	5	8,303	7,391	912
	ISSUE: 25960R105 - DOUGLAS DYNAMICS INC						
1045297	07/16/24 S	500	23.394	7	11,690	14,970	-3,280

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 29261A100 - ENCOMPASS HEALTH CORP						
1045297	07/16/24 S	50	86.360	1	4,317	3,552	765
	ISSUE: 30161Q104 - EXELIXIS INC						
1045297	07/16/24 S	300	22.815	4	6,840	6,717	123
	ISSUE: 31983A103 - FIRST COMMUNITY BANKSHARES, INC						
1045297	07/16/24 S	350	41.257	5	14,435	10,826	3,609
	ISSUE: 320817109 - FIRST MERCHANTS CORPORATION COM						
1045297	07/16/24 S	150	37.887	2	5,681	4,529	1,152
	ISSUE: 368678108 - GENCOR INDUSTRIES INC						
1045297	07/16/24 S	300	20.701	4	6,206	4,336	1,870
	ISSUE: 374689107 - GIBRALTAR INDUSTRIES INC						
1045297	07/16/24 S	300	77.624	5	23,282	21,668	1,614
	ISSUE: 381013101 - GOLDEN ENTERTAINMENT INC						
1045297	07/16/24 S	450	30.137	7	13,555	14,581	-1,026
	ISSUE: 387328107 - GRANITE CONSTRUCTION INCORPORATED						
1045297	07/16/24 S	200	65.454	3	13,088	8,224	4,863
	ISSUE: 397624107 - GREIF INC COMMON CL A						
1045297	07/16/24 S	200	61.430	3	12,283	12,907	-624
	ISSUE: 404251100 - HNI CORPORATION						
1045297	07/16/24 S	350	49.153	5	17,198	11,589	5,609
	ISSUE: 413160102 - HARMONIC LIGHTWAVES INC COM						
1045297	07/16/24 S	700	12.487	10	8,731	7,443	1,288
	ISSUE: 421298100 - HAYWARD HOLDINGS INC						
1045297	07/16/24 S	300	13.921	4	4,172	4,411	-239
	ISSUE: 42250P103 - HEALTHPEAK OP, LLC. REIT						
1045297	07/16/24 S	300	20.905	4	6,267	4,999	1,269

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 422819102 - HEIDRICK & STRUGGLES INTL INC						
1045297	07/16/24 S	550	33.428	8	18,377	15,394	2,983
	ISSUE: 42330P107 - HELIX ENERGY SOLUTIONS GRP						
1045297	07/16/24 S	950	12.754	14	12,103	9,579	2,524
	ISSUE: 423452101 - HELMERICH & PAYNE INC COM						
1045297	07/16/24 S	350	40.256	5	14,084	13,870	214
	ISSUE: 447011107 - HUNTSMAN CORPORATION						
1045297	07/16/24 S	450	23.243	7	10,453	11,471	-1,018
	ISSUE: 44925C103 - ICF INTERNATIONAL INC						
1045297	07/16/24 S	200	137.363	4	27,469	26,983	486
	ISSUE: 457030104 - INGLES MARKETS INC CL A						
1045297	07/16/24 S	50	73.691	1	3,684	3,707	-24
	ISSUE: 45781M101 - INNOVIVA INC						
1045297	07/16/24 S	750	17.160	11	12,859	9,609	3,250
	ISSUE: 48242W106 - KBR INC						
1045297	07/16/24 S	50	66.900	1	3,344	3,076	268
	ISSUE: 483007704 - KAISER ALUMINUM CORPORATION						
1045297	07/16/24 S	200	97.005	3	19,398	14,929	4,469
	ISSUE: 48666K109 - KB HOME COM						
1045297	07/16/24 S	150	80.573	2	12,084	7,620	4,464
	ISSUE: 49803T300 - KITE REALTY GROUP TRUST REIT						
1045297	07/16/24 S	350	23.507	5	8,222	7,334	888
	ISSUE: 501242101 - KULICKE & SOFFA INDUSTRIES INC						
1045297	07/16/24 S	50	52.180	1	2,608	2,517	91
	ISSUE: 50216C108 - LSI INDUSTRIES INC						
1045297	07/16/24 S	1,800	15.815	26	28,441	28,255	186

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 502160104 - LSB INDUSTRIES INC						
1045297	07/16/24 S	650	8.292	9	5,381	6,489	-1,108
	ISSUE: 505336107 - LA-Z-BOY INCORPORATED						
1045297	07/16/24 S	150	42.077	2	6,309	4,734	1,575
	ISSUE: 529043101 - LXP INDUSTRIAL TRUST REIT						
1045297	07/16/24 S	600	10.048	9	6,020	5,828	192
	ISSUE: 558256103 - MADISON SQUARE GARDEN ETMT CORP CL A						
1045297	07/16/24 S	600	37.963	9	22,769	19,226	3,543
	ISSUE: 55826T102 - SPHERE ENTERTAINMENT CO CL A						
1045297	07/16/24 S	150	44.410	2	6,659	5,285	1,374
	ISSUE: 55933J203 - MAGNACHIP SEMICONDUCTOR CORP						
1045297	07/16/24 S	2,350	5.226	33	12,247	18,881	-6,634
	ISSUE: 559663109 - MAGNOLIA OIL & GAS CORP CL A						
1045297	07/16/24 S	350	26.945	5	9,426	7,950	1,476
	ISSUE: 57637H103 - MASTERCRAFT BOAT HOLDINGS INC						
1045297	07/16/24 S	450	19.750	7	8,881	9,460	-579
	ISSUE: 591520200 - METHODE ELECTRONICS INC						
1045297	07/16/24 S	600	13.813	9	8,279	15,617	-7,338
	ISSUE: 600551204 - MILLER INDUSTRIES INC/TENN						
1045297	07/16/24 S	300	63.351	5	19,000	11,979	7,022
	ISSUE: 624756102 - MUELLER INDS INC COM						
1045297	07/16/24 S	450	63.360	7	28,505	17,361	11,144
	ISSUE: 635906100 - NATIONAL HEALTHCARE CORP						
1045297	07/16/24 S	200	124.065	3	24,810	13,190	11,620
	ISSUE: 65158N102 - NEWMARK GROUP INC CL A						
1045297	07/16/24 S	300	11.940	4	3,578	2,562	1,016

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 668074305 - NORTHWESTERN ENERGY GROUP, INC						
1045297	07/16/24 S	400	52.131	6	20,846	20,041	805
	ISSUE: 675234108 - OCEANFIRST FINL CORP COM						
1045297	07/16/24 S	500	17.972	7	8,979	8,321	658
	ISSUE: 680223104 - OLD REPUBLIC INTL CORP COM						
1045297	07/16/24 S	100	32.135	1	3,212	2,735	477
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045297	07/16/24 S	75	231.942	2	17,394	10,424	6,971
	ISSUE: 68554V108 - ORASURE TECHNOLOGIES INC						
1045297	07/16/24 S	500	4.383	7	2,184	3,129	-945
	ISSUE: 69047Q102 - OVINTIV INC						
1045297	07/16/24 S	450	48.434	7	21,788	19,872	1,917
	ISSUE: 720190206 - PIEDMONT OFFICE REALTY TRUST-A						
1045297	07/16/24 S	700	8.339	10	5,827	4,699	1,128
	ISSUE: 724078100 - PIPER SANDLER COMPANIES						
1045297	07/16/24 S	50	253.080	1	12,653	7,449	5,204
	ISSUE: 731068102 - POLARIS INC						
1045297	07/16/24 S	50	83.540	1	4,176	5,178	-1,002
	ISSUE: 736508847 - PORTLAND GENERAL ELECTRIC CO						
1045297	07/16/24 S	150	45.677	2	6,849	6,370	479
	ISSUE: 74179A107 - PRINCETON BANCORP INC						
1045297	07/16/24 S	150	37.750	2	5,660	4,478	1,182
	ISSUE: 743312100 - PROGRESS SOFTWARE CORP						
1045297	07/16/24 S	250	55.944	4	13,982	14,743	-761
	ISSUE: 74386T105 - PROVIDENT FINANCIAL SERVICES INC						
1045297	07/16/24 S	750	17.298	11	12,963	12,173	790

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 747619104 - QUANEX BUILDING PRODUCTS CORP						
1045297	07/16/24 S	150	29.510	2	4,424	4,070	354
	ISSUE: 758750103 - REGAL REXNORD CORPORATION						
1045297	07/16/24 S	100	156.150	2	15,613	16,219	-606
	ISSUE: 761624105 - REX AMERICAN RESOURCES CORPORATION						
1045297	07/16/24 S	650	47.559	10	30,904	26,045	4,858
	ISSUE: 78573L106 - SABRA HEALTH CARE REIT INC						
1045297	07/16/24 S	850	16.339	12	13,876	10,730	3,145
	ISSUE: 800363103 - SANDY SPRING BANCORP INC						
1045297	07/16/24 S	400	28.660	6	11,458	8,890	2,569
	ISSUE: 806882106 - RADIUS RECYCLING, INC.						
1045297	07/16/24 S	400	17.312	6	6,919	12,134	-5,215
	ISSUE: 81617J301 - SELECT WATER SOLUTIONS INC						
1045297	07/16/24 S	500	11.067	7	5,526	3,799	1,727
	ISSUE: 816300107 - SELECTIVE INS GROUP INC						
1045297	07/16/24 S	150	99.996	3	14,997	14,882	115
	ISSUE: 84790A105 - SPECTRUM BRANDS HOLDINGS INC						
1045297	07/16/24 S	200	83.538	3	16,704	16,637	67
	ISSUE: 860630102 - STIFEL FINANCIAL CORPORATION						
1045297	07/16/24 S	50	84.880	1	4,243	3,251	992
	ISSUE: 86333M108 - STRIDE INC						
1045297	07/16/24 S	250	71.346	4	17,833	10,623	7,210
	ISSUE: 866082100 - SUMMIT HOTEL PROPERTIES INC						
1045297	07/16/24 S	150	6.004	2	898	888	10
	ISSUE: 876030107 - TAPESTRY INC						
1045297	07/16/24 S	150	42.855	2	6,426	4,998	1,428

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 887399103 - METALLUS INC						
1045297	07/16/24 S	550	22.448	8	12,338	11,969	370
	ISSUE: 898349204 - TRUSTCO BANK CORP NY						
1045297	07/16/24 S	500	32.459	7	16,222	14,195	2,028
	ISSUE: 902788108 - UMB FINANCIAL CORP						
1045297	07/16/24 S	100	95.124	2	9,511	8,156	1,355
	ISSUE: 90984P303 - UNITED COMMUNITY BANKS INC						
1045297	07/16/24 S	500	29.020	7	14,502	13,448	1,054
	ISSUE: 910340108 - UNITED FIRE GROUP INC						
1045297	07/16/24 S	550	22.059	8	12,124	11,329	795
	ISSUE: 91347P105 - UNIVERSAL DISPLAY CORP						
1045297	07/16/24 S	75	232.121	2	17,408	12,192	5,216
	ISSUE: 917047102 - URBAN OUTFITTERS INC						
1045297	07/16/24 S	1,600	46.957	24	75,106	54,710	20,396
	ISSUE: 92242T101 - V2X, INC						
1045297	07/16/24 S	200	51.653	3	10,327	9,354	973
	ISSUE: 927107409 - VILLAGE SUPER MKT INC CL A						
1045297	07/16/24 S	350	26.820	5	9,382	7,925	1,457
	ISSUE: 928298108 - VISHAY INTERTECHNOLOGY COMMON						
1045297	07/16/24 S	600	24.107	9	14,456	16,039	-1,584
	ISSUE: 92839U206 - VISTEON CORP						
1045297	07/16/24 S	150	113.081	3	16,959	19,056	-2,097
	ISSUE: 938824109 - WAFD, INC						
1045297	07/16/24 S	450	32.450	7	14,596	12,305	2,291
	ISSUE: 947890109 - WEBSTER FINL CORP WATERBURY COM						
1045297	07/16/24 S	150	48.653	2	7,296	6,378	918

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 969904101 - WILLIAM SONOMA INC COM						
1045297	07/16/24 S	50	158.475	1	7,923	3,530	4,393
	ISSUE: G4388N106 - HELEN OF TROY LTD						
1045297	07/17/24 S	200	62.109	3	12,419	23,240	-10,821
	ISSUE: G50871105 - JAZZ PHARMACEUTICALS PLC						
1045297	07/17/24 S	350	107.490	6	37,616	48,656	-11,040
	ISSUE: G6564A105 - NOMAD FOODS LTD						
1045297	07/17/24 S	2,700	18.141	39	48,941	48,427	514
	ISSUE: G72800108 - PROTHENA CORP PLC						
1045297	07/17/24 S	750	23.842	11	17,870	30,206	-12,336
	ISSUE: G7997W102 - SEADRILL LTD						
1045297	07/17/24 S	50	54.500	1	2,724	2,271	453
	ISSUE: G97822103 - PERRIGO CO PLC						
1045297	07/17/24 S	1,550	27.769	23	43,019	51,935	-8,916
	ISSUE: M5425M103 - INMODE LTD						
1045297	07/17/24 S	600	19.192	9	11,507	14,993	-3,487
	ISSUE: M78673114 - PERION NETWORK LTD						
1045297	07/17/24 S	1,350	8.630	19	11,632	40,164	-28,532
	ISSUE: M84116108 - SILICOM LTD						
1045297	07/17/24 S	1,150	15.514	17	17,824	29,281	-11,457
	ISSUE: M87915274 - TOWER SEMICONDUCTOR LTD						
1045297	07/17/24 S	350	41.404	5	14,486	10,386	4,100
	ISSUE: 001744101 - AMN HEALTHCARE SERVICES INCORPORATED						
1045297	07/17/24 S	550	57.358	9	31,539	43,012	-11,474
	ISSUE: 00191U102 - ASGN INCORPORATED						
1045297	07/17/24 S	200	102.950	3	20,587	16,670	3,917

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 00246W103 - AXT INC						
1045297	07/17/24 S	900	3.941	13	3,534	3,003	531
	ISSUE: 00676P107 - ADEIA INC						
1045297	07/17/24 S	150	11.800	2	1,768	1,505	263
	ISSUE: 008492100 - AGREE REALTY						
1045297	07/17/24 S	100	66.844	2	6,683	5,640	1,042
	ISSUE: 02553E106 - AMERICAN EAGLE OUTFITTER INC						
1045297	07/17/24 S	1,000	21.172	15	21,157	16,960	4,197
	ISSUE: 02913V103 - AMERICAN PUBLIC EDUCATION INC						
1045297	07/17/24 S	450	19.227	7	8,646	2,367	6,279
	ISSUE: 030506109 - AMERICAN WOODMARK CORP						
1045297	07/17/24 S	500	92.299	8	46,141	38,835	7,306
	ISSUE: 03784Y200 - APPLE HOSPITALITY REIT INC REIT						
1045297	07/17/24 S	2,150	15.283	31	32,827	32,294	534
	ISSUE: 04911A107 - ATLANTIC UNION BANKSHARES CORP						
1045297	07/17/24 S	300	39.056	5	11,712	9,307	2,405
	ISSUE: 05577W200 - BRP INC						
1045297	07/17/24 S	300	70.270	5	21,076	22,896	-1,820
	ISSUE: 084680107 - BERKSHIRE HILLS BANCORP INC						
1045297	07/17/24 S	1,000	26.595	15	26,581	20,989	5,592
	ISSUE: 094235108 - BLOOMIN' BRANDS						
1045297	07/17/24 S	1,600	19.035	23	30,433	38,208	-7,775
	ISSUE: 10258P102 - BOWLERO CORP CL A						
1045297	07/17/24 S	1,250	14.129	18	17,643	13,417	4,226
	ISSUE: 114340102 - AZENTA INC						
1045297	07/17/24 S	400	56.438	6	22,569	22,552	17

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 171484108 - CHURCHILL DOWNS INC						
1045297	07/17/24 S	100	143.563	2	14,354	12,528	1,826
	ISSUE: 19247G107 - COHERENT CORP						
1045297	07/17/24 S	50	78.105	1	3,904	1,882	2,023
	ISSUE: 192576106 - COHU INCORPORATED						
1045297	07/17/24 S	1,300	35.014	19	45,499	47,845	-2,346
	ISSUE: 197236102 - COLUMBIA BANKING SYSTEM INC						
1045297	07/17/24 S	500	23.688	7	11,837	10,176	1,661
	ISSUE: 199333105 - COLUMBUS MCKINNON CORP						
1045297	07/17/24 S	1,200	36.985	18	44,365	44,825	-460
	ISSUE: 199908104 - COMFORT SYSTEMS USA INCORPORATED						
1045297	07/17/24 S	25	323.096	1	8,077	4,614	3,463
	ISSUE: 201723103 - COMMERCIAL METALS COMPANY						
1045297	07/17/24 S	800	58.408	12	46,714	45,032	1,682
	ISSUE: 20369C106 - COMMUNITY HEALTHCARE TRUST INC REIT						
1045297	07/17/24 S	550	26.490	8	14,561	16,260	-1,698
	ISSUE: 203937107 - COMMUNITY WEST BANCSHARES						
1045297	07/17/24 S	150	21.499	2	3,223	2,984	239
	ISSUE: 219798105 - QUIDELORTHO CORP						
1045297	07/17/24 S	750	34.708	11	26,019	47,918	-21,899
	ISSUE: 227483104 - CROSS COUNTRY HEALTH CARE INC						
1045297	07/17/24 S	2,300	15.352	33	35,277	57,389	-22,113
	ISSUE: 231561101 - CURTISS WRIGHT CORP						
1045297	07/17/24 S	150	287.243	3	43,083	31,199	11,885
	ISSUE: 235825205 - DANA INCORPORATED						
1045297	07/17/24 S	2,300	12.347	33	28,365	36,393	-8,028

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 24665A103 - DELEK US HOLDINGS INC						
1045297	07/17/24 S	1,400	23.210	21	32,474	35,617	-3,143
	ISSUE: 25432X102 - DIME COMMUNITY BANCSHARES INC						
1045297	07/17/24 S	1,500	24.265	22	36,375	31,675	4,700
	ISSUE: 25960R105 - DOUGLAS DYNAMICS INC						
1045297	07/17/24 S	1,650	24.103	24	39,745	49,400	-9,655
	ISSUE: 27627N105 - EASTERN BANKSHARES INC						
1045297	07/17/24 S	300	16.230	4	4,865	4,165	699
	ISSUE: 29084Q100 - EMCOR GROUP INC						
1045297	07/17/24 S	25	381.060	1	9,526	5,601	3,925
	ISSUE: 29261A100 - ENCOMPASS HEALTH CORP						
1045297	07/17/24 S	400	87.611	7	35,038	28,416	6,622
	ISSUE: 29332G102 - ENHABIT INC						
1045297	07/17/24 S	1,000	9.810	14	9,796	12,470	-2,674
	ISSUE: 30161Q104 - EXELIXIS INC						
1045297	07/17/24 S	700	22.648	10	15,843	15,673	170
	ISSUE: 31946M103 - FIRST CITIZENS BANCSHARES INC CL A						
1045297	07/17/24 S	25	1,846.000	2	46,148	34,010	12,138
	ISSUE: 31983A103 - FIRST COMMUNITY BANKSHARES, INC						
1045297	07/17/24 S	500	42.191	8	21,088	15,465	5,623
	ISSUE: 320817109 - FIRST MERCHANTS CORPORATION COM						
1045297	07/17/24 S	800	38.976	12	31,168	24,154	7,015
	ISSUE: 374689107 - GIBRALTAR INDUSTRIES INC						
1045297	07/17/24 S	1,000	79.413	16	79,397	72,227	7,169
	ISSUE: 381013101 - GOLDEN ENTERTAINMENT INC						
1045297	07/17/24 S	1,800	30.697	27	55,227	58,323	-3,096

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 387328107 - GRANITE CONSTRUCTION INCORPORATED						
1045297	07/17/24 S	450	65.075	7	29,277	18,505	10,772
	ISSUE: 397624107 - GREIF INC COMMON CL A						
1045297	07/17/24 S	650	63.506	10	41,268	41,948	-680
	ISSUE: 404251100 - HNI CORPORATION						
1045297	07/17/24 S	300	49.121	5	14,732	9,933	4,798
	ISSUE: 413160102 - HARMONIC LIGHTWAVES INC COM						
1045297	07/17/24 S	2,300	12.578	33	28,896	24,454	4,442
	ISSUE: 421298100 - HAYWARD HOLDINGS INC						
1045297	07/17/24 S	1,650	13.764	24	22,687	24,260	-1,573
	ISSUE: 42250P103 - HEALTHPEAK OP, LLC. REIT						
1045297	07/17/24 S	1,300	21.174	19	27,507	21,660	5,846
	ISSUE: 422819102 - HEIDRICK & STRUGGLES INTL INC						
1045297	07/17/24 S	1,250	34.506	19	43,114	34,987	8,127
	ISSUE: 42330P107 - HELIX ENERGY SOLUTIONS GRP						
1045297	07/17/24 S	350	12.873	5	4,500	3,529	971
	ISSUE: 423452101 - HELMERICH & PAYNE INC COM						
1045297	07/17/24 S	500	41.623	8	20,804	19,815	989
	ISSUE: 447011107 - HUNTSMAN CORPORATION						
1045297	07/17/24 S	1,100	23.820	16	26,185	28,039	-1,854
	ISSUE: 44925C103 - ICF INTERNATIONAL INC						
1045297	07/17/24 S	250	139.037	4	34,755	33,729	1,026
	ISSUE: 44980X109 - IPG PHOTONICS CORP						
1045297	07/17/24 S	600	90.129	10	54,067	62,490	-8,423
	ISSUE: 457030104 - INGLES MARKETS INC CL A						
1045297	07/17/24 S	650	76.291	10	49,579	48,196	1,383

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 45781M101 - INNOVIVA INC						
1045297	07/17/24 S	2,150	17.287	31	37,136	27,545	9,591
	ISSUE: 457985208 - INTEGRA LIFESCIENCES HOLDING						
1045297	07/17/24 S	750	32.209	11	24,145	21,963	2,182
	ISSUE: 48242W106 - KBR INC						
1045297	07/17/24 S	350	67.703	6	23,690	21,532	2,158
	ISSUE: 482738101 - KVH INDUSTRIES INC						
1045297	07/17/24 S	3,000	4.575	42	13,683	15,839	-2,156
	ISSUE: 483007704 - KAISER ALUMINUM CORPORATION						
1045297	07/17/24 S	150	98.855	3	14,826	11,196	3,629
	ISSUE: 48666K109 - KB HOME COM						
1045297	07/17/24 S	300	81.667	5	24,495	15,240	9,255
	ISSUE: 49803T300 - KITE REALTY GROUP TRUST REIT						
1045297	07/17/24 S	1,000	23.803	15	23,789	20,955	2,833
	ISSUE: 501242101 - KULICKE & SOFFA INDUSTRIES INC						
1045297	07/17/24 S	600	51.395	9	30,828	30,203	625
	ISSUE: 50216C108 - LSI INDUSTRIES INC						
1045297	07/17/24 S	1,650	16.091	24	26,526	25,901	625
	ISSUE: 505336107 - LA-Z-BOY INCORPORATED						
1045297	07/17/24 S	600	42.609	9	25,556	18,937	6,619
	ISSUE: 55306N104 - MKS INSTRUMENTS INC						
1045297	07/17/24 S	50	140.044	1	7,001	5,012	1,990
	ISSUE: 556269108 - STEVEN MADDEN LTD.						
1045297	07/17/24 S	500	44.969	8	22,477	17,250	5,227
	ISSUE: 558256103 - MADISON SQUARE GARDEN ETMT CORP CL A						
1045297	07/17/24 S	2,800	38.177	42	106,854	89,719	17,134

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 55826T102 - SPHERE ENTERTAINMENT CO CL A						
1045297	07/17/24 S	150	43.698	2	6,552	5,285	1,268
	ISSUE: 55933J203 - MAGNACHIP SEMICONDUCTOR CORP						
1045297	07/17/24 S	3,550	5.241	50	18,554	28,523	-9,969
	ISSUE: 559663109 - MAGNOLIA OIL & GAS CORP CL A						
1045297	07/17/24 S	500	27.326	7	13,656	11,357	2,299
	ISSUE: 57637H103 - MASTERCRAFT BOAT HOLDINGS INC						
1045297	07/17/24 S	1,550	20.407	23	31,609	32,585	-976
	ISSUE: 600551204 - MILLER INDUSTRIES INC/TENN						
1045297	07/17/24 S	550	63.338	9	34,827	21,961	12,867
	ISSUE: 624756102 - MUELLER INDS INC COM						
1045297	07/17/24 S	150	64.615	2	9,690	5,787	3,903
	ISSUE: 635906100 - NATIONAL HEALTHCARE CORP						
1045297	07/17/24 S	300	127.895	5	38,363	19,785	18,578
	ISSUE: 65158N102 - NEWMARK GROUP INC CL A						
1045297	07/17/24 S	200	11.929	3	2,383	1,708	675
	ISSUE: 668074305 - NORTHWESTERN ENERGY GROUP, INC						
1045297	07/17/24 S	1,850	53.360	29	98,688	92,691	5,996
	ISSUE: 671044105 - OSI SYS INC						
1045297	07/17/24 S	350	150.390	6	52,630	45,952	6,678
	ISSUE: 675234108 - OCEANFIRST FINL CORP COM						
1045297	07/17/24 S	2,000	18.489	29	36,948	33,285	3,664
	ISSUE: 680223104 - OLD REPUBLIC INTL CORP COM						
1045297	07/17/24 S	850	32.311	13	27,452	23,248	4,205
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045297	07/17/24 S	100	223.215	2	22,319	13,898	8,421

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 68554V108 - ORASURE TECHNOLOGIES INC						
1045297	07/17/24 S	2,600	4.493	37	11,645	16,271	-4,626
	ISSUE: 688239201 - OSHKOSH CORPORATION						
1045297	07/17/24 S	150	112.773	3	16,913	15,436	1,477
	ISSUE: 69047Q102 - OVINTIV INC						
1045297	07/17/24 S	150	49.076	2	7,359	6,624	735
	ISSUE: 690742101 - OWENS CORNING INC						
1045297	07/17/24 S	75	178.990	1	13,423	10,793	2,630
	ISSUE: 720190206 - PIEDMONT OFFICE REALTY TRUST-A						
1045297	07/17/24 S	1,900	8.575	27	16,264	12,755	3,509
	ISSUE: 724078100 - PIPER SANDLER COMPANIES						
1045297	07/17/24 S	50	257.575	1	12,878	7,449	5,429
	ISSUE: 731068102 - POLARIS INC						
1045297	07/17/24 S	700	85.174	11	59,611	72,496	-12,886
	ISSUE: 736508847 - PORTLAND GENERAL ELECTRIC CO						
1045297	07/17/24 S	400	46.808	6	18,717	16,986	1,731
	ISSUE: 74179A107 - PRINCETON BANCORP INC						
1045297	07/17/24 S	200	37.342	3	7,465	5,970	1,495
	ISSUE: 743312100 - PROGRESS SOFTWARE CORP						
1045297	07/17/24 S	600	56.252	9	33,742	35,384	-1,642
	ISSUE: 74386T105 - PROVIDENT FINANCIAL SERVICES INC						
1045297	07/17/24 S	2,250	17.769	33	39,947	36,519	3,428
	ISSUE: 74736K101 - QORVO INC						
1045297	07/17/24 S	50	127.650	1	6,382	5,410	972
	ISSUE: 747619104 - QUANEX BUILDING PRODUCTS CORP						
1045297	07/17/24 S	2,500	30.918	37	77,257	67,834	9,423

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 758750103 - REGAL REXNORD CORPORATION						
1045297	07/17/24 S	50	156.550	1	7,827	8,110	-283
	ISSUE: 761624105 - REX AMERICAN RESOURCES CORPORATION						
1045297	07/17/24 S	1,250	48.592	19	60,721	50,087	10,634
	ISSUE: 800363103 - SANDY SPRING BANCORP INC						
1045297	07/17/24 S	1,650	29.359	24	48,418	36,670	11,748
	ISSUE: 806882106 - RADIUS RECYCLING, INC.						
1045297	07/17/24 S	1,300	17.895	19	23,245	39,437	-16,192
	ISSUE: 808625107 - SCIENCE APPLICATIONS INTL CORP						
1045297	07/17/24 S	200	123.665	3	24,730	23,532	1,198
	ISSUE: 81617J301 - SELECT WATER SOLUTIONS INC						
1045297	07/17/24 S	300	11.268	4	3,376	2,280	1,096
	ISSUE: 816300107 - SELECTIVE INS GROUP INC						
1045297	07/17/24 S	50	102.340	1	5,116	4,961	156
	ISSUE: 82706C108 - SILICON MOTION TECHNOLOGY ADR						
1045297	07/17/24 S	450	77.613	7	34,919	27,946	6,973
	ISSUE: 83570H108 - SONOS INC						
1045297	07/17/24 S	1,300	14.362	19	18,652	19,171	-519
	ISSUE: 84790A105 - SPECTRUM BRANDS HOLDINGS INC						
1045297	07/17/24 S	400	85.095	7	34,031	33,275	757
	ISSUE: 860630102 - STIFEL FINANCIAL CORPORATION						
1045297	07/17/24 S	300	84.966	5	25,485	19,506	5,979
	ISSUE: 86183P102 - STONERIDGE INC						
1045297	07/17/24 S	1,100	17.109	16	18,804	21,281	-2,477
	ISSUE: 86333M108 - STRIDE INC						
1045297	07/17/24 S	550	72.334	9	39,775	23,370	16,405

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 866082100 - SUMMIT HOTEL PROPERTIES INC						
1045297	07/17/24 S	1,000	6.163	14	6,148	5,921	228
	ISSUE: 887399103 - METALLUS INC						
1045297	07/17/24 S	850	22.884	12	19,439	18,497	941
	ISSUE: 898349204 - TRUSTCO BANK CORP NY						
1045297	07/17/24 S	1,300	32.930	19	42,789	36,906	5,883
	ISSUE: 902788108 - UMB FINANCIAL CORP						
1045297	07/17/24 S	100	97.308	2	9,729	8,156	1,573
	ISSUE: 90984P303 - UNITED COMMUNITY BANKS INC						
1045297	07/17/24 S	650	29.464	10	19,142	17,483	1,659
	ISSUE: 910340108 - UNITED FIRE GROUP INC						
1045297	07/17/24 S	1,450	22.297	21	32,309	29,868	2,441
	ISSUE: 91347P105 - UNIVERSAL DISPLAY CORP						
1045297	07/17/24 S	50	226.510	1	11,324	8,128	3,196
	ISSUE: 917047102 - URBAN OUTFITTERS INC						
1045297	07/17/24 S	150	47.197	2	7,077	5,129	1,948
	ISSUE: 92242T101 - V2X, INC						
1045297	07/17/24 S	700	52.588	11	36,801	32,739	4,062
	ISSUE: 927107409 - VILLAGE SUPER MKT INC CL A						
1045297	07/17/24 S	1,300	27.145	19	35,269	29,434	5,835
	ISSUE: 928298108 - VISHAY INTERTECHNOLOGY COMMON						
1045297	07/17/24 S	1,650	24.239	24	39,970	44,108	-4,138
	ISSUE: 92839U206 - VISTEON CORP						
1045297	07/17/24 S	350	113.431	6	39,695	44,465	-4,770
	ISSUE: 938824109 - WAFD, INC						
1045297	07/17/24 S	350	34.359	5	12,020	9,570	2,450

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 947890109 - WEBSTER FINL CORP WATERBURY COM						
1045297	07/17/24 S	450	50.004	7	22,495	19,133	3,362
	ISSUE: 969904101 - WILLIAM SONOMA INC COM						
1045297	07/17/24 S	25	155.910	0	3,897	1,765	2,132
	ISSUE: G3223R108 - EVEREST GROUP, LTD.						
1045297	07/18/24 S	5	403.780	0	2,019	1,793	226
	ISSUE: 084680107 - BERKSHIRE HILLS BANCORP INC						
1045297	07/18/24 S	750	27.792	11	20,833	15,741	5,091
	ISSUE: 368678108 - GENCOR INDUSTRIES INC						
1045297	07/18/24 S	200	20.300	3	4,057	2,891	1,166
	ISSUE: 397624107 - GREIF INC COMMON CL A						
1045297	07/18/24 S	50	65.090	1	3,254	3,227	27
	ISSUE: 42330P107 - HELIX ENERGY SOLUTIONS GRP						
1045297	07/18/24 S	150	12.835	2	1,923	1,512	411
	ISSUE: 483007704 - KAISER ALUMINUM CORPORATION						
1045297	07/18/24 S	50	96.702	1	4,834	3,732	1,102
	ISSUE: 505336107 - LA-Z-BOY INCORPORATED						
1045297	07/18/24 S	150	42.753	2	6,411	4,734	1,676
	ISSUE: 558256103 - MADISON SQUARE GARDEN ETMT CORP CL A						
1045297	07/18/24 S	200	38.430	3	7,683	6,409	1,274
	ISSUE: 57637H103 - MASTERCRAFT BOAT HOLDINGS INC						
1045297	07/18/24 S	150	20.829	2	3,122	3,153	-31
	ISSUE: 83570H108 - SONOS INC						
1045297	07/18/24 S	150	14.435	2	2,163	2,212	-49
	ISSUE: 887399103 - METALLUS INC						
1045297	07/18/24 S	150	22.800	2	3,418	3,264	154

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 938824109 - WAFD, INC						
1045297	07/18/24 S	150	34.618	2	5,191	4,102	1,089
	ISSUE: 816300107 - SELECTIVE INS GROUP INC						
1045297	07/19/24 S	55	85.818	1	4,719	5,457	-737
	ISSUE: 002896207 - ABERCROMBIE & FITCH CO CL A						
1045297	07/22/24 S	25	159.170	0	3,979	1,345	2,634
	ISSUE: 084680107 - BERKSHIRE HILLS BANCORP INC						
1045297	07/22/24 S	150	26.930	2	4,037	3,148	889
	ISSUE: 25432X102 - DIME COMMUNITY BANCSHARES INC						
1045297	07/22/24 S	150	23.875	2	3,579	3,168	412
	ISSUE: 320817109 - FIRST MERCHANTS CORPORATION COM						
1045297	07/22/24 S	200	38.700	3	7,737	6,038	1,699
	ISSUE: 457030104 - INGLES MARKETS INC CL A						
1045297	07/22/24 S	50	75.750	1	3,787	3,707	79
	ISSUE: 501242101 - KULICKE & SOFFA INDUSTRIES INC						
1045297	07/22/24 S	100	49.130	2	4,911	5,034	-122
	ISSUE: 50216C108 - LSI INDUSTRIES INC						
1045297	07/22/24 S	150	15.381	2	2,305	2,355	-50
	ISSUE: 558256103 - MADISON SQUARE GARDEN ETMT CORP CL A						
1045297	07/22/24 S	150	37.873	2	5,679	4,806	872
	ISSUE: 600551204 - MILLER INDUSTRIES INC/TENN						
1045297	07/22/24 S	50	63.030	1	3,151	1,996	1,154
	ISSUE: M87915274 - TOWER SEMICONDUCTOR LTD						
1045297	07/23/24 S	150	41.300	2	6,193	4,451	1,741
	ISSUE: 03784Y200 - APPLE HOSPITALITY REIT INC REIT						
1045297	07/23/24 S	150	15.242	2	2,284	2,253	31

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 084680107 - BERKSHIRE HILLS BANCORP INC						
1045297	07/23/24 S	150	28.002	2	4,198	3,148	1,050
	ISSUE: 197236102 - COLUMBIA BANKING SYSTEM INC						
1045297	07/23/24 S	200	24.030	3	4,803	4,071	733
	ISSUE: 24665A103 - DELEK US HOLDINGS INC						
1045297	07/23/24 S	200	21.750	3	4,347	5,088	-741
	ISSUE: 320817109 - FIRST MERCHANTS CORPORATION COM						
1045297	07/23/24 S	150	40.720	2	6,106	4,529	1,577
	ISSUE: 368678108 - GENCOR INDUSTRIES INC						
1045297	07/23/24 S	500	22.061	7	11,023	7,227	3,796
	ISSUE: 387328107 - GRANITE CONSTRUCTION INCORPORATED						
1045297	07/23/24 S	50	67.697	1	3,384	2,056	1,328
	ISSUE: 421298100 - HAYWARD HOLDINGS INC						
1045297	07/23/24 S	200	12.670	3	2,531	2,941	-410
	ISSUE: 50216C108 - LSI INDUSTRIES INC						
1045297	07/23/24 S	200	16.192	3	3,236	3,139	96
	ISSUE: 558256103 - MADISON SQUARE GARDEN ETMT CORP CL A						
1045297	07/23/24 S	150	39.500	2	5,923	4,806	1,116
	ISSUE: 57637H103 - MASTERCRAFT BOAT HOLDINGS INC						
1045297	07/23/24 S	150	20.207	2	3,029	3,153	-125
	ISSUE: 690742101 - OWENS CORNING INC						
1045297	07/23/24 S	25	179.440	0	4,486	3,598	888
	ISSUE: 866082100 - SUMMIT HOTEL PROPERTIES INC						
1045297	07/23/24 S	450	6.155	6	2,763	2,664	99
	ISSUE: 938824109 - WAFD, INC						
1045297	07/23/24 S	150	35.870	2	5,378	4,102	1,277

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 947890109 - WEBSTER FINL CORP WATERBURY COM						
1045297	07/23/24 S	150	46.560	2	6,982	6,378	604
	ISSUE: 50216C108 - LSI INDUSTRIES INC						
1045297	07/31/24 S	150	16.895	2	2,532	2,355	177
	ISSUE: 690742101 - OWENS CORNING INC						
1045297	07/31/24 S	25	185.852	0	4,646	3,598	1,048
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045297	08/09/24 S	25	192.285	0	4,807	3,475	1,332
	ISSUE: 969904101 - WILLIAM SONOMA INC COM						
1045297	08/22/24 S	75	131.310	1	9,847	5,295	4,552
	SUB-TOTAL			**6,197**	**14,112,730**	**13,101,254**	**1,011,522**
	BROKER: BOFA SECURITIES, INC.						
	ISSUE: 720190206 - PIEDMONT OFFICE REALTY TRUST-A						
1045297	09/07/23 S	200	6.846	6	1,363	1,374	-11
	ISSUE: 71943U104 - PHYSICIANS REALTY TRUST REIT						
1045297	09/21/23 B	150	12.579	5	1,891-	1,891	
	ISSUE: 10258P102 - BOWLERO CORP CL A						
1045297	09/26/23 B	2,450	9.197	74	22,606-	22,606	
	ISSUE: 29332G102 - ENHABIT INC						
1045297	10/03/23 S	1,800	8.958	54	16,071	23,058	-6,987
	ISSUE: 413160102 - HARMONIC LIGHTWAVES INC COM						
1045297	10/05/23 B	250	9.113	8	2,286-	2,286	
	ISSUE: G72800108 - PROTHENA CORP PLC						
1045297	10/16/23 B	1,150	52.676	35	60,612-	60,612	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 105368203 - BRANDYWINE REALTY TRUST (REIT)						
1045297	10/26/23 S	4,200	3.755	126	15,646	20,751	-5,105
	ISSUE: 105368203 - BRANDYWINE REALTY TRUST (REIT)						
1045297	10/27/23 S	2,350	3.774	71	8,797	11,610	-2,813
	ISSUE: 559663109 - MAGNOLIA OIL & GAS CORP CL A						
1045297	10/27/23 B	1,100	21.996	33	24,229-	24,229	
	ISSUE: 105368203 - BRANDYWINE REALTY TRUST (REIT)						
1045297	10/30/23 S	1,050	3.736	32	3,891	5,188	-1,297
	ISSUE: 105368203 - BRANDYWINE REALTY TRUST (REIT)						
1045297	10/31/23 S	1,300	3.755	39	4,843	6,423	-1,580
	ISSUE: 105368203 - BRANDYWINE REALTY TRUST (REIT)						
1045297	11/02/23 S	1,500	3.905	45	5,812	7,411	-1,599
	ISSUE: 68554V108 - ORASURE TECHNOLOGIES INC						
1045297	11/09/23 S	2,800	6.161	84	17,165	18,088	-923
	ISSUE: M5425M103 - INMODE LTD						
1045297	12/06/23 B	150	21.236	5	3,190-	3,190	
	ISSUE: G65431127 - NOBLE CORP PLC CL A						
1045297	12/08/23 B	2,100	42.550	63	89,418-	89,418	
	ISSUE: 69047Q102 - OVINTIV INC						
1045297	12/08/23 B	2,700	41.564	81	112,304-	112,304	
	ISSUE: G7997W102 - SEADRILL LTD						
1045297	12/22/23 B	1,100	46.140	33	50,787-	50,787	
	ISSUE: 69336V101 - PGT INNOVATIONS						
1045297	01/03/24 S	700	41.558	21	29,069	19,733	9,336
	ISSUE: 81617J301 - SELECT WATER SOLUTIONS INC						
1045297	01/12/24 B	2,250	7.299	68	16,491-	16,491	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 78573L106 - SABRA HEALTH CARE REIT INC						
1045297	01/24/24 B	1,900	13.180	57	25,099-	25,099	
	ISSUE: 81617J301 - SELECT WATER SOLUTIONS INC						
1045297	01/31/24 B	1,150	7.759	35	8,958-	8,958	
	ISSUE: 81617J301 - SELECT WATER SOLUTIONS INC						
1045297	02/02/24 B	1,250	7.660	38	9,613-	9,613	
	ISSUE: 81617J301 - SELECT WATER SOLUTIONS INC						
1045297	02/06/24 B	2,900	7.583	87	22,078-	22,078	
	ISSUE: 00246W103 - AXT INC						
1045297	02/23/24 B	1,450	3.822	44	5,585-	5,585	
	ISSUE: 00246W103 - AXT INC						
1045297	02/26/24 B	1,700	3.988	51	6,830-	6,830	
	ISSUE: 422819102 - HEIDRICK & STRUGGLES INTL INC						
1045297	02/27/24 B	1,100	34.204	33	37,658-	37,658	
	ISSUE: 71943U104 - PHYSICIANS REALTY TRUST REIT						
1045297	02/27/24 B	500	10.914	15	5,472-	5,472	
	ISSUE: 00246W103 - AXT INC						
1045297	02/29/24 B	12,800	4.213	384	54,313-	54,313	
	ISSUE: 42250P103 - HEALTHPEAK OP, LLC. REIT						
1045297	03/07/24 S	3,574	17.628	108	62,894	59,549	3,345
	ISSUE: 49803T300 - KITE REALTY GROUP TRUST REIT						
1045297	03/15/24 B	2,600	20.739	78	54,000-	54,000	
	ISSUE: 219798105 - QUIDELORTHO CORP						
1045297	04/01/24 S	200	47.097	6	9,413	16,220	-6,807
	ISSUE: 219798105 - QUIDELORTHO CORP						
1045297	04/02/24 S	500	42.787	15	21,378	40,550	-19,172

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 00246W103 - AXT INC						
1045297	04/04/24 S	17,800	3.829	535	67,627	59,194	8,434
	ISSUE: 381013101 - GOLDEN ENTERTAINMENT INC						
1045297	05/01/24 B	2,250	31.667	68	71,319-	71,319	
	ISSUE: 591520200 - METHODE ELECTRONICS INC						
1045297	05/07/24 S	2,150	11.217	65	24,052	66,358	-42,306
	ISSUE: 199333105 - COLUMBUS MCKINNON CORP						
1045297	05/10/24 S	2,950	44.221	90	130,362	111,127	19,236
	ISSUE: 56600D107 - MARAVAI LIFESCIENCES HLDGS INC CL A						
1045297	05/10/24 S	4,150	10.400	125	43,036	40,312	2,724
	ISSUE: 74386T105 - PROVIDENT FINANCIAL SERVICES INC						
1045297	05/10/24 S	4,500	15.859	136	71,231	73,683	-2,452
	ISSUE: 45781M101 - INNOVIVA INC						
1045297	07/15/24 S	2,100	16.808	64	35,234	26,904	8,330
	ISSUE: 48242W106 - KBR INC						
1045297	07/15/24 S	1,350	65.648	43	88,582	83,052	5,530
	ISSUE: 559663109 - MAGNOLIA OIL & GAS CORP CL A						
1045297	07/15/24 S	6,150	26.817	189	164,738	139,687	25,051
	ISSUE: 624756102 - MUELLER INDS INC COM						
1045297	07/15/24 S	1,600	61.543	51	98,418	61,728	36,690
	ISSUE: 887399103 - METALLUS INC						
1045297	07/15/24 S	1,500	21.426	46	32,093	32,642	-549
	ISSUE: 00676P107 - ADEIA INC						
1045297	07/17/24 S	5,200	11.845	158	61,438	52,184	9,254
	ISSUE: 03475V101 - ANGIODYNAMICS INC						
1045297	07/17/24 S	7,100	7.696	215	54,428	51,781	2,647

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 252784301 - DIAMONDROCK HOSPITALITY COMPANY REIT						
1045297	07/17/24 S	3,400	8.682	103	29,415	27,482	1,933
	ISSUE: 502160104 - LSB INDUSTRIES INC						
1045297	07/17/24 S	4,950	8.526	150	42,056	49,413	-7,357
	ISSUE: 529043101 - LXP INDUSTRIAL TRUST REIT						
1045297	07/17/24 S	5,250	10.271	159	53,762	50,997	2,765
	ISSUE: 591520200 - METHODE ELECTRONICS INC						
1045297	07/17/24 S	2,400	13.889	73	33,260	62,467	-29,206
	ISSUE: 78573L106 - SABRA HEALTH CARE REIT INC						
1045297	07/17/24 S	3,800	16.577	116	62,876	47,971	14,905
	SUB-TOTAL			**4,220**	**1,973,689**	**1,951,676**	**22,017**
	BROKER: DIRECT TRADING INSTITUTIONAL I						
	ISSUE: Y8565N300 - TEEKAY TANKERS LTD CL A						
1045297	09/01/23 B	285	41.218	5	11,752-	11,752	
	ISSUE: 758750103 - REGAL REXNORD CORPORATION						
1045297	09/01/23 S	50	164.626	1	8,230	8,110	121
	ISSUE: Y8565N300 - TEEKAY TANKERS LTD CL A						
1045297	09/05/23 B	480	39.603	8	19,018-	19,018	
	ISSUE: Y8565N300 - TEEKAY TANKERS LTD CL A						
1045297	09/06/23 B	200	39.090	3	7,821-	7,821	
	ISSUE: 199908104 - COMFORT SYSTEMS USA INCORPORATED						
1045297	09/06/23 S	50	187.000	1	9,349	9,229	121
	ISSUE: 201723103 - COMMERCIAL METALS COMPANY						
1045297	09/06/23 S	50	56.000	1	2,799	2,815	-15

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: G65431127 - NOBLE CORP PLC CL A						
1045297	09/07/23 B	135	50.699	2	6,847-	6,847	
	ISSUE: 16150R104 - CHASE CORP						
1045297	09/07/23 S	700	126.569	13	88,586	88,550	36
	ISSUE: 55825T103 - MADISON SQUARE GARDEN SPORTS CORP.						
1045297	09/07/23 B	100	167.987	2	16,800-	16,800	
	ISSUE: 219798105 - QUIDELORTHO CORP						
1045297	09/12/23 B	100	73.601	2	7,362-	7,362	
	ISSUE: 680223104 - OLD REPUBLIC INTL CORP COM						
1045297	09/12/23 S	150	27.815	3	4,170	4,103	67
	ISSUE: 724078100 - PIPER SANDLER COMPANIES						
1045297	09/12/23 S	200	147.977	4	29,592	29,796	-204
	ISSUE: 816300107 - SELECTIVE INS GROUP INC						
1045297	09/14/23 S	50	101.676	1	5,083	4,961	122
	ISSUE: 05577W200 - BRP INC						
1045297	09/18/23 S	50	76.709	1	3,835	3,816	19
	ISSUE: 816300107 - SELECTIVE INS GROUP INC						
1045297	09/25/23 S	150	105.294	3	15,791	14,882	910
	ISSUE: 105368203 - BRANDYWINE REALTY TRUST (REIT)						
1045297	10/02/23 B	150	4.377	2	659-	659	
	ISSUE: 82706C108 - SILICON MOTION TECHNOLOGY ADR						
1045297	10/02/23 B	50	50.970	1	2,549-	2,549	
	ISSUE: 671044105 - OSI SYS INC						
1045297	10/04/23 B	50	116.552	1	5,828-	5,828	
	ISSUE: 502160104 - LSB INDUSTRIES INC						
1045297	10/05/23 B	900	9.899	15	8,924-	8,924	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 671044105 - OSI SYS INC						
1045297	10/06/23 B	50	117.904	1	5,896-	5,896	
	ISSUE: 816300107 - SELECTIVE INS GROUP INC						
1045297	10/06/23 S	100	105.269	2	10,525	9,921	604
	ISSUE: 155685100 - CENTRAL VALLEY CMNTY BANCORP						
1045297	10/11/23 B	75	14.820	1	1,113-	1,113	
	ISSUE: 155685100 - CENTRAL VALLEY CMNTY BANCORP						
1045297	10/12/23 B	160	15.439	3	2,473-	2,473	
	ISSUE: 155685100 - CENTRAL VALLEY CMNTY BANCORP						
1045297	10/13/23 B	80	15.747	1	1,261-	1,261	
	ISSUE: 465741106 - ITRON INC COM						
1045297	10/13/23 B	50	58.164	1	2,909-	2,909	
	ISSUE: G3223R108 - EVEREST GROUP, LTD.						
1045297	10/16/23 S	15	404.089	0	6,061	5,410	651
	ISSUE: 155685100 - CENTRAL VALLEY CMNTY BANCORP						
1045297	10/16/23 B	285	15.813	5	4,512-	4,512	
	ISSUE: 231561101 - CURTISS WRIGHT CORP						
1045297	10/16/23 S	30	206.663	1	6,199	6,240	-40
	ISSUE: 155685100 - CENTRAL VALLEY CMNTY BANCORP						
1045297	10/17/23 B	155	16.069	3	2,493-	2,493	
	ISSUE: 231561101 - CURTISS WRIGHT CORP						
1045297	10/17/23 S	20	206.968	0	4,139	4,160	-21
	ISSUE: 155685100 - CENTRAL VALLEY CMNTY BANCORP						
1045297	10/18/23 B	115	16.229	2	1,868-	1,868	
	ISSUE: 816300107 - SELECTIVE INS GROUP INC						
1045297	10/18/23 S	50	107.893	1	5,394	4,961	433

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 155685100 - CENTRAL VALLEY CMNTY BANCORP						
1045297	10/19/23 B	80	16.471	1	1,319-	1,319	
	ISSUE: 71943U104 - PHYSICIANS REALTY TRUST REIT						
1045297	10/23/23 B	500	11.258	9	5,637-	5,637	
	ISSUE: 84860W300 - SPIRIT REALTY CAPITAL INC REIT						
1045297	10/23/23 B	300	33.132	5	9,945-	9,945	
	ISSUE: 84860W300 - SPIRIT REALTY CAPITAL INC REIT						
1045297	10/24/23 B	150	33.003	3	4,953-	4,953	
	ISSUE: 86333M108 - STRIDE INC						
1045297	10/25/23 S	200	53.925	3	10,781	8,498	2,283
	ISSUE: G4388N106 - HELEN OF TROY LTD						
1045297	10/26/23 B	100	98.426	2	9,844-	9,844	
	ISSUE: 31946M103 - FIRST CITIZENS BANCSHARES INC CL A						
1045297	10/26/23 S	15	1,404.289	0	21,064	20,406	658
	ISSUE: G4388N106 - HELEN OF TROY LTD						
1045297	10/27/23 B	150	98.253	3	14,740-	14,740	
	ISSUE: 199908104 - COMFORT SYSTEMS USA INCORPORATED						
1045297	10/27/23 S	100	175.416	2	17,540	18,457	-917
	ISSUE: 20369C106 - COMMUNITY HEALTHCARE TRUST INC REIT						
1045297	10/27/23 B	150	27.911	3	4,189-	4,189	
	ISSUE: 243537107 - DECKERS OUTDOOR CORP						
1045297	10/27/23 S	50	578.343	1	28,916	26,455	2,462
	ISSUE: 671044105 - OSI SYS INC						
1045297	10/27/23 B	150	108.181	3	16,230-	16,230	
	ISSUE: G4388N106 - HELEN OF TROY LTD						
1045297	10/30/23 B	100	95.716	2	9,573-	9,573	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 199908104 - COMFORT SYSTEMS USA INCORPORATED						
1045297	10/30/23 S	100	179.280	2	17,926	18,457	-531
	ISSUE: 55933J203 - MAGNACHIP SEMICONDUCTOR CORP						
1045297	10/30/23 S	550	7.327	9	4,020	4,521	-501
	ISSUE: 671044105 - OSI SYS INC						
1045297	10/30/23 B	200	106.917	3	21,387-	21,387	
	ISSUE: 69336V101 - PGT INNOVATIONS						
1045297	10/30/23 S	550	29.694	9	16,322	15,505	818
	ISSUE: 86333M108 - STRIDE INC						
1045297	10/30/23 S	150	55.305	3	8,293	6,374	1,920
	ISSUE: 199908104 - COMFORT SYSTEMS USA INCORPORATED						
1045297	10/31/23 S	50	181.890	1	9,094	9,229	-135
	ISSUE: 199908104 - COMFORT SYSTEMS USA INCORPORATED						
1045297	11/02/23 S	50	188.160	1	9,407	9,229	179
	ISSUE: 29084Q100 - EMCOR GROUP INC						
1045297	11/02/23 S	25	209.187	0	5,229	5,606	-377
	ISSUE: 816300107 - SELECTIVE INS GROUP INC						
1045297	11/02/23 S	100	103.416	2	10,340	9,921	419
	ISSUE: 761624105 - REX AMERICAN RESOURCES CORPORATION						
1045297	11/03/23 S	1,250	37.993	22	47,470	49,343	-1,873
	ISSUE: 002896207 - ABERCROMBIE & FITCH CO CL A						
1045297	11/06/23 S	100	65.439	2	6,542	5,378	1,164
	ISSUE: 44925C103 - ICF INTERNATIONAL INC						
1045297	11/07/23 S	250	131.968	5	32,987	33,765	-778
	ISSUE: 58470H101 - MEDIFAST INC						
1045297	11/07/23 S	200	69.117	4	13,820	16,868	-3,048

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 761624105 - REX AMERICAN RESOURCES CORPORATION						
1045297	11/07/23 S	250	36.947	4	9,232	9,869	-636
	ISSUE: 44925C103 - ICF INTERNATIONAL INC						
1045297	11/08/23 S	50	131.635	1	6,581	6,753	-172
	ISSUE: 45781M101 - INNOVIVA INC						
1045297	11/08/23 S	150	13.663	3	2,047	1,913	134
	ISSUE: 20369C106 - COMMUNITY HEALTHCARE TRUST INC REIT						
1045297	11/09/23 B	400	25.820	7	10,335-	10,335	
	ISSUE: 44925C103 - ICF INTERNATIONAL INC						
1045297	11/09/23 S	100	133.035	2	13,302	13,506	-204
	ISSUE: 16150R104 - CHASE CORP						
1045297	11/10/23 S	600	127.435	11	76,450	75,900	550
	ISSUE: 20369C106 - COMMUNITY HEALTHCARE TRUST INC REIT						
1045297	11/10/23 B	155	25.893	3	4,016-	4,016	
	ISSUE: 20369C106 - COMMUNITY HEALTHCARE TRUST INC REIT						
1045297	11/13/23 B	45	25.770	1	1,160-	1,160	
	ISSUE: 44925C103 - ICF INTERNATIONAL INC						
1045297	11/13/23 S	50	135.520	1	6,775	6,753	22
	ISSUE: 591520200 - METHODE ELECTRONICS INC						
1045297	11/14/23 B	150	24.082	3	3,615-	3,615	
	ISSUE: 29332G102 - ENHABIT INC						
1045297	11/28/23 S	300	10.412	5	3,118	3,822	-703
	ISSUE: 55825T103 - MADISON SQUARE GARDEN SPORTS CORP.						
1045297	11/28/23 B	50	168.766	1	8,439-	8,439	
	ISSUE: 02913V103 - AMERICAN PUBLIC EDUCATION INC						
1045297	11/30/23 S	98	7.832	2	766	515	250

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 02913V103 - AMERICAN PUBLIC EDUCATION INC						
1045297	12/01/23 S	1,152	8.062	20	9,268	6,060	3,208
	ISSUE: 030506109 - AMERICAN WOODMARK CORP						
1045297	12/01/23 S	200	80.048	4	16,006	15,534	472
	ISSUE: 44925C103 - ICF INTERNATIONAL INC						
1045297	12/04/23 S	50	143.650	1	7,182	6,753	429
	ISSUE: 556269108 - STEVEN MADDEN LTD.						
1045297	12/04/23 S	500	39.623	9	19,803	17,250	2,553
	ISSUE: 02913V103 - AMERICAN PUBLIC EDUCATION INC						
1045297	12/05/23 S	200	8.903	3	1,777	1,052	725
	ISSUE: 44925C103 - ICF INTERNATIONAL INC						
1045297	12/05/23 S	50	143.273	1	7,163	6,753	410
	ISSUE: 928298108 - VISHAY INTERTECHNOLOGY COMMON						
1045297	12/05/23 B	200	22.306	3	4,465-	4,465	
	ISSUE: 635906100 - NATIONAL HEALTHCARE CORP						
1045297	12/08/23 S	300	88.255	5	26,471	19,785	6,686
	ISSUE: 82706C108 - SILICON MOTION TECHNOLOGY ADR						
1045297	12/08/23 B	190	58.262	3	11,073-	11,073	
	ISSUE: 82706C108 - SILICON MOTION TECHNOLOGY ADR						
1045297	12/11/23 B	10	58.653	0	587-	587	
	ISSUE: 02913V103 - AMERICAN PUBLIC EDUCATION INC						
1045297	12/12/23 S	150	9.536	3	1,428	789	639
	ISSUE: 635906100 - NATIONAL HEALTHCARE CORP						
1045297	12/13/23 S	50	90.552	1	4,527	3,298	1,229
	ISSUE: 731068102 - POLARIS INC						
1045297	12/13/23 B	650	85.846	11	55,811-	55,811	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 31983A103 - FIRST COMMUNITY BANKSHARES, INC						
1045297	12/14/23 S	150	38.228	3	5,732	4,640	1,092
	ISSUE: 635906100 - NATIONAL HEALTHCARE CORP						
1045297	12/15/23 S	50	94.770	1	4,738	3,298	1,440
	ISSUE: 635906100 - NATIONAL HEALTHCARE CORP						
1045297	12/18/23 S	50	94.386	1	4,718	3,298	1,421
	ISSUE: 82706C108 - SILICON MOTION TECHNOLOGY ADR						
1045297	12/19/23 B	150	59.965	3	8,997-	8,997	
	ISSUE: G3223R108 - EVEREST GROUP, LTD.						
1045297	12/21/23 B	90	354.054	2	31,866-	31,866	
	ISSUE: 558256103 - MADISON SQUARE GARDEN ETMT CORP CL A						
1045297	12/21/23 B	150	31.776	3	4,769-	4,769	
	ISSUE: 747619104 - QUANEX BUILDING PRODUCTS CORP						
1045297	12/21/23 B	200	30.694	3	6,142-	6,142	
	ISSUE: 002896207 - ABERCROMBIE & FITCH CO CL A						
1045297	12/22/23 S	50	92.871	1	4,643	2,689	1,954
	ISSUE: G3223R108 - EVEREST GROUP, LTD.						
1045297	12/26/23 B	75	351.103	1	26,334-	26,334	
	ISSUE: 82706C108 - SILICON MOTION TECHNOLOGY ADR						
1045297	12/26/23 B	100	60.649	2	6,067-	6,067	
	ISSUE: 10258P102 - BOWLERO CORP CL A						
1045297	01/03/24 S	200	14.652	3	2,927	2,041	886
	ISSUE: M78673114 - PERION NETWORK LTD						
1045297	01/04/24 B	350	29.366	6	10,284-	10,284	
	ISSUE: 947890109 - WEBSTER FINL CORP WATERBURY COM						
1045297	01/09/24 B	100	50.772	2	5,079-	5,079	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 01973R101 - ALLISON TRANSMISSION HOLDINGS						
1045297	01/11/24 S	150	57.382	3	8,605	9,068	-463
	ISSUE: 397624107 - GREIF INC COMMON CL A						
1045297	01/17/24 B	200	63.047	3	12,613-	12,613	
	ISSUE: 397624107 - GREIF INC COMMON CL A						
1045297	01/18/24 B	120	63.607	2	7,635-	7,635	
	ISSUE: 397624107 - GREIF INC COMMON CL A						
1045297	01/19/24 B	30	63.516	1	1,906-	1,906	
	ISSUE: 397624107 - GREIF INC COMMON CL A						
1045297	01/22/24 B	150	64.154	3	9,626-	9,626	
	ISSUE: 800363103 - SANDY SPRING BANCORP INC						
1045297	01/22/24 B	150	26.165	3	3,927-	3,927	
	ISSUE: 556269108 - STEVEN MADDEN LTD.						
1045297	01/24/24 S	300	41.922	5	12,571	10,350	2,221
	ISSUE: 397624107 - GREIF INC COMMON CL A						
1045297	01/25/24 B	500	63.772	9	31,895-	31,895	
	ISSUE: G7997W102 - SEADRILL LTD						
1045297	01/30/24 B	150	43.398	3	6,512-	6,512	
	ISSUE: 030506109 - AMERICAN WOODMARK CORP						
1045297	01/31/24 S	50	93.719	1	4,685	3,884	802
	ISSUE: 199908104 - COMFORT SYSTEMS USA INCORPORATED						
1045297	02/02/24 S	50	227.950	1	11,397	9,229	2,168
	ISSUE: 397624107 - GREIF INC COMMON CL A						
1045297	02/02/24 B	250	62.540	4	15,639-	15,639	
	ISSUE: 511637100 - LAKELAND BANCORP INC (DELAWARE) COM						
1045297	02/08/24 S	60	11.735	1	703	806	-103

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: M87915274 - TOWER SEMICONDUCTOR LTD						
1045297	02/09/24 B	200	29.397	3	5,883-	5,883	
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045297	02/09/24 S	50	170.478	1	8,523	6,949	1,574
	ISSUE: 71943U104 - PHYSICIANS REALTY TRUST REIT						
1045297	02/09/24 B	850	11.564	14	9,844-	9,844	
	ISSUE: 002896207 - ABERCROMBIE & FITCH CO CL A						
1045297	02/12/24 S	50	114.777	1	5,738	2,689	3,049
	ISSUE: 002896207 - ABERCROMBIE & FITCH CO CL A						
1045297	02/13/24 S	100	116.092	2	11,607	5,378	6,229
	ISSUE: 002896207 - ABERCROMBIE & FITCH CO CL A						
1045297	02/14/24 S	100	118.208	2	11,819	5,378	6,441
	ISSUE: 69047Q102 - OVINTIV INC						
1045297	02/14/24 S	150	42.292	3	6,341	6,624	-283
	ISSUE: G7997W102 - SEADRILL LTD						
1045297	02/15/24 B	60	42.077	1	2,526-	2,526	
	ISSUE: 199908104 - COMFORT SYSTEMS USA INCORPORATED						
1045297	02/15/24 S	50	248.129	1	12,405	9,229	3,177
	ISSUE: G7997W102 - SEADRILL LTD						
1045297	02/20/24 B	200	41.140	3	8,231-	8,231	
	ISSUE: 447011107 - HUNTSMAN CORPORATION						
1045297	02/22/24 S	350	25.906	6	9,061	9,755	-693
	ISSUE: 199908104 - COMFORT SYSTEMS USA INCORPORATED						
1045297	02/23/24 S	100	272.638	2	27,262	18,457	8,805
	ISSUE: 48666K109 - KB HOME COM						
1045297	02/26/24 S	100	63.346	2	6,333	5,080	1,253

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 808625107 - SCIENCE APPLICATIONS INTL CORP						
1045297	02/26/24 S	50	140.003	1	6,999	5,883	1,116
	ISSUE: 002896207 - ABERCROMBIE & FITCH CO CL A						
1045297	02/27/24 S	35	127.216	1	4,452	1,882	2,570
	ISSUE: 552676108 - MDC HOLDINGS INC						
1045297	02/27/24 S	100	62.586	2	6,257	4,745	1,512
	ISSUE: G97822103 - PERRIGO CO PLC						
1045297	02/28/24 B	250	26.370	4	6,597-	6,597	
	ISSUE: 00402L107 - ACADEMY SPORTS & OUTDOORS INC						
1045297	02/28/24 S	50	73.513	1	3,675	2,729	946
	ISSUE: 199908104 - COMFORT SYSTEMS USA INCORPORATED						
1045297	02/28/24 S	25	289.443	0	7,236	4,614	2,621
	ISSUE: 29084Q100 - EMCOR GROUP INC						
1045297	02/28/24 S	25	300.070	0	7,501	5,601	1,900
	ISSUE: 552676108 - MDC HOLDINGS INC						
1045297	02/28/24 S	100	62.599	2	6,258	4,745	1,513
	ISSUE: 92839U206 - VISTEON CORP						
1045297	02/28/24 B	50	112.784	1	5,640-	5,640	
	ISSUE: 00246W103 - AXT INC						
1045297	02/29/24 B	50	4.296	1	215-	215	
	ISSUE: 001744101 - AMN HEALTHCARE SERVICES INCORPORATED						
1045297	03/01/24 B	150	56.752	3	8,515-	8,515	
	ISSUE: 002896207 - ABERCROMBIE & FITCH CO CL A						
1045297	03/01/24 S	100	130.859	2	13,084	5,378	7,706
	ISSUE: 199908104 - COMFORT SYSTEMS USA INCORPORATED						
1045297	03/01/24 S	50	313.149	1	15,656	9,229	6,428

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 29084Q100 - EMCOR GROUP INC						
1045297	03/01/24 S	25	317.704	0	7,942	5,601	2,341
	ISSUE: 48666K109 - KB HOME COM						
1045297	03/01/24 S	100	67.463	2	6,745	5,080	1,665
	ISSUE: 501242101 - KULICKE & SOFFA INDUSTRIES INC						
1045297	03/01/24 B	490	49.015	8	24,026-	24,026	
	ISSUE: 668074305 - NORTHWESTERN ENERGY GROUP, INC						
1045297	03/01/24 B	200	48.075	3	9,618-	9,618	
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045297	03/01/24 S	50	193.329	1	9,666	6,949	2,717
	ISSUE: 743312100 - PROGRESS SOFTWARE CORP						
1045297	03/01/24 B	185	53.412	3	9,884-	9,884	
	ISSUE: 898349204 - TRUSTCO BANK CORP NY						
1045297	03/01/24 B	200	27.232	3	5,450-	5,450	
	ISSUE: 001744101 - AMN HEALTHCARE SERVICES INCORPORATED						
1045297	03/04/24 B	300	56.494	5	16,953-	16,953	
	ISSUE: 002896207 - ABERCROMBIE & FITCH CO CL A						
1045297	03/04/24 S	50	136.527	1	6,825	2,689	4,136
	ISSUE: 199908104 - COMFORT SYSTEMS USA INCORPORATED						
1045297	03/04/24 S	75	320.360	1	24,026	13,843	10,183
	ISSUE: 29084Q100 - EMCOR GROUP INC						
1045297	03/04/24 S	25	325.897	0	8,147	5,601	2,546
	ISSUE: 501242101 - KULICKE & SOFFA INDUSTRIES INC						
1045297	03/04/24 B	250	49.926	4	12,486-	12,486	
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045297	03/04/24 S	50	197.103	1	9,854	6,949	2,905

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 001744101 - AMN HEALTHCARE SERVICES INCORPORATED						
1045297	03/06/24 B	200	56.351	3	11,274-	11,274	
	ISSUE: 002896207 - ABERCROMBIE & FITCH CO CL A						
1045297	03/06/24 S	100	136.241	2	13,622	5,378	8,244
	ISSUE: 20369C106 - COMMUNITY HEALTHCARE TRUST INC REIT						
1045297	03/07/24 B	300	26.950	5	8,090-	8,090	
	ISSUE: 743312100 - PROGRESS SOFTWARE CORP						
1045297	03/07/24 B	100	53.543	2	5,356-	5,356	
	ISSUE: 78573L106 - SABRA HEALTH CARE REIT INC						
1045297	03/07/24 B	250	13.626	4	3,411-	3,411	
	ISSUE: 800363103 - SANDY SPRING BANCORP INC						
1045297	03/07/24 B	135	22.245	2	3,005-	3,005	
	ISSUE: 806882106 - RADIUS RECYCLING, INC.						
1045297	03/07/24 B	150	19.587	3	2,941-	2,941	
	ISSUE: 887399103 - METALLUS INC						
1045297	03/07/24 B	350	20.569	6	7,205-	7,205	
	ISSUE: 910340108 - UNITED FIRE GROUP INC						
1045297	03/07/24 B	150	22.414	3	3,365-	3,365	
	ISSUE: 969904101 - WILLIAM SONOMA INC COM						
1045297	03/07/24 S	75	247.081	1	18,530	10,590	7,940
	ISSUE: Y8565N300 - TEEKAY TANKERS LTD CL A						
1045297	03/08/24 B	150	54.401	3	8,163-	8,163	
	ISSUE: 00676P107 - ADEIA INC						
1045297	03/08/24 B	300	11.416	5	3,430-	3,430	
	ISSUE: 800363103 - SANDY SPRING BANCORP INC						
1045297	03/08/24 B	60	22.804	1	1,369-	1,369	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 910340108 - UNITED FIRE GROUP INC						
1045297	03/08/24 B	150	22.735	3	3,413-	3,413	
	ISSUE: 20369C106 - COMMUNITY HEALTHCARE TRUST INC REIT						
1045297	03/11/24 B	150	27.006	3	4,053-	4,053	
	ISSUE: 591520200 - METHODE ELECTRONICS INC						
1045297	03/11/24 S	150	13.806	3	2,068	4,630	-2,561
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045297	03/11/24 S	25	179.242	0	4,481	3,475	1,006
	ISSUE: M5425M103 - INMODE LTD						
1045297	03/12/24 B	650	21.455	11	13,957-	13,957	
	ISSUE: 381013101 - GOLDEN ENTERTAINMENT INC						
1045297	03/12/24 B	140	33.814	2	4,736-	4,736	
	ISSUE: 92242T101 - V2X, INC						
1045297	03/12/24 B	65	43.829	1	2,850-	2,850	
	ISSUE: 381013101 - GOLDEN ENTERTAINMENT INC						
1045297	03/13/24 B	265	34.739	5	9,210-	9,210	
	ISSUE: 92242T101 - V2X, INC						
1045297	03/13/24 B	50	44.618	1	2,232-	2,232	
	ISSUE: 29084Q100 - EMCOR GROUP INC						
1045297	03/14/24 S	25	324.431	0	8,110	5,601	2,509
	ISSUE: 381013101 - GOLDEN ENTERTAINMENT INC						
1045297	03/14/24 B	265	34.087	5	9,037-	9,037	
	ISSUE: 92242T101 - V2X, INC						
1045297	03/14/24 B	65	44.422	1	2,889-	2,889	
	ISSUE: 969904101 - WILLIAM SONOMA INC COM						
1045297	03/14/24 S	100	284.978	2	28,496	14,120	14,376

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 20369C106 - COMMUNITY HEALTHCARE TRUST INC REIT						
1045297	03/15/24 B	150	26.303	3	3,948-	3,948	
	ISSUE: 381013101 - GOLDEN ENTERTAINMENT INC						
1045297	03/15/24 B	820	34.148	14	28,016-	28,016	
	ISSUE: 482738101 - KVH INDUSTRIES INC						
1045297	03/15/24 S	645	4.672	9	3,004	3,419	-414
	ISSUE: 00402L107 - ACADEMY SPORTS & OUTDOORS INC						
1045297	03/18/24 S	150	72.130	3	10,817	8,186	2,631
	ISSUE: 482738101 - KVH INDUSTRIES INC						
1045297	03/18/24 S	1,110	4.698	16	5,200	5,883	-683
	ISSUE: 552676108 - MDC HOLDINGS INC						
1045297	03/18/24 S	50	62.768	1	3,138	2,373	765
	ISSUE: 575385109 - MASONITE INTERNATIONAL CORP						
1045297	03/18/24 S	50	130.907	1	6,544	5,278	1,267
	ISSUE: 910340108 - UNITED FIRE GROUP INC						
1045297	03/18/24 B	150	21.940	3	3,294-	3,294	
	ISSUE: G4388N106 - HELEN OF TROY LTD						
1045297	03/19/24 B	50	115.153	1	5,759-	5,759	
	ISSUE: 008492100 - AGREE REALTY						
1045297	03/19/24 B	200	55.715	3	11,146-	11,146	
	ISSUE: 20369C106 - COMMUNITY HEALTHCARE TRUST INC REIT						
1045297	03/19/24 B	150	26.332	3	3,952-	3,952	
	ISSUE: 381013101 - GOLDEN ENTERTAINMENT INC						
1045297	03/19/24 B	50	33.827	1	1,692-	1,692	
	ISSUE: 969904101 - WILLIAM SONOMA INC COM						
1045297	03/19/24 S	25	291.434	0	7,285	3,530	3,755

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: G4388N106 - HELEN OF TROY LTD						
1045297	03/20/24 B	50	115.930	1	5,797-	5,797	
	ISSUE: M78673114 - PERION NETWORK LTD						
1045297	03/20/24 B	115	21.895	2	2,520-	2,520	
	ISSUE: 008492100 - AGREE REALTY						
1045297	03/20/24 B	100	56.290	2	5,631-	5,631	
	ISSUE: 231561101 - CURTISS WRIGHT CORP						
1045297	03/20/24 S	50	244.487	1	12,223	10,400	1,824
	ISSUE: 29084Q100 - EMCOR GROUP INC						
1045297	03/20/24 S	25	334.000	0	8,350	5,601	2,748
	ISSUE: 381013101 - GOLDEN ENTERTAINMENT INC						
1045297	03/20/24 B	55	34.222	1	1,883-	1,883	
	ISSUE: 421298100 - HAYWARD HOLDINGS INC						
1045297	03/20/24 S	450	14.370	8	6,459	6,633	-175
	ISSUE: 511637100 - LAKELAND BANCORP INC (DELAWARE) COM						
1045297	03/20/24 S	400	11.841	7	4,730	5,377	-647
	ISSUE: 724078100 - PIPER SANDLER COMPANIES						
1045297	03/20/24 S	25	191.767	0	4,794	3,725	1,069
	ISSUE: 747619104 - QUANEX BUILDING PRODUCTS CORP						
1045297	03/20/24 S	150	36.901	3	5,533	4,064	1,468
	ISSUE: 910340108 - UNITED FIRE GROUP INC						
1045297	03/20/24 B	200	21.636	3	4,331-	4,331	
	ISSUE: 92242T101 - V2X, INC						
1045297	03/20/24 B	15	43.582	0	654-	654	
	ISSUE: G4388N106 - HELEN OF TROY LTD						
1045297	03/21/24 B	100	115.899	2	11,592-	11,592	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: M78673114 - PERION NETWORK LTD						
1045297	03/21/24 B	485	22.393	8	10,869-	10,869	
	ISSUE: 381013101 - GOLDEN ENTERTAINMENT INC						
1045297	03/21/24 B	45	35.270	1	1,588-	1,588	
	ISSUE: 457030104 - INGLES MARKETS INC CL A						
1045297	03/21/24 B	130	75.790	2	9,855-	9,855	
	ISSUE: 86183P102 - STONERIDGE INC						
1045297	03/21/24 B	215	17.818	4	3,834-	3,834	
	ISSUE: 910340108 - UNITED FIRE GROUP INC						
1045297	03/21/24 B	150	21.865	3	3,282-	3,282	
	ISSUE: 92242T101 - V2X, INC						
1045297	03/21/24 B	130	44.301	2	5,761-	5,761	
	ISSUE: 92839U206 - VISTEON CORP						
1045297	03/21/24 B	50	114.506	1	5,726-	5,726	
	ISSUE: 969904101 - WILLIAM SONOMA INC COM						
1045297	03/21/24 S	25	312.818	0	7,820	3,530	4,290
	ISSUE: G4388N106 - HELEN OF TROY LTD						
1045297	03/22/24 B	50	114.495	1	5,726-	5,726	
	ISSUE: M78673114 - PERION NETWORK LTD						
1045297	03/22/24 B	60	22.446	1	1,348-	1,348	
	ISSUE: 381013101 - GOLDEN ENTERTAINMENT INC						
1045297	03/22/24 B	100	35.003	2	3,502-	3,502	
	ISSUE: 457030104 - INGLES MARKETS INC CL A						
1045297	03/22/24 B	125	75.983	2	9,500-	9,500	
	ISSUE: 49803T300 - KITE REALTY GROUP TRUST REIT						
1045297	03/22/24 B	1,400	21.058	24	29,505-	29,505	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 511637100 - LAKELAND BANCORP INC (DELAWARE) COM						
1045297	03/22/24 S	300	12.242	5	3,667	4,032	-365
	ISSUE: 800363103 - SANDY SPRING BANCORP INC						
1045297	03/22/24 B	300	21.909	5	6,578-	6,578	
	ISSUE: 86183P102 - STONERIDGE INC						
1045297	03/22/24 B	400	17.985	7	7,201-	7,201	
	ISSUE: 92242T101 - V2X, INC						
1045297	03/22/24 B	75	43.734	1	3,281-	3,281	
	ISSUE: 00676P107 - ADEIA INC						
1045297	03/25/24 B	900	10.586	15	9,543-	9,543	
	ISSUE: 20369C106 - COMMUNITY HEALTHCARE TRUST INC REIT						
1045297	03/25/24 B	200	25.755	3	5,154-	5,154	
	ISSUE: 29084Q100 - EMCOR GROUP INC						
1045297	03/25/24 S	25	346.201	0	8,655	5,601	3,053
	ISSUE: 381013101 - GOLDEN ENTERTAINMENT INC						
1045297	03/25/24 B	50	35.250	1	1,763-	1,763	
	ISSUE: 74179A107 - PRINCETON BANCORP INC						
1045297	03/25/24 B	150	31.298	3	4,697-	4,697	
	ISSUE: 92242T101 - V2X, INC						
1045297	03/25/24 B	115	44.182	2	5,083-	5,083	
	ISSUE: M78673114 - PERION NETWORK LTD						
1045297	03/26/24 B	150	22.567	3	3,388-	3,388	
	ISSUE: 457030104 - INGLES MARKETS INC CL A						
1045297	03/26/24 B	145	75.477	2	10,947-	10,947	
	ISSUE: 45781M101 - INNOVIVA INC						
1045297	03/26/24 S	250	15.145	4	3,782	3,203	579

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 457985208 - INTEGRA LIFESCIENCES HOLDING						
1045297	03/26/24 B	230	33.655	4	7,745-	7,745	
	ISSUE: 743312100 - PROGRESS SOFTWARE CORP						
1045297	03/26/24 B	100	52.570	2	5,259-	5,259	
	ISSUE: 761624105 - REX AMERICAN RESOURCES CORPORATION						
1045297	03/26/24 S	150	44.305	3	6,643	5,930	713
	ISSUE: 92242T101 - V2X, INC						
1045297	03/26/24 B	45	44.767	1	2,015-	2,015	
	ISSUE: G50871105 - JAZZ PHARMACEUTICALS PLC						
1045297	03/27/24 B	100	119.946	2	11,996-	11,996	
	ISSUE: 457030104 - INGLES MARKETS INC CL A						
1045297	03/27/24 B	60	75.258	1	4,517-	4,517	
	ISSUE: G50871105 - JAZZ PHARMACEUTICALS PLC						
1045297	03/28/24 B	50	120.931	1	6,047-	6,047	
	ISSUE: 381013101 - GOLDEN ENTERTAINMENT INC						
1045297	03/28/24 B	200	36.614	3	7,326-	7,326	
	ISSUE: 457030104 - INGLES MARKETS INC CL A						
1045297	03/28/24 B	40	76.297	1	3,053-	3,053	
	ISSUE: 92242T101 - V2X, INC						
1045297	03/28/24 B	350	46.971	6	16,446-	16,446	
	ISSUE: G4388N106 - HELEN OF TROY LTD						
1045297	04/01/24 B	50	114.571	1	5,729-	5,729	
	ISSUE: 381013101 - GOLDEN ENTERTAINMENT INC						
1045297	04/01/24 B	150	36.493	3	5,476-	5,476	
	ISSUE: 421298100 - HAYWARD HOLDINGS INC						
1045297	04/01/24 S	200	15.119	3	3,020	2,948	72

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 969904101 - WILLIAM SONOMA INC COM						
1045297	04/01/24 S	25	318.378	0	7,959	3,530	4,429
	ISSUE: 008492100 - AGREE REALTY						
1045297	04/02/24 B	950	56.586	16	53,773-	53,773	
	ISSUE: 05577W200 - BRP INC						
1045297	04/02/24 S	150	73.674	3	11,049	11,448	-399
	ISSUE: 29084Q100 - EMCOR GROUP INC						
1045297	04/02/24 S	25	357.936	0	8,948	5,601	3,347
	ISSUE: 42330P107 - HELIX ENERGY SOLUTIONS GRP						
1045297	04/02/24 S	1,000	11.363	17	11,346	10,083	1,263
	ISSUE: 457030104 - INGLES MARKETS INC CL A						
1045297	04/02/24 B	180	75.330	3	13,562-	13,562	
	ISSUE: 45781M101 - INNOVIVA INC						
1045297	04/02/24 S	150	15.074	3	2,259	1,922	337
	ISSUE: 511637100 - LAKELAND BANCORP INC (DELAWARE) COM						
1045297	04/02/24 S	150	12.110	3	1,814	2,016	-202
	ISSUE: 591520200 - METHODE ELECTRONICS INC						
1045297	04/02/24 S	150	11.997	3	1,797	4,630	-2,833
	ISSUE: 74736K101 - QORVO INC						
1045297	04/02/24 B	50	112.884	1	5,645-	5,645	
	ISSUE: 761624105 - REX AMERICAN RESOURCES CORPORATION						
1045297	04/02/24 S	150	59.697	3	8,952	5,930	3,022
	ISSUE: 800363103 - SANDY SPRING BANCORP INC						
1045297	04/02/24 B	300	22.009	5	6,608-	6,608	
	ISSUE: G50871105 - JAZZ PHARMACEUTICALS PLC						
1045297	04/03/24 B	50	116.999	1	5,851-	5,851	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 008492100 - AGREE REALTY						
1045297	04/03/24 B	150	56.358	3	8,456-	8,456	
	ISSUE: 381013101 - GOLDEN ENTERTAINMENT INC						
1045297	04/03/24 B	150	35.955	3	5,396-	5,396	
	ISSUE: 457030104 - INGLES MARKETS INC CL A						
1045297	04/03/24 B	130	74.997	2	9,752-	9,752	
	ISSUE: 457985208 - INTEGRA LIFESCIENCES HOLDING						
1045297	04/03/24 B	550	34.296	9	18,872-	18,872	
	ISSUE: 511637100 - LAKELAND BANCORP INC (DELAWARE) COM						
1045297	04/03/24 S	300	11.934	5	3,575	4,032	-457
	ISSUE: 724078100 - PIPER SANDLER COMPANIES						
1045297	04/03/24 S	25	198.328	0	4,958	3,725	1,233
	ISSUE: G4388N106 - HELEN OF TROY LTD						
1045297	04/04/24 B	50	109.053	1	5,453-	5,453	
	ISSUE: M5425M103 - INMODE LTD						
1045297	04/04/24 B	200	20.295	3	4,062-	4,062	
	ISSUE: 457030104 - INGLES MARKETS INC CL A						
1045297	04/04/24 B	90	75.575	2	6,803-	6,803	
	ISSUE: 457985208 - INTEGRA LIFESCIENCES HOLDING						
1045297	04/04/24 B	150	34.257	3	5,141-	5,141	
	ISSUE: 49803T300 - KITE REALTY GROUP TRUST REIT						
1045297	04/04/24 B	450	20.662	8	9,306-	9,306	
	ISSUE: 800363103 - SANDY SPRING BANCORP INC						
1045297	04/04/24 B	200	21.840	3	4,371-	4,371	
	ISSUE: 457030104 - INGLES MARKETS INC CL A						
1045297	04/08/24 B	100	74.148	2	7,417-	7,417	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 29084Q100 - EMCOR GROUP INC						
1045297	04/09/24 S	25	355.496	0	8,887	5,601	3,286
	ISSUE: 29084Q100 - EMCOR GROUP INC						
1045297	04/10/24 S	25	352.683	0	8,817	5,601	3,215
	ISSUE: 761624105 - REX AMERICAN RESOURCES CORPORATION						
1045297	04/10/24 S	100	57.302	2	5,728	3,953	1,775
	ISSUE: 92242T101 - V2X, INC						
1045297	04/12/24 B	400	44.521	7	17,815-	17,815	
	ISSUE: M78673114 - PERION NETWORK LTD						
1045297	04/15/24 S	500	11.911	9	5,947	14,876	-8,929
	ISSUE: 556269108 - STEVEN MADDEN LTD.						
1045297	04/15/24 S	150	39.023	3	5,851	5,175	676
	ISSUE: 397624107 - GREIF INC COMMON CL A						
1045297	04/30/24 B	300	61.391	5	18,422-	18,422	
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045297	04/30/24 S	100	187.491	2	18,747	13,898	4,849
	ISSUE: M5425M103 - INMODE LTD						
1045297	05/02/24 B	500	17.406	9	8,712-	8,712	
	ISSUE: 03784Y200 - APPLE HOSPITALITY REIT INC REIT						
1045297	05/02/24 B	450	14.721	8	6,632-	6,632	
	ISSUE: 231561101 - CURTISS WRIGHT CORP						
1045297	05/02/24 S	25	264.929	0	6,623	5,200	1,423
	ISSUE: 381013101 - GOLDEN ENTERTAINMENT INC						
1045297	05/02/24 B	150	31.473	3	4,724-	4,724	
	ISSUE: 457985208 - INTEGRA LIFESCIENCES HOLDING						
1045297	05/02/24 B	425	28.910	7	12,294-	12,294	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045297	05/02/24 S	50	190.377	1	9,518	6,949	2,569
	ISSUE: 917047102 - URBAN OUTFITTERS INC						
1045297	05/02/24 B	150	38.987	3	5,851-	5,851	
	ISSUE: 92242T101 - V2X, INC						
1045297	05/02/24 B	150	50.871	3	7,633-	7,633	
	ISSUE: 20369C106 - COMMUNITY HEALTHCARE TRUST INC REIT						
1045297	05/03/24 B	250	25.301	4	6,329-	6,329	
	ISSUE: 465741106 - ITRON INC COM						
1045297	05/03/24 S	450	106.875	8	48,086	28,387	19,699
	ISSUE: 381013101 - GOLDEN ENTERTAINMENT INC						
1045297	05/06/24 B	200	31.280	3	6,259-	6,259	
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045297	05/06/24 S	25	206.480	0	5,162	3,475	1,687
	ISSUE: M78673114 - PERION NETWORK LTD						
1045297	05/07/24 S	875	12.717	15	11,113	26,032	-14,919
	ISSUE: 199908104 - COMFORT SYSTEMS USA INCORPORATED						
1045297	05/07/24 S	25	340.915	0	8,522	4,614	3,908
	ISSUE: 482738101 - KVH INDUSTRIES INC						
1045297	05/07/24 S	1,350	5.072	23	6,824	7,155	-331
	ISSUE: 57637H103 - MASTERCRAFT BOAT HOLDINGS INC						
1045297	05/07/24 B	150	20.338	3	3,053-	3,053	
	ISSUE: 92242T101 - V2X, INC						
1045297	05/07/24 B	250	50.241	4	12,565-	12,565	
	ISSUE: G72800108 - PROTHENA CORP PLC						
1045297	05/08/24 B	150	23.037	3	3,458-	3,458	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 457030104 - INGLES MARKETS INC CL A						
1045297	05/08/24 B	50	72.488	1	3,625-	3,625	
	ISSUE: 45781M101 - INNOVIVA INC						
1045297	05/08/24 S	210	15.507	4	3,253	2,690	562
	ISSUE: 465741106 - ITRON INC COM						
1045297	05/08/24 S	50	109.181	1	5,458	3,154	2,304
	ISSUE: 690742101 - OWENS CORNING INC						
1045297	05/08/24 S	25	174.889	0	4,372	3,598	774
	ISSUE: 747619104 - QUANEX BUILDING PRODUCTS CORP						
1045297	05/08/24 S	150	34.512	3	5,174	4,064	1,110
	ISSUE: 910340108 - UNITED FIRE GROUP INC						
1045297	05/08/24 B	130	23.593	2	3,069-	3,069	
	ISSUE: 20369C106 - COMMUNITY HEALTHCARE TRUST INC REIT						
1045297	05/09/24 B	150	24.124	3	3,621-	3,621	
	ISSUE: 910340108 - UNITED FIRE GROUP INC						
1045297	05/09/24 B	55	23.298	1	1,282-	1,282	
	ISSUE: 29084Q100 - EMCOR GROUP INC						
1045297	05/10/24 S	25	381.181	1	9,529	5,601	3,928
	ISSUE: 482738101 - KVH INDUSTRIES INC						
1045297	05/10/24 S	345	5.022	6	1,727	1,829	-102
	ISSUE: 511637100 - LAKELAND BANCORP INC (DELAWARE) COM						
1045297	05/10/24 S	350	13.203	6	4,615	4,705	-90
	ISSUE: 591520200 - METHODE ELECTRONICS INC						
1045297	05/10/24 S	150	10.950	3	1,640	4,630	-2,990
	ISSUE: 747619104 - QUANEX BUILDING PRODUCTS CORP						
1045297	05/10/24 S	550	34.588	9	19,014	14,902	4,112

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 910340108 - UNITED FIRE GROUP INC						
1045297	05/10/24 B	50	23.494	1	1,176-	1,176	
	ISSUE: 927107409 - VILLAGE SUPER MKT INC CL A						
1045297	05/10/24 S	605	29.885	10	18,070	13,698	4,372
	ISSUE: 387328107 - GRANITE CONSTRUCTION INCORPORATED						
1045297	05/13/24 S	100	62.725	2	6,271	4,112	2,159
	ISSUE: 482738101 - KVH INDUSTRIES INC						
1045297	05/13/24 S	455	5.011	8	2,272	2,412	-139
	ISSUE: 910340108 - UNITED FIRE GROUP INC						
1045297	05/13/24 B	55	23.698	1	1,304-	1,304	
	ISSUE: 92242T101 - V2X, INC						
1045297	05/13/24 B	200	47.554	3	9,514-	9,514	
	ISSUE: 927107409 - VILLAGE SUPER MKT INC CL A						
1045297	05/13/24 S	845	29.965	15	25,306	19,132	6,174
	ISSUE: G72800108 - PROTHENA CORP PLC						
1045297	05/14/24 B	150	21.397	3	3,212-	3,212	
	ISSUE: G97822103 - PERRIGO CO PLC						
1045297	05/14/24 B	150	30.395	3	4,562-	4,562	
	ISSUE: 92242T101 - V2X, INC						
1045297	05/15/24 B	75	46.526	1	3,491-	3,491	
	ISSUE: 92242T101 - V2X, INC						
1045297	05/16/24 B	75	46.645	1	3,500-	3,500	
	ISSUE: 20369C106 - COMMUNITY HEALTHCARE TRUST INC REIT						
1045297	05/17/24 B	100	24.236	2	2,425-	2,425	
	ISSUE: 92242T101 - V2X, INC						
1045297	05/17/24 B	130	46.416	2	6,036-	6,036	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 92242T101 - V2X, INC						
1045297	05/20/24 B	120	46.968	2	5,638-	5,638	
	ISSUE: 465741106 - ITRON INC COM						
1045297	05/21/24 S	50	106.948	1	5,346	3,154	2,192
	ISSUE: 83570H108 - SONOS INC						
1045297	05/21/24 B	465	16.552	8	7,705-	7,705	
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045297	05/22/24 S	25	228.556	1	5,713	3,475	2,239
	ISSUE: 381013101 - GOLDEN ENTERTAINMENT INC						
1045297	05/24/24 B	150	28.682	3	4,305-	4,305	
	ISSUE: 457030104 - INGLES MARKETS INC CL A						
1045297	05/24/24 B	50	72.629	1	3,632-	3,632	
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045297	05/24/24 S	25	234.303	1	5,857	3,475	2,382
	ISSUE: 898349204 - TRUSTCO BANK CORP NY						
1045297	05/24/24 B	80	27.994	1	2,241-	2,241	
	ISSUE: 92242T101 - V2X, INC						
1045297	05/24/24 B	80	45.496	1	3,641-	3,641	
	ISSUE: G97822103 - PERRIGO CO PLC						
1045297	05/28/24 B	450	27.618	8	12,436-	12,436	
	ISSUE: 320817109 - FIRST MERCHANTS CORPORATION COM						
1045297	05/28/24 B	200	33.030	3	6,609-	6,609	
	ISSUE: 457030104 - INGLES MARKETS INC CL A						
1045297	05/28/24 B	50	72.616	1	3,632-	3,632	
	ISSUE: 898349204 - TRUSTCO BANK CORP NY						
1045297	05/28/24 B	70	28.196	1	1,975-	1,975	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 92242T101 - V2X, INC						
1045297	05/28/24 B	70	46.483	1	3,255-	3,255	
	ISSUE: G72800108 - PROTHENA CORP PLC						
1045297	05/29/24 B	150	19.792	3	2,971-	2,971	
	ISSUE: 002896207 - ABERCROMBIE & FITCH CO CL A						
1045297	05/29/24 S	225	178.450	5	40,146	12,101	28,045
	ISSUE: 20369C106 - COMMUNITY HEALTHCARE TRUST INC REIT						
1045297	05/29/24 B	350	22.119	6	7,747-	7,747	
	ISSUE: 457030104 - INGLES MARKETS INC CL A						
1045297	05/29/24 B	100	71.815	2	7,183-	7,183	
	ISSUE: 92242T101 - V2X, INC						
1045297	05/29/24 B	150	45.410	3	6,814-	6,814	
	ISSUE: G97822103 - PERRIGO CO PLC						
1045297	05/30/24 B	155	27.840	3	4,318-	4,318	
	ISSUE: 19247G107 - COHERENT CORP						
1045297	06/03/24 S	50	69.148	1	3,456	1,882	1,575
	ISSUE: 92242T101 - V2X, INC						
1045297	06/03/24 B	135	47.483	2	6,413-	6,413	
	ISSUE: 92242T101 - V2X, INC						
1045297	06/04/24 B	40	46.722	1	1,870-	1,870	
	ISSUE: 92839U206 - VISTEON CORP						
1045297	06/04/24 B	50	109.030	1	5,452-	5,452	
	ISSUE: 04911A107 - ATLANTIC UNION BANKSHARES CORP						
1045297	06/05/24 B	250	31.650	4	7,917-	7,917	
	ISSUE: 094235108 - BLOOMIN' BRANDS						
1045297	06/05/24 B	400	20.304	7	8,128-	8,128	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 199333105 - COLUMBUS MCKINNON CORP						
1045297	06/05/24 B	150	37.236	3	5,588-	5,588	
	ISSUE: 800363103 - SANDY SPRING BANCORP INC						
1045297	06/05/24 B	150	22.562	3	3,387-	3,387	
	ISSUE: 92242T101 - V2X, INC						
1045297	06/05/24 B	25	47.381	0	1,185-	1,185	
	ISSUE: 04911A107 - ATLANTIC UNION BANKSHARES CORP						
1045297	06/06/24 B	200	31.759	3	6,355-	6,355	
	ISSUE: 668074305 - NORTHWESTERN ENERGY GROUP, INC						
1045297	06/06/24 B	145	51.042	2	7,404-	7,404	
	ISSUE: 199333105 - COLUMBUS MCKINNON CORP						
1045297	06/07/24 B	200	36.508	3	7,305-	7,305	
	ISSUE: 423452101 - HELMERICH & PAYNE INC COM						
1045297	06/07/24 B	300	34.990	5	10,502-	10,502	
	ISSUE: 591520200 - METHODE ELECTRONICS INC						
1045297	06/10/24 S	800	8.941	14	7,139	24,691	-17,552
	ISSUE: 465741106 - ITRON INC COM						
1045297	06/11/24 S	50	105.514	1	5,275	3,154	2,121
	ISSUE: 668074305 - NORTHWESTERN ENERGY GROUP, INC						
1045297	06/11/24 B	100	50.324	2	5,034-	5,034	
	ISSUE: 92839U206 - VISTEON CORP						
1045297	06/11/24 B	200	104.047	3	20,813-	20,813	
	ISSUE: 04911A107 - ATLANTIC UNION BANKSHARES CORP						
1045297	06/12/24 B	150	32.059	3	4,811-	4,811	
	ISSUE: 199908104 - COMFORT SYSTEMS USA INCORPORATED						
1045297	06/12/24 S	25	321.371	1	8,034	4,614	3,419

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 397624107 - GREIF INC COMMON CL A						
1045297	06/12/24 B	150	62.400	3	9,363-	9,363	
	ISSUE: 898349204 - TRUSTCO BANK CORP NY						
1045297	06/12/24 B	150	27.532	3	4,132-	4,132	
	ISSUE: 92242T101 - V2X, INC						
1045297	06/12/24 B	150	46.767	3	7,018-	7,018	
	ISSUE: 457985208 - INTEGRA LIFESCIENCES HOLDING						
1045297	06/13/24 B	200	28.904	3	5,784-	5,784	
	ISSUE: 747619104 - QUANEX BUILDING PRODUCTS CORP						
1045297	06/13/24 B	200	29.169	3	5,837-	5,837	
	ISSUE: 92839U206 - VISTEON CORP						
1045297	06/13/24 B	50	106.415	1	5,322-	5,322	
	ISSUE: 92242T101 - V2X, INC						
1045297	06/14/24 B	120	45.300	2	5,438-	5,438	
	ISSUE: 92242T101 - V2X, INC						
1045297	06/17/24 B	30	45.176	1	1,356-	1,356	
	ISSUE: 902788108 - UMB FINANCIAL CORP						
1045297	06/18/24 B	305	80.843	5	24,662-	24,662	
	ISSUE: 909907107 - UNITED BANKSHARES INC						
1045297	06/18/24 B	170	31.753	3	5,401-	5,401	
	ISSUE: 92839U206 - VISTEON CORP						
1045297	06/18/24 B	50	104.914	1	5,247-	5,247	
	ISSUE: 902788108 - UMB FINANCIAL CORP						
1045297	06/20/24 B	180	80.655	3	14,521-	14,521	
	ISSUE: 397624107 - GREIF INC COMMON CL A						
1045297	06/21/24 B	100	61.592	2	6,161-	6,161	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 902788108 - UMB FINANCIAL CORP						
1045297	06/21/24 B	100	79.957	2	7,997-	7,997	
	ISSUE: M5425M103 - INMODE LTD						
1045297	06/24/24 B	150	18.055	3	2,711-	2,711	
	ISSUE: 48242W106 - KBR INC						
1045297	06/24/24 S	50	64.665	1	3,232	3,076	156
	ISSUE: G3223R108 - EVEREST GROUP, LTD.						
1045297	06/25/24 S	25	379.514	1	9,487	8,965	522
	ISSUE: 201723103 - COMMERCIAL METALS COMPANY						
1045297	06/25/24 S	100	54.202	2	5,418	5,629	-211
	ISSUE: 24665A103 - DELEK US HOLDINGS INC						
1045297	06/25/24 B	100	24.154	2	2,417-	2,417	
	ISSUE: 404251100 - HNI CORPORATION						
1045297	06/25/24 S	150	44.277	3	6,639	4,967	1,672
	ISSUE: 447011107 - HUNTSMAN CORPORATION						
1045297	06/25/24 B	200	22.900	3	4,583-	4,583	
	ISSUE: 55826T102 - SPHERE ENTERTAINMENT CO CL A						
1045297	06/25/24 B	150	33.010	3	4,954-	4,954	
	ISSUE: 724078100 - PIPER SANDLER COMPANIES						
1045297	06/25/24 S	75	214.890	2	16,115	11,174	4,942
	ISSUE: 761624105 - REX AMERICAN RESOURCES CORPORATION						
1045297	06/25/24 B	150	44.626	3	6,696-	6,696	
	ISSUE: 00191U102 - ASGN INCORPORATED						
1045297	06/27/24 B	550	87.547	9	48,160-	48,160	
	ISSUE: 457030104 - INGLES MARKETS INC CL A						
1045297	06/27/24 B	90	67.810	2	6,104-	6,104	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 624756102 - MUELLER INDS INC COM						
1045297	06/27/24 S	200	56.431	4	11,283	7,716	3,567
	ISSUE: 816300107 - SELECTIVE INS GROUP INC						
1045297	06/27/24 S	100	92.605	2	9,259	9,921	-662
	ISSUE: 902788108 - UMB FINANCIAL CORP						
1045297	06/27/24 B	200	81.728	3	16,349-	16,349	
	ISSUE: 04911A107 - ATLANTIC UNION BANKSHARES CORP						
1045297	06/28/24 B	300	32.868	5	9,866-	9,866	
	ISSUE: 902788108 - UMB FINANCIAL CORP						
1045297	06/28/24 B	85	83.158	1	7,070-	7,070	
	ISSUE: 902788108 - UMB FINANCIAL CORP						
1045297	07/01/24 B	215	83.627	4	17,984-	17,984	
	ISSUE: G7997W102 - SEADRILL LTD						
1045297	07/08/24 B	150	50.988	3	7,651-	7,651	
	ISSUE: 03784Y200 - APPLE HOSPITALITY REIT INC REIT						
1045297	07/08/24 B	150	14.154	3	2,126-	2,126	
	ISSUE: 084680107 - BERKSHIRE HILLS BANCORP INC						
1045297	07/08/24 B	300	22.335	5	6,706-	6,706	
	ISSUE: 219798105 - QUIDELORTHO CORP						
1045297	07/08/24 B	600	30.891	10	18,545-	18,545	
	ISSUE: 27627N105 - EASTERN BANKSHARES INC						
1045297	07/08/24 B	900	13.778	15	12,416-	12,416	
	ISSUE: 457985208 - INTEGRA LIFESCIENCES HOLDING						
1045297	07/08/24 B	755	28.789	13	21,749-	21,749	
	ISSUE: 938824109 - WAFD, INC						
1045297	07/08/24 B	550	28.071	9	15,448-	15,448	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 938824109 - WAFD, INC						
1045297	07/09/24 B	150	28.374	3	4,259-	4,259	
	ISSUE: 27627N105 - EASTERN BANKSHARES INC						
1045297	07/10/24 B	890	14.380	15	12,813-	12,813	
	ISSUE: 27627N105 - EASTERN BANKSHARES INC						
1045297	07/11/24 B	1,305	14.873	22	19,431-	19,431	
	ISSUE: 45781M101 - INNOVIVA INC						
1045297	07/17/24 S	150	17.354	3	2,600	1,922	679
	ISSUE: 86183P102 - STONERIDGE INC						
1045297	07/17/24 S	200	17.047	3	3,406	3,869	-463
	ISSUE: 48242W106 - KBR INC						
1045297	07/19/24 S	50	67.567	1	3,377	3,076	301
	ISSUE: 816300107 - SELECTIVE INS GROUP INC						
1045297	07/19/24 S	20	85.637	0	1,712	1,984	-272
	ISSUE: 387328107 - GRANITE CONSTRUCTION INCORPORATED						
1045297	07/23/24 S	100	67.726	2	6,771	4,112	2,659
	ISSUE: 82706C108 - SILICON MOTION TECHNOLOGY ADR						
1045297	07/24/24 B	50	74.396	1	3,721-	3,721	
	ISSUE: 902788108 - UMB FINANCIAL CORP						
1045297	07/25/24 B	150	98.438	3	14,768-	14,768	
	ISSUE: 902788108 - UMB FINANCIAL CORP						
1045297	07/26/24 B	250	99.052	4	24,767-	24,767	
	ISSUE: 600551204 - MILLER INDUSTRIES INC/TENN						
1045297	07/30/24 S	100	68.360	2	6,834	3,993	2,841
	ISSUE: M84116108 - SILICOM LTD						
1045297	07/31/24 S	275	13.015	5	3,574	7,002	-3,428

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 50216C108 - LSI INDUSTRIES INC						
1045297	07/31/24 S	400	17.125	7	6,843	6,279	564
	ISSUE: 57637H103 - MASTERCRAFT BOAT HOLDINGS INC						
1045297	07/31/24 S	200	21.729	4	4,342	4,204	138
	ISSUE: G65431127 - NOBLE CORP PLC CL A						
1045297	08/01/24 B	800	44.858	14	35,900-	35,900	
	ISSUE: M84116108 - SILICOM LTD						
1045297	08/01/24 S	500	12.726	9	6,355	12,731	-6,376
	ISSUE: 482738101 - KVH INDUSTRIES INC						
1045297	08/01/24 S	575	4.435	8	2,542	3,036	-494
	ISSUE: M84116108 - SILICOM LTD						
1045297	08/02/24 S	695	12.078	12	8,382	17,696	-9,314
	ISSUE: 44925C103 - ICF INTERNATIONAL INC						
1045297	08/02/24 S	350	158.039	7	55,306	47,221	8,085
	ISSUE: 482738101 - KVH INDUSTRIES INC						
1045297	08/02/24 S	525	4.479	7	2,344	2,772	-428
	ISSUE: 902788108 - UMB FINANCIAL CORP						
1045297	08/02/24 B	100	93.389	2	9,341-	9,341	
	ISSUE: M84116108 - SILICOM LTD						
1045297	08/05/24 S	955	11.598	17	11,060	24,316	-13,256
	ISSUE: 44925C103 - ICF INTERNATIONAL INC						
1045297	08/05/24 S	50	152.279	1	7,613	6,746	867
	ISSUE: 482738101 - KVH INDUSTRIES INC						
1045297	08/05/24 S	205	4.512	3	922	1,082	-160
	ISSUE: 668074305 - NORTHWESTERN ENERGY GROUP, INC						
1045297	08/05/24 B	50	51.700	1	2,586-	2,586	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: M84116108 - SILICOM LTD						
1045297	08/06/24 S	250	11.767	4	2,937	6,365	-3,428
	ISSUE: 482738101 - KVH INDUSTRIES INC						
1045297	08/06/24 S	245	4.563	3	1,114	1,294	-179
	ISSUE: 902788108 - UMB FINANCIAL CORP						
1045297	08/06/24 B	90	91.681	2	8,253-	8,253	
	ISSUE: 20369C106 - COMMUNITY HEALTHCARE TRUST INC REIT						
1045297	08/07/24 B	300	19.165	5	5,755-	5,755	
	ISSUE: 86333M108 - STRIDE INC						
1045297	08/07/24 S	50	79.483	1	3,973	2,125	1,849
	ISSUE: 501242101 - KULICKE & SOFFA INDUSTRIES INC						
1045297	08/08/24 B	150	39.799	3	5,972-	5,972	
	ISSUE: 55306N104 - MKS INSTRUMENTS INC						
1045297	08/09/24 B	50	107.279	1	5,365-	5,365	
	ISSUE: 68554V108 - ORASURE TECHNOLOGIES INC						
1045297	08/09/24 B	550	4.229	8	2,334-	2,334	
	ISSUE: 902788108 - UMB FINANCIAL CORP						
1045297	08/09/24 B	50	93.607	1	4,681-	4,681	
	ISSUE: 20369C106 - COMMUNITY HEALTHCARE TRUST INC REIT						
1045297	08/12/24 B	55	18.151	1	999-	999	
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045297	08/13/24 S	25	195.300	1	4,882	3,475	1,407
	ISSUE: 902788108 - UMB FINANCIAL CORP						
1045297	08/13/24 B	50	93.517	1	4,677-	4,677	
	ISSUE: 55826T102 - SPHERE ENTERTAINMENT CO CL A						
1045297	08/14/24 S	250	45.004	5	11,246	8,808	2,438

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045297	08/15/24 S	25	208.818	1	5,220	3,475	1,745
	ISSUE: 876030107 - TAPESTRY INC						
1045297	08/15/24 B	900	40.467	15	36,436-	36,436	
	ISSUE: 002896207 - ABERCROMBIE & FITCH CO CL A						
1045297	08/16/24 S	75	165.952	2	12,445	4,034	8,411
	ISSUE: 05577W200 - BRP INC						
1045297	08/20/24 B	1,100	68.936	19	75,849-	75,849	
	ISSUE: 902788108 - UMB FINANCIAL CORP						
1045297	08/20/24 B	50	97.087	1	4,855-	4,855	
	ISSUE: 902788108 - UMB FINANCIAL CORP						
1045297	08/21/24 B	50	96.874	1	4,845-	4,845	
	ISSUE: 423452101 - HELMERICH & PAYNE INC COM						
1045297	08/23/24 B	150	33.685	3	5,055-	5,055	
	ISSUE: 404251100 - HNI CORPORATION						
1045297	08/29/24 S	100	53.389	2	5,337	3,311	2,026
	SUB-TOTAL			**1,573**	**3,981,458**	**3,732,657**	**248,818**
	GRAND TOTAL			**11,990**	**20,067,877**	**18,785,587**	**1,282,356**

continued

REPORTABLE TRANSACTIONS WORKSHEET

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

ISSUE: 97181C514 - WILMINGTON US TREASURY MMKT CL SLCT

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045297	09/05/23 B	1,670	1.000	0	1,670-	1,670	
1045297	09/08/23 B	1,754	1.000	0	1,754-	1,754	
1045297	09/11/23 B	51,288	1.000	0	51,288-	51,288	
1045297	09/14/23 B	13,544	1.000	0	13,544-	13,544	
1045297	09/14/23 B	180	1.000	0	180-	180	
1045297	09/15/23 B	13,631	1.000	0	13,631-	13,631	
1045297	09/19/23 B	1,533	1.000	0	1,533-	1,533	
1045297	09/20/23 B	6,699	1.000	0	6,699-	6,699	
1045297	09/25/23 B	54,155	1.000	0	54,155-	54,155	
1045297	09/27/23 B	9,159	1.000	0	9,159-	9,159	
1045297	09/29/23 B	10,925	1.000	0	10,925-	10,925	
1045297	09/29/23 B	1,050	1.000	0	1,050-	1,050	
1045297	10/02/23 B	6,362	1.000	0	6,362-	6,362	
1045297	10/05/23 B	16,071	1.000	0	16,071-	16,071	
1045297	10/06/23 B	60,196	1.000	0	60,196-	60,196	
1045297	10/12/23 B	860	1.000	0	860-	860	
1045297	10/13/23 B	7,335	1.000	0	7,335-	7,335	
1045297	10/16/23 B	12,552	1.000	0	12,552-	12,552	
1045297	10/20/23 B	3,526	1.000	0	3,526-	3,526	
1045297	10/23/23 B	7,192	1.000	0	7,192-	7,192	
1045297	10/24/23 B	3,088	1.000	0	3,088-	3,088	
1045297	10/26/23 B	1,775	1.000	0	1,775-	1,775	
1045297	10/27/23 B	14,006	1.000	0	14,006-	14,006	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045297	10/30/23 B	51,758	1.000	0	51,758-	51,758	
1045297	10/31/23 B	40,233	1.000	0	40,233-	40,233	
1045297	11/01/23 B	55,311	1.000	0	55,311-	55,311	
1045297	11/02/23 B	14,091	1.000	0	14,091-	14,091	
1045297	11/02/23 B	4,843	1.000	0	4,843-	4,843	
1045297	11/03/23 B	754	1.000	0	754-	754	
1045297	11/06/23 B	27,674	1.000	0	27,674-	27,674	
1045297	11/07/23 B	131,370	1.000	0	131,370-	131,370	
1045297	11/08/23 B	420	1.000	0	420-	420	
1045297	11/09/23 B	59,616	1.000	0	59,616-	59,616	
1045297	11/10/23 B	46,098	1.000	0	46,098-	46,098	
1045297	11/13/23 B	17,165	1.000	0	17,165-	17,165	
1045297	11/14/23 B	72,434	1.000	0	72,434-	72,434	
1045297	11/15/23 B	228,044	1.000	0	228,044-	228,044	
1045297	11/17/23 B	2,204	1.000	0	2,204-	2,204	
1045297	11/20/23 B	3,010	1.000	0	3,010-	3,010	
1045297	11/21/23 B	2,615	1.000	0	2,615-	2,615	
1045297	11/22/23 B	2,195	1.000	0	2,195-	2,195	
1045297	11/24/23 B	9,716	1.000	0	9,716-	9,716	
1045297	11/27/23 B	5,409	1.000	0	5,409-	5,409	
1045297	11/27/23 B	475	1.000	0	475-	475	
1045297	11/29/23 B	912	1.000	0	912-	912	
1045297	11/30/23 B	8,230	1.000	0	8,230-	8,230	
1045297	11/30/23 B	1,095	1.000	0	1,095-	1,095	
1045297	12/05/23 B	25,412	1.000	0	25,412-	25,412	
1045297	12/06/23 B	698	1.000	0	698-	698	
1045297	12/11/23 B	1,493	1.000	0	1,493-	1,493	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045297	12/12/23 B	3,774	1.000	0	3,774-	3,774	
1045297	12/14/23 B	1,428	1.000	0	1,428-	1,428	
1045297	12/14/23 B	440	1.000	0	440-	440	
1045297	12/15/23 B	849	1.000	0	849-	849	
1045297	12/18/23 B	8,037	1.000	0	8,037-	8,037	
1045297	12/19/23 B	4,738	1.000	0	4,738-	4,738	
1045297	12/20/23 B	7,691	1.000	0	7,691-	7,691	
1045297	12/29/23 B	21,492	1.000	0	21,492-	21,492	
1045297	01/02/24 B	10,989	1.000	0	10,989-	10,989	
1045297	01/04/24 B	23,022	1.000	0	23,022-	23,022	
1045297	01/05/24 B	34,318	1.000	0	34,318-	34,318	
1045297	01/08/24 B	22,352	1.000	0	22,352-	22,352	
1045297	01/10/24 B	36,519	1.000	0	36,519-	36,519	
1045297	01/12/24 B	4,172	1.000	0	4,172-	4,172	
1045297	01/16/24 B	26,213	1.000	0	26,213-	26,213	
1045297	01/18/24 B	25,049	1.000	0	25,049-	25,049	
1045297	01/19/24 B	23,320	1.000	0	23,320-	23,320	
1045297	01/24/24 B	7,124	1.000	0	7,124-	7,124	
1045297	01/25/24 B	1,775	1.000	0	1,775-	1,775	
1045297	01/31/24 B	44	1.000	0	44-	44	
1045297	02/01/24 B	24,213	1.000	0	24,213-	24,213	
1045297	02/12/24 B	1,463	1.000	0	1,463-	1,463	
1045297	02/15/24 B	17,809	1.000	0	17,809-	17,809	
1045297	02/15/24 B	3,125	1.000	0	3,125-	3,125	
1045297	02/20/24 B	3,177	1.000	0	3,177-	3,177	
1045297	02/21/24 B	11,892	1.000	0	11,892-	11,892	
1045297	02/23/24 B	7,037	1.000	0	7,037-	7,037	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045297	02/26/24 B	17,347	1.000	0	17,347-	17,347	
1045297	02/26/24 B	2,310	1.000	0	2,310-	2,310	
1045297	02/27/24 B	23,832	1.000	0	23,832-	23,832	
1045297	02/28/24 B	95,948	1.000	0	95,948-	95,948	
1045297	03/01/24 B	1,617	1.000	0	1,617-	1,617	
1045297	03/06/24 B	62,073	1.000	0	62,073-	62,073	
1045297	03/07/24 B	3	1.000	0	3-	3	
1045297	03/08/24 B	9,009	1.000	0	9,009-	9,009	
1045297	03/14/24 B	66,634	1.000	0	66,634-	66,634	
1045297	03/15/24 B	550	1.000	0	550-	550	
1045297	03/18/24 B	12,885	1.000	0	12,885-	12,885	
1045297	03/20/24 B	18,564	1.000	0	18,564-	18,564	
1045297	03/21/24 B	42,206	1.000	0	42,206-	42,206	
1045297	03/21/24 B	1,280	1.000	0	1,280-	1,280	
1045297	03/22/24 B	91,440	1.000	0	91,440-	91,440	
1045297	03/27/24 B	1,050	1.000	0	1,050-	1,050	
1045297	03/28/24 B	173,908	1.000	0	173,908-	173,908	
1045297	04/01/24 B	4,276	1.000	0	4,276-	4,276	
1045297	04/03/24 B	15,074	1.000	0	15,074-	15,074	
1045297	04/08/24 B	32,490	1.000	0	32,490-	32,490	
1045297	04/09/24 B	400	1.000	0	400-	400	
1045297	04/12/24 B	42,248	1.000	0	42,248-	42,248	
1045297	04/15/24 B	9,029	1.000	0	9,029-	9,029	
1045297	04/17/24 B	21,728	1.000	0	21,728-	21,728	
1045297	04/18/24 B	2,045	1.000	0	2,045-	2,045	
1045297	04/23/24 B	242	1.000	0	242-	242	
1045297	04/24/24 B	3,288	1.000	0	3,288-	3,288	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045297	04/25/24 B	1,813	1.000	0	1,813-	1,813	
1045297	04/26/24 B	3,200	1.000	0	3,200-	3,200	
1045297	04/29/24 B	7,769	1.000	0	7,769-	7,769	
1045297	04/30/24 B	394	1.000	0	394-	394	
1045297	05/01/24 B	2,855	1.000	0	2,855-	2,855	
1045297	05/02/24 B	325	1.000	0	325-	325	
1045297	05/06/24 B	24,499	1.000	0	24,499-	24,499	
1045297	05/06/24 B	186	1.000	0	186-	186	
1045297	05/07/24 B	3,409	1.000	0	3,409-	3,409	
1045297	05/09/24 B	24,052	1.000	0	24,052-	24,052	
1045297	05/13/24 B	69	1.000	0	69-	69	
1045297	05/14/24 B	369,937	1.000	0	369,937-	369,937	
1045297	05/15/24 B	31,620	1.000	0	31,620-	31,620	
1045297	05/17/24 B	3,583	1.000	0	3,583-	3,583	
1045297	05/17/24 B	279,300	1.000	0	279,300-	279,300	
1045297	05/23/24 B	2,090	1.000	0	2,090-	2,090	
1045297	05/24/24 B	5,778	1.000	0	5,778-	5,778	
1045297	05/28/24 B	391	1.000	0	391-	391	
1045297	05/28/24 B	2,400	1.000	0	2,400-	2,400	
1045297	05/30/24 B	15,430	1.000	0	15,430-	15,430	
1045297	05/31/24 B	17,127	1.000	0	17,127-	17,127	
1045297	06/03/24 B	7,685	1.000	0	7,685-	7,685	
1045297	06/11/24 B	7,139	1.000	0	7,139-	7,139	
1045297	06/18/24 B	1,493	1.000	0	1,493-	1,493	
1045297	06/26/24 B	6,791	1.000	0	6,791-	6,791	
1045297	06/27/24 B	1,280	1.000	0	1,280-	1,280	
1045297	07/10/24 B	122,265	1.000	0	122,265-	122,265	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045297	07/15/24 B	98,278	1.000	0	98,278-	98,278	
1045297	07/16/24 B	2,563,013	1.000	0	2,563,013-*	2,563,013	
1045297	07/16/24 B	1,425	1.000	0	1,425-	1,425	
1045297	07/17/24 B	1,362,578	1.000	0	1,362,578-	1,362,578	
1045297	07/18/24 B	3,447,866	1.000	0	3,447,866-*	3,447,866	
1045297	07/19/24 B	64,907	1.000	0	64,907-	64,907	
1045297	07/22/24 B	9,809	1.000	0	9,809-	9,809	
1045297	07/23/24 B	39,165	1.000	0	39,165-	39,165	
1045297	07/24/24 B	86,648	1.000	0	86,648-	86,648	
1045297	07/25/24 B	1,450	1.000	0	1,450-	1,450	
1045297	07/30/24 B	356	1.000	0	356-	356	
1045297	08/01/24 B	48,313	1.000	0	48,313-	48,313	
1045297	08/05/24 B	51,201	1.000	0	51,201-	51,201	
1045297	08/06/24 B	30,807	1.000	0	30,807-	30,807	
1045297	08/08/24 B	859	1.000	0	859-	859	
1045297	08/15/24 B	14,236	1.000	0	14,236-	14,236	
1045297	08/19/24 B	15,067	1.000	0	15,067-	15,067	
1045297	08/22/24 B	2,090	1.000	0	2,090-	2,090	
1045297	08/23/24 B	18,786	1.000	0	18,786-	18,786	
1045297	08/23/24 B	625	1.000	0	625-	625	
1045297	08/30/24 B	19,933	1.000	0	19,933-	19,933	
		SUB-TOTAL OF BUYS # 152		**0**	**11,015,656**	**11,015,656**	
1045297	09/01/23 S	4,200	1.000	0	4,200	4,200	0
1045297	09/06/23 S	9,071	1.000	0	9,071	9,071	0
1045297	09/07/23 S	19,018	1.000	0	19,018	19,018	0
1045297	09/12/23 S	14,932	1.000	0	14,932	14,932	0
1045297	09/13/23 S	31,213	1.000	0	31,213	31,213	0

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045297	09/18/23 S	9,074	1.000	0	9,074	9,074	0
1045297	09/26/23 S	1,581	1.000	0	1,581	1,581	0
1045297	09/28/23 S	31,962	1.000	0	31,962	31,962	0
1045297	10/03/23 S	9,789	1.000	0	9,789	9,789	0
1045297	10/04/23 S	5,977	1.000	0	5,977	5,977	0
1045297	10/05/23 S	14,047	1.000	0	14,047	14,047	0
1045297	10/10/23 S	15,669	1.000	0	15,669	15,669	0
1045297	10/11/23 S	37,904	1.000	0	37,904	37,904	0
1045297	10/17/23 S	8,164	1.000	0	8,164	8,164	0
1045297	10/18/23 S	89,120	1.000	0	89,120	89,120	0
1045297	10/19/23 S	3,829	1.000	0	3,829	3,829	0
1045297	10/25/23 S	27,418	1.000	0	27,418	27,418	0
1045297	10/26/23 S	4,953	1.000	0	4,953	4,953	0
1045297	11/13/23 S	2,713	1.000	0	2,713	2,713	0
1045297	11/16/23 S	7,799	1.000	0	7,799	7,799	0
1045297	12/01/23 S	10,003	1.000	0	10,003	10,003	0
1045297	12/04/23 S	1,278	1.000	0	1,278	1,278	0
1045297	12/07/23 S	6,413	1.000	0	6,413	6,413	0
1045297	12/08/23 S	19,686	1.000	0	19,686	19,686	0
1045297	12/11/23 S	8,625	1.000	0	8,625	8,625	0
1045297	12/12/23 S	201,722	1.000	0	201,722	201,722	0
1045297	12/13/23 S	574	1.000	0	574	574	0
1045297	12/15/23 S	55,980	1.000	0	55,980	55,980	0
1045297	12/21/23 S	8,997	1.000	0	8,997	8,997	0
1045297	12/26/23 S	79,087	1.000	0	79,087	79,087	0
1045297	12/27/23 S	67,757	1.000	0	67,757	67,757	0
1045297	12/28/23 S	32,401	1.000	0	32,401	32,401	0

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045297	01/03/24 S	53,781	1.000	0	53,781	53,781	0
1045297	01/09/24 S	3,813	1.000	0	3,813	3,813	0
1045297	01/11/24 S	7,592	1.000	0	7,592	7,592	0
1045297	01/17/24 S	16,479	1.000	0	16,479	16,479	0
1045297	01/22/24 S	14,739	1.000	0	14,739	14,739	0
1045297	01/23/24 S	4,483	1.000	0	4,483	4,483	0
1045297	01/26/24 S	19,852	1.000	0	19,852	19,852	0
1045297	01/29/24 S	101,956	1.000	0	101,956	101,956	0
1045297	01/31/24 S	4,732	1.000	0	4,732	4,732	0
1045297	02/02/24 S	37,945	1.000	0	37,945	37,945	0
1045297	02/06/24 S	40,756	1.000	0	40,756	40,756	0
1045297	02/07/24 S	94,310	1.000	0	94,310	94,310	0
1045297	02/08/24 S	143,087	1.000	0	143,087	143,087	0
1045297	02/09/24 S	5,263	1.000	0	5,263	5,263	0
1045297	02/13/24 S	35,544	1.000	0	35,544	35,544	0
1045297	02/14/24 S	56,389	1.000	0	56,389	56,389	0
1045297	02/16/24 S	6,477	1.000	0	6,477	6,477	0
1045297	02/22/24 S	7,191	1.000	0	7,191	7,191	0
1045297	02/29/24 S	40,133	1.000	0	40,133	40,133	0
1045297	03/01/24 S	52,104	1.000	0	52,104	52,104	0
1045297	03/04/24 S	30,976	1.000	0	30,976	30,976	0
1045297	03/05/24 S	35,348	1.000	0	35,348	35,348	0
1045297	03/07/24 S	2,625	1.000	0	2,625	2,625	0
1045297	03/11/24 S	67,743	1.000	0	67,743	67,743	0
1045297	03/12/24 S	7,480	1.000	0	7,480	7,480	0
1045297	03/13/24 S	17,257	1.000	0	17,257	17,257	0
1045297	03/15/24 S	82	1.000	0	82	82	0

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045297	03/19/24 S	80,333	1.000	0	80,333	80,333	0
1045297	03/25/24 S	83,339	1.000	0	83,339	83,339	0
1045297	03/26/24 S	86,759	1.000	0	86,759	86,759	0
1045297	03/27/24 S	1,152	1.000	0	1,152	1,152	0
1045297	04/02/24 S	38,614	1.000	0	38,614	38,614	0
1045297	04/04/24 S	18,369	1.000	0	18,369	18,369	0
1045297	04/05/24 S	41,603	1.000	0	41,603	41,603	0
1045297	04/10/24 S	21,548	1.000	0	21,548	21,548	0
1045297	04/11/24 S	3,088	1.000	0	3,088	3,088	0
1045297	04/16/24 S	80,042	1.000	0	80,042	80,042	0
1045297	05/03/24 S	111,335	1.000	0	111,335	111,335	0
1045297	05/08/24 S	9,908	1.000	0	9,908	9,908	0
1045297	05/09/24 S	8,095	1.000	0	8,095	8,095	0
1045297	05/10/24 S	6,746	1.000	0	6,746	6,746	0
1045297	05/16/24 S	15,985	1.000	0	15,985	15,985	0
1045297	05/20/24 S	3,500	1.000	0	3,500	3,500	0
1045297	05/21/24 S	14,866	1.000	0	14,866	14,866	0
1045297	05/22/24 S	5,638	1.000	0	5,638	5,638	0
1045297	05/23/24 S	9,261	1.000	0	9,261	9,261	0
1045297	05/29/24 S	28,794	1.000	0	28,794	28,794	0
1045297	05/29/24 S	35,910	1.000	0	35,910	35,910	0
1045297	05/31/24 S	9,579	1.000	0	9,579	9,579	0
1045297	06/03/24 S	3,562	1.000	0	3,562	3,562	0
1045297	06/04/24 S	2,956	1.000	0	2,956	2,956	0
1045297	06/05/24 S	7,322	1.000	0	7,322	7,322	0
1045297	06/06/24 S	26,205	1.000	0	26,205	26,205	0
1045297	06/07/24 S	31,733	1.000	0	31,733	31,733	0

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045297	06/10/24 S	12,825	1.000	0	12,825	12,825	0
1045297	06/12/24 S	12,909	1.000	0	12,909	12,909	0
1045297	06/13/24 S	19,019	1.000	0	19,019	19,019	0
1045297	06/14/24 S	11,342	1.000	0	11,342	11,342	0
1045297	06/14/24 S	5,258	1.000	0	5,258	5,258	0
1045297	06/17/24 S	53,133	1.000	0	53,133	53,133	0
1045297	06/20/24 S	49,493	1.000	0	49,493	49,493	0
1045297	06/21/24 S	71,560	1.000	0	71,560	71,560	0
1045297	06/24/24 S	13,633	1.000	0	13,633	13,633	0
1045297	06/25/24 S	38,164	1.000	0	38,164	38,164	0
1045297	06/27/24 S	24,460	1.000	0	24,460	24,460	0
1045297	06/28/24 S	64,193	1.000	0	64,193	64,193	0
1045297	07/01/24 S	35,363	1.000	0	35,363	35,363	0
1045297	07/02/24 S	16,696	1.000	0	16,696	16,696	0
1045297	07/05/24 S	37,775	1.000	0	37,775	37,775	0
1045297	07/08/24 S	26,122	1.000	0	26,122	26,122	0
1045297	07/09/24 S	2,851	1.000	0	2,851	2,851	0
1045297	07/11/24 S	47,613	1.000	0	47,613	47,613	0
1045297	07/12/24 S	18,116	1.000	0	18,116	18,116	0
1045297	07/18/24 S	7,536,406	1.000	0	7,536,406 *	7,536,406	0
1045297	07/25/24 S	8,201	1.000	0	8,201	8,201	0
1045297	07/26/24 S	14,796	1.000	0	14,796	14,796	0
1045297	07/29/24 S	24,767	1.000	0	24,767	24,767	0
1045297	07/31/24 S	27,596	1.000	0	27,596	27,596	0
1045297	08/02/24 S	45,114	1.000	0	45,114	45,114	0
1045297	08/07/24 S	5,115	1.000	0	5,115	5,115	0
1045297	08/09/24 S	5,972	1.000	0	5,972	5,972	0

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045297	08/12/24 S	11,994	1.000	0	11,994	11,994	0
1045297	08/13/24 S	999	1.000	0	999	999	0
1045297	08/14/24 S	65,766	1.000	0	65,766	65,766	0
1045297	08/16/24 S	25,912	1.000	0	25,912	25,912	0
1045297	08/21/24 S	77,406	1.000	0	77,406	77,406	0
1045297	08/22/24 S	4,850	1.000	0	4,850	4,850	0
1045297	08/26/24 S	3,105	1.000	0	3,105	3,105	0
	SUB-TOTAL OF SALES # 120			**0**	**10,953,859**	**10,953,859**	**0**
	SUB-TOTAL			**0**	**21,969,515**	**21,969,515**	**0**
	GRAND TOTAL			**0**	**21,969,515**	**21,969,515**	**0**

continued

REPORTABLE TRANSACTIONS WORKSHEET

DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS

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

*** NO TRANSACTIONS QUALIFIED FOR THIS SECTION ***

REPORTABLE TRANSACTIONS WORKSHEET

DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
BEGINNING MARKET VALUE	22,230,457.71					
COMPARATIVE VALUE (5%)	1,111,522.89					

CATEGORY 1 - SINGLE TRANSACTION EXCEEDS 5% OF VALUE

***** NO TRANSACTIONS QUALIFIED FOR THIS SECTION *****

continued

REPORTABLE TRANSACTIONS WORKSHEET

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

BROKER: RBC CAPITAL MARKETS, LLC

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 72703H101 - PLANET FITNESS INC CL A						
1045295	09/15/23 S	110	51.388	2	5,650	6,688	-1,038
	ISSUE: 82489W107 - SHOALS TECHNOLOGIES GROUP INC CL A						
1045295	10/11/23 B	916	17.640	18	16,177-	16,177	
	ISSUE: 82489W107 - SHOALS TECHNOLOGIES GROUP INC CL A						
1045295	10/12/23 B	735	17.028	15	12,530-	12,530	
	ISSUE: 922280102 - VARONIS SYSTEMS INC						
1045295	11/01/23 B	925	33.587	19	31,086-	31,086	
	ISSUE: 20717M103 - CONFLUENT INC						
1045295	11/02/23 S	2,070	15.484	62	31,990	68,496	-36,506
	ISSUE: 49714P108 - KINSALE CAPITAL GROUP INC						
1045295	11/02/23 S	128	342.428	4	43,827	51,025	-7,198
	ISSUE: 98422X101 - XPONENTIAL FITNESS INC CL A						
1045295	11/15/23 S	499	14.002	10	6,977	10,808	-3,831
	ISSUE: 98422X101 - XPONENTIAL FITNESS INC CL A						
1045295	11/16/23 S	880	13.561	18	11,916	19,061	-7,144
	ISSUE: 30260D103 - FIGS INC CL A						
1045295	11/20/23 B	2,423	6.824	73	16,608-	16,608	
	ISSUE: 98422X101 - XPONENTIAL FITNESS INC CL A						
1045295	11/27/23 S	435	14.417	9	6,263	9,422	-3,159
	ISSUE: 98422X101 - XPONENTIAL FITNESS INC CL A						
1045295	11/29/23 S	58	14.050	1	814	1,256	-443

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 98422X101 - XPONENTIAL FITNESS INC CL A						
1045295	11/30/23 S	196	13.673	4	2,676	4,245	-1,569
	ISSUE: 04280A100 - ARROWHEAD PHARMACEUTICALS INC						
1045295	12/01/23 B	1,105	22.155	22	24,503-	24,503	
	ISSUE: 07831C103 - BELLRING BRANDS INC						
1045295	12/01/23 B	1,544	53.186	46	82,165-	82,165	
	ISSUE: 24823R105 - DENALI THERAPEUTICS INC						
1045295	12/01/23 B	19	18.627	0	354-	354	
	ISSUE: 302492103 - FLYWIRE CORP						
1045295	12/01/23 B	2,362	24.932	47	58,936-	58,936	
	ISSUE: 42226A107 - HEALTHEQUITY INC						
1045295	12/01/23 B	137	68.826	3	9,432-	9,432	
	ISSUE: 457669307 - INSMED INC						
1045295	12/01/23 B	33	25.847	1	854-	854	
	ISSUE: 45826J105 - INTELLIA THERAPEUTICS INC						
1045295	12/01/23 B	533	30.194	11	16,104-	16,104	
	ISSUE: 98422X101 - XPONENTIAL FITNESS INC CL A						
1045295	12/01/23 S	400	14.050	8	5,612	8,664	-3,052
	ISSUE: 07831C103 - BELLRING BRANDS INC						
1045295	12/04/23 B	506	54.082	15	27,381-	27,381	
	ISSUE: 302492103 - FLYWIRE CORP						
1045295	12/04/23 B	158	24.983	3	3,950-	3,950	
	ISSUE: 707569109 - PENN ENTERTAINMENT INC						
1045295	12/05/23 B	891	24.497	27	21,853-	21,853	
	ISSUE: 82900L102 - SIMPLY GOOD FOODS CO						
1045295	12/05/23 S	101	40.084	2	4,046	3,644	402

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 98422X101 - XPONENTIAL FITNESS INC CL A						
1045295	12/05/23 S	56	14.164	1	792	1,213	-421
	ISSUE: 82900L102 - SIMPLY GOOD FOODS CO						
1045295	12/06/23 S	90	40.252	2	3,621	3,247	374
	ISSUE: 98422X101 - XPONENTIAL FITNESS INC CL A						
1045295	12/06/23 S	34	14.025	1	476	736	-260
	ISSUE: 82900L102 - SIMPLY GOOD FOODS CO						
1045295	12/07/23 S	142	40.296	3	5,719	5,123	596
	ISSUE: 671044105 - OSI SYS INC						
1045295	12/13/23 B	164	126.290	3	20,715-	20,715	
	ISSUE: 927959106 - VIPER ENERGY, INC.						
1045295	12/13/23 S	1,578	30.191	32	47,610	47,577	33
	ISSUE: 57060D108 - MARKETAXESS HOLDINGS INC						
1045295	12/14/23 B	197	281.940	4	55,546-	55,546	
	ISSUE: 671044105 - OSI SYS INC						
1045295	12/14/23 B	15	130.874	0	1,963-	1,963	
	ISSUE: 707569109 - PENN ENTERTAINMENT INC						
1045295	12/14/23 B	1,891	26.355	38	49,875-	49,875	
	ISSUE: 927959106 - VIPER ENERGY, INC.						
1045295	12/14/23 S	12	30.650	0	368	362	6
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045295	12/21/23 B	156	151.345	3	23,613-	23,613	
	ISSUE: 40637H109 - HALOZYME THERAPEUTICS INC						
1045295	12/27/23 S	667	36.913	14	24,607	28,224	-3,617
	ISSUE: 40637H109 - HALOZYME THERAPEUTICS INC						
1045295	12/28/23 S	827	37.090	17	30,657	34,995	-4,338

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 40637H109 - HALOZYME THERAPEUTICS INC						
1045295	12/29/23 S	981	37.056	20	36,332	41,511	-5,179
	ISSUE: G01767105 - ALKERMES PLC						
1045295	01/02/24 B	812	28.600	16	23,240-	23,240	
	ISSUE: 46116X101 - INTRA-CELLULAR THERAPIES INC						
1045295	01/17/24 S	300	65.972	6	19,785	16,836	2,949
	ISSUE: 46116X101 - INTRA-CELLULAR THERAPIES INC						
1045295	01/18/24 S	627	65.169	13	40,848	35,188	5,661
	ISSUE: 002896207 - ABERCROMBIE & FITCH CO CL A						
1045295	01/19/24 B	231	97.320	5	22,485-	22,485	
	ISSUE: 30034T103 - EVERI HOLDINGS INC						
1045295	01/19/24 S	1,213	10.451	24	12,652	17,540	-4,888
	ISSUE: 74366E102 - PROTAGONIST THERAPEUTICS INC						
1045295	01/19/24 B	61	24.053	1	1,468-	1,468	
	ISSUE: 74366E102 - PROTAGONIST THERAPEUTICS INC						
1045295	01/22/24 B	91	24.982	2	2,275-	2,275	
	ISSUE: 74366E102 - PROTAGONIST THERAPEUTICS INC						
1045295	01/24/24 B	363	24.628	7	8,947-	8,947	
	ISSUE: 95082P105 - WESCO INTERNATIONAL INCORPORATED						
1045295	02/13/24 S	369	146.714	8	54,129	60,755	-6,625
	ISSUE: 707569109 - PENN ENTERTAINMENT INC						
1045295	02/15/24 B	1,446	20.069	29	29,048-	29,048	
	ISSUE: 192422103 - COGNEX CORP COM						
1045295	02/20/24 B	19	38.483	0	732-	732	
	ISSUE: 85209W109 - SPROUT SOCIAL INC CL A						
1045295	02/20/24 S	897	64.221	18	57,587	48,025	9,562

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 53115L104 - LIBERTY ENERGY INC						
1045295	02/21/24 S	303	21.130	6	6,396	4,833	1,563
	ISSUE: 53115L104 - LIBERTY ENERGY INC						
1045295	02/21/24 S	1,282	21.195	39	27,133	20,448	6,685
	ISSUE: 53115L104 - LIBERTY ENERGY INC						
1045295	02/23/24 S	1,489	20.760	45	30,867	23,750	7,117
	ISSUE: 750917106 - RAMBUS INC						
1045295	03/01/24 B	821	62.778	16	51,557-	51,557	
	ISSUE: 30260D103 - FIGS INC CL A						
1045295	03/26/24 B	54	4.788	1	260-	260	
	ISSUE: 30260D103 - FIGS INC CL A						
1045295	03/26/24 B	1,041	4.790	31	5,018-	5,018	
	ISSUE: 33768G107 - FIRSTCASH HOLDINGS INC						
1045295	04/29/24 S	64	115.378	1	7,383	5,762	1,621
	ISSUE: 78473E103 - SPX TECHNOLOGIES INC						
1045295	05/09/24 B	303	138.677	9	42,028-	42,028	
	ISSUE: 78473E103 - SPX TECHNOLOGIES INC						
1045295	05/10/24 B	610	139.912	18	85,365-	85,365	
	ISSUE: 01741R102 - ATI INC						
1045295	06/14/24 B	2,372	53.508	47	126,968-	126,968	
	ISSUE: 53115L104 - LIBERTY ENERGY INC						
1045295	06/17/24 B	3,612	20.615	72	74,534-	74,534	
	ISSUE: 282559103 - 89BIO INC						
1045295	06/25/24 S	246	8.112	5	1,991	4,181	-2,190
	ISSUE: 501147102 - KRYSTAL BIOTECH INC						
1045295	06/25/24 B	227	180.649	5	41,012-	41,012	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 282559103 - 89BIO INC						
1045295	06/27/24 S	1,813	7.267	55	13,121	30,814	-17,693
	ISSUE: 07831C103 - BELLRING BRANDS INC						
1045295	07/22/24 S	1,023	50.417	32	51,544	56,511	-4,967
	ISSUE: G3934V109 - GENIUS SPORTS LIMITED CL A						
1045295	07/24/24 B	3,865	6.700	116	26,011-	26,011	
	ISSUE: G3934V109 - GENIUS SPORTS LIMITED CL A						
1045295	07/24/24 B	177	6.697	4	1,189-	1,189	
	ISSUE: 53115L104 - LIBERTY ENERGY INC						
1045295	08/07/24 S	2,762	20.312	84	56,017	51,182	4,835
	ISSUE: 74346Y103 - PROS HOLDINGS INC						
1045295	08/07/24 S	1,131	19.773	23	22,340	40,508	-18,168
	ISSUE: 518415104 - LATTICE SEMICONDUCTOR CORP						
1045295	08/08/24 B	1,311	46.907	26	61,521-	61,521	
	ISSUE: 927959106 - VIPER ENERGY, INC.						
1045295	08/13/24 S	529	45.961	11	24,302	16,034	8,268
	ISSUE: 42226A107 - HEALTHEQUITY INC						
1045295	08/20/24 S	1,021	74.324	23	75,862	69,274	6,588
	SUB-TOTAL			**1,356**	**1,849,213**	**1,925,241**	**-76,028**
	BROKER: GOLDMAN SACHS & CO.						
	ISSUE: 00973Y108 - AKERO THERAPEUTICS INC						
1045295	10/02/23 B	826	49.768	17	41,125-	41,125	
	ISSUE: G01767105 - ALKERMES PLC						
1045295	10/10/23 S	20	28.703	0	574	584	-10

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 82489W107 - SHOALS TECHNOLOGIES GROUP INC CL A						
1045295	10/11/23 B	2,041	17.599	41	35,960-	35,960	
	ISSUE: 82489W107 - SHOALS TECHNOLOGIES GROUP INC CL A						
1045295	10/12/23 B	1,569	16.966	31	26,652-	26,652	
	ISSUE: 008073108 - AEROVIRONMENT INC						
1045295	10/16/23 B	171	115.962	3	19,833-	19,833	
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045295	10/17/23 B	153	128.296	3	19,632-	19,632	
	ISSUE: 80810D103 - SCHRODINGER INC						
1045295	10/19/23 B	234	22.663	5	5,308-	5,308	
	ISSUE: 553498106 - MSA SAFETY INC						
1045295	10/25/23 B	19	154.619	0	2,938-	2,938	
	ISSUE: 01438T106 - ALDEYRA THERAPEUTICS INC						
1045295	10/26/23 S	10,283	1.537	206	15,595	76,711	-61,116
	ISSUE: 750917106 - RAMBUS INC						
1045295	10/27/23 B	340	50.516	7	17,182-	17,182	
	ISSUE: 922280102 - VARONIS SYSTEMS INC						
1045295	11/01/23 B	487	33.493	10	16,321-	16,321	
	ISSUE: 922280102 - VARONIS SYSTEMS INC						
1045295	11/02/23 B	73	33.000	1	2,410-	2,410	
	ISSUE: 925815102 - VICOR CORP						
1045295	11/07/23 S	432	38.651	9	16,689	29,277	-12,588
	ISSUE: 925815102 - VICOR CORP						
1045295	11/08/23 S	175	38.062	4	6,657	11,860	-5,202
	ISSUE: 925815102 - VICOR CORP						
1045295	11/08/23 S	61	38.390	1	2,341	4,134	-1,793

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 099406100 - BOOT BARN HOLDINGS INC						
1045295	11/09/23 B	136	74.345	3	10,114-	10,114	
	ISSUE: 453204109 - IMPINJ INC						
1045295	11/09/23 B	447	68.728	9	30,730-	30,730	
	ISSUE: 82489T104 - SHOCKWAVE MEDICAL INC						
1045295	11/09/23 S	412	165.980	9	68,375	90,801	-22,426
	ISSUE: 925815102 - VICOR CORP						
1045295	11/09/23 S	24	36.755	0	882	1,626	-745
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045295	11/10/23 B	178	128.249	4	22,832-	22,832	
	ISSUE: 925815102 - VICOR CORP						
1045295	11/10/23 S	113	36.506	2	4,123	7,658	-3,535
	ISSUE: 925815102 - VICOR CORP						
1045295	11/13/23 S	251	36.013	5	9,034	17,010	-7,976
	ISSUE: G6700G107 - NVENT ELECTRIC PLC						
1045295	11/14/23 B	143	53.088	3	7,594-	7,594	
	ISSUE: 86614U100 - SUMMIT MATERIALS INC						
1045295	11/14/23 B	84	34.856	2	2,930-	2,930	
	ISSUE: 925815102 - VICOR CORP						
1045295	11/14/23 S	474	38.603	10	18,288	32,123	-13,835
	ISSUE: 925815102 - VICOR CORP						
1045295	11/14/23 S	250	38.758	5	9,685	16,943	-7,258
	ISSUE: 099406100 - BOOT BARN HOLDINGS INC						
1045295	11/15/23 B	154	74.862	3	11,532-	11,532	
	ISSUE: 30260D103 - FIGS INC CL A						
1045295	11/15/23 B	1,600	6.524	32	10,470-	10,470	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 30260D103 - FIGS INC CL A						
1045295	11/15/23 B	2,341	6.531	47	15,336-	15,336	
	ISSUE: 925815102 - VICOR CORP						
1045295	11/15/23 S	313	39.661	6	12,408	21,212	-8,804
	ISSUE: 30260D103 - FIGS INC CL A						
1045295	11/16/23 B	702	6.306	14	4,441-	4,441	
	ISSUE: 98422X101 - XPONENTIAL FITNESS INC CL A						
1045295	11/20/23 S	188	14.321	4	2,688	4,072	-1,384
	ISSUE: 98422X101 - XPONENTIAL FITNESS INC CL A						
1045295	11/21/23 S	41	14.104	1	577	888	-311
	ISSUE: 98422X101 - XPONENTIAL FITNESS INC CL A						
1045295	11/22/23 S	376	14.070	8	5,283	8,144	-2,862
	ISSUE: 98422X101 - XPONENTIAL FITNESS INC CL A						
1045295	11/27/23 S	393	14.411	8	5,656	8,512	-2,857
	ISSUE: 98422X101 - XPONENTIAL FITNESS INC CL A						
1045295	11/28/23 S	499	13.730	10	6,841	10,808	-3,967
	ISSUE: 98422X101 - XPONENTIAL FITNESS INC CL A						
1045295	11/29/23 S	30	14.051	1	421	650	-229
	ISSUE: 974155103 - WINGSTOP INC						
1045295	11/30/23 S	89	239.698	2	21,331	14,297	7,034
	ISSUE: 98422X101 - XPONENTIAL FITNESS INC CL A						
1045295	11/30/23 S	2	13.805	0	28	43	-16
	ISSUE: 09627Y109 - BLUEPRINT MEDICINES CORP						
1045295	12/01/23 B	400	71.453	8	28,589-	28,589	
	ISSUE: 24823R105 - DENALI THERAPEUTICS INC						
1045295	12/01/23 B	510	18.869	10	9,633-	9,633	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 40637H109 - HALOZYME THERAPEUTICS INC						
1045295	12/01/23 B	388	39.554	8	15,355-	15,355	
	ISSUE: 457669307 - INSMED INC						
1045295	12/01/23 B	502	26.278	10	13,202-	13,202	
	ISSUE: 98422X101 - XPONENTIAL FITNESS INC CL A						
1045295	12/01/23 S	448	14.189	9	6,347	9,704	-3,356
	ISSUE: 82900L102 - SIMPLY GOOD FOODS CO						
1045295	12/05/23 S	661	40.052	13	26,461	23,849	2,612
	ISSUE: 98422X101 - XPONENTIAL FITNESS INC CL A						
1045295	12/05/23 S	519	13.949	10	7,229	11,242	-4,013
	ISSUE: 82900L102 - SIMPLY GOOD FOODS CO						
1045295	12/06/23 S	569	40.150	12	22,834	20,530	2,304
	ISSUE: 98422X101 - XPONENTIAL FITNESS INC CL A						
1045295	12/06/23 S	415	13.713	8	5,683	8,989	-3,306
	ISSUE: 82900L102 - SIMPLY GOOD FOODS CO						
1045295	12/07/23 S	662	40.305	13	26,668	23,885	2,783
	ISSUE: 98422X101 - XPONENTIAL FITNESS INC CL A						
1045295	12/07/23 S	1,045	12.463	21	13,003	22,635	-9,632
	ISSUE: 82900L102 - SIMPLY GOOD FOODS CO						
1045295	12/08/23 S	295	39.772	6	11,727	10,644	1,083
	ISSUE: 98422X101 - XPONENTIAL FITNESS INC CL A						
1045295	12/08/23 S	444	10.765	9	4,771	9,617	-4,846
	ISSUE: 95082P105 - WESCO INTERNATIONAL INCORPORATED						
1045295	12/13/23 S	257	167.504	5	43,043	41,441	1,601
	ISSUE: 10806X102 - BRIDGEBIO PHARMA INC						
1045295	12/22/23 B	188	40.765	4	7,668-	7,668	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 40637H109 - HALOZYME THERAPEUTICS INC						
1045295	01/02/24 S	566	37.688	11	21,320	23,950	-2,631
	ISSUE: 671044105 - OSI SYS INC						
1045295	01/04/24 S	45	126.259	1	5,681	5,701	-21
	ISSUE: 257651109 - DONALDSON INC COM						
1045295	01/05/24 B	241	63.421	5	15,289-	15,289	
	ISSUE: 671044105 - OSI SYS INC						
1045295	01/05/24 S	134	124.109	3	16,628	16,977	-349
	ISSUE: 80810D103 - SCHRODINGER INC						
1045295	01/08/24 S	813	29.023	16	23,579	26,304	-2,725
	ISSUE: 05464T104 - AXSOME THERAPEUTICS INC						
1045295	01/09/24 B	642	89.388	13	57,400-	57,400	
	ISSUE: 05464T104 - AXSOME THERAPEUTICS INC						
1045295	01/10/24 B	602	89.606	12	53,955-	53,955	
	ISSUE: 45826J105 - INTELLIA THERAPEUTICS INC						
1045295	01/17/24 S	419	25.710	8	10,764	15,148	-4,383
	ISSUE: 45826J105 - INTELLIA THERAPEUTICS INC						
1045295	01/18/24 S	359	25.299	7	9,075	12,979	-3,903
	ISSUE: 83200N103 - SMARTSHEET INC CL A						
1045295	01/18/24 B	446	46.996	9	20,969-	20,969	
	ISSUE: 30034T103 - EVERI HOLDINGS INC						
1045295	01/19/24 S	149	10.500	3	1,562	2,155	-593
	ISSUE: 501270102 - KURA SUSHI USA INC CL A						
1045295	01/19/24 B	159	90.356	3	14,370-	14,370	
	ISSUE: 74366E102 - PROTAGONIST THERAPEUTICS INC						
1045295	01/19/24 B	650	24.637	13	16,027-	16,027	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 30034T103 - EVERI HOLDINGS INC						
1045295	01/22/24 S	142	10.617	3	1,505	2,053	-549
	ISSUE: 501270102 - KURA SUSHI USA INC CL A						
1045295	01/22/24 B	208	90.632	4	18,856-	18,856	
	ISSUE: 30034T103 - EVERI HOLDINGS INC						
1045295	01/23/24 S	243	10.852	5	2,632	3,514	-882
	ISSUE: 30034T103 - EVERI HOLDINGS INC						
1045295	01/23/24 S	909	10.766	18	9,768	13,144	-3,376
	ISSUE: 501270102 - KURA SUSHI USA INC CL A						
1045295	01/23/24 B	97	90.545	2	8,785-	8,785	
	ISSUE: 002896207 - ABERCROMBIE & FITCH CO CL A						
1045295	01/24/24 B	400	104.100	8	41,648-	41,648	
	ISSUE: 257651109 - DONALDSON INC COM						
1045295	01/24/24 B	500	64.352	10	32,186-	32,186	
	ISSUE: 501270102 - KURA SUSHI USA INC CL A						
1045295	01/24/24 B	132	90.834	3	11,993-	11,993	
	ISSUE: 501270102 - KURA SUSHI USA INC CL A						
1045295	01/25/24 B	42	91.951	1	3,863-	3,863	
	ISSUE: 10950A106 - BRIGHTSPRING HEALTH SERVICES INC						
1045295	01/26/24 B	3,647	13.000	0	47,411-	47,411	
	ISSUE: 501270102 - KURA SUSHI USA INC CL A						
1045295	01/26/24 B	349	91.479	7	31,933-	31,933	
	ISSUE: 501270102 - KURA SUSHI USA INC CL A						
1045295	01/29/24 B	271	91.796	5	24,882-	24,882	
	ISSUE: P73684113 - ONESPAWORLD HOLDINGS LTD						
1045295	01/31/24 B	109	13.638	2	1,489-	1,489	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: P73684113 - ONESPAWORLD HOLDINGS LTD						
1045295	02/01/24 B	648	13.935	13	9,043-	9,043	
	ISSUE: P73684113 - ONESPAWORLD HOLDINGS LTD						
1045295	02/01/24 B	137	14.025	3	1,924-	1,924	
	ISSUE: 257651109 - DONALDSON INC COM						
1045295	02/02/24 B	559	67.284	11	37,623-	37,623	
	ISSUE: 826919102 - SILICON LABORATORIES INC						
1045295	02/06/24 S	330	117.290	7	38,699	44,504	-5,805
	ISSUE: 07831C103 - BELLRING BRANDS INC						
1045295	02/09/24 B	388	59.637	8	23,147-	23,147	
	ISSUE: 501270102 - KURA SUSHI USA INC CL A						
1045295	02/09/24 B	172	101.653	3	17,488-	17,488	
	ISSUE: 86800U104 - SUPER MICRO COMPUTER INC						
1045295	02/09/24 S	153	735.278	4	112,494	42,087	70,406
	ISSUE: 090043100 - BILL HOLDINGS, INC.						
1045295	02/12/24 B	1,834	66.101	37	121,266-	121,266	
	ISSUE: 86800U104 - SUPER MICRO COMPUTER INC						
1045295	02/14/24 S	51	865.682	1	44,148	14,029	30,119
	ISSUE: 099406100 - BOOT BARN HOLDINGS INC						
1045295	02/20/24 S	841	89.478	17	75,234	74,898	335
	ISSUE: 85914M107 - STEPSTONE GROUP INC CL A						
1045295	02/20/24 B	490	35.353	10	17,333-	17,333	
	ISSUE: 85914M107 - STEPSTONE GROUP INC CL A						
1045295	02/21/24 B	366	35.041	7	12,832-	12,832	
	ISSUE: 85914M107 - STEPSTONE GROUP INC CL A						
1045295	02/22/24 B	310	35.695	6	11,072-	11,072	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 85914M107 - STEPSTONE GROUP INC CL A						
1045295	02/23/24 B	367	35.493	7	13,033-	13,033	
	ISSUE: 85914M107 - STEPSTONE GROUP INC CL A						
1045295	02/23/24 B	161	35.418	3	5,706-	5,706	
	ISSUE: 42704L104 - HERC HOLDINGS INC						
1045295	02/26/24 S	46	152.018	1	6,992	5,977	1,015
	ISSUE: 42704L104 - HERC HOLDINGS INC						
1045295	02/27/24 S	119	154.230	3	18,351	15,461	2,889
	ISSUE: 42704L104 - HERC HOLDINGS INC						
1045295	02/27/24 S	19	153.695	0	2,920	2,469	451
	ISSUE: 95082P105 - WESCO INTERNATIONAL INCORPORATED						
1045295	02/27/24 S	744	144.771	16	107,694	122,498	-14,804
	ISSUE: 42704L104 - HERC HOLDINGS INC						
1045295	02/28/24 S	97	154.244	2	14,960	12,603	2,357
	ISSUE: 95082P105 - WESCO INTERNATIONAL INCORPORATED						
1045295	02/28/24 S	284	145.676	6	41,366	46,760	-5,394
	ISSUE: 42704L104 - HERC HOLDINGS INC						
1045295	03/05/24 S	87	168.644	2	14,670	11,304	3,366
	ISSUE: 15118V207 - CELSIUS HOLDINGS INC						
1045295	03/06/24 S	295	87.414	6	25,781	19,277	6,504
	ISSUE: 26856L103 - ELF BEAUTY INC						
1045295	03/06/24 S	5	206.332	0	1,032	694	338
	ISSUE: 42704L104 - HERC HOLDINGS INC						
1045295	03/06/24 S	2	169.220	0	338	260	79
	ISSUE: 819047101 - SHAKE SHACK INC - CLASS A						
1045295	03/08/24 B	925	103.602	19	95,850-	95,850	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 819047101 - SHAKE SHACK INC - CLASS A						
1045295	03/08/24 B	56	103.674	1	5,807-	5,807	
	ISSUE: 72703H101 - PLANET FITNESS INC CL A						
1045295	03/11/24 S	963	63.841	20	61,460	58,550	2,909
	ISSUE: 670703107 - NUVALENT INC						
1045295	03/12/24 B	41	83.708	1	3,433-	3,433	
	ISSUE: 89377M109 - TRANSMEDICS GROUP INC						
1045295	03/12/24 B	907	84.426	18	76,593-	76,593	
	ISSUE: 819047101 - SHAKE SHACK INC - CLASS A						
1045295	03/13/24 B	729	103.277	15	75,303-	75,303	
	ISSUE: 89377M109 - TRANSMEDICS GROUP INC						
1045295	03/13/24 B	514	85.028	10	43,715-	43,715	
	ISSUE: 750491102 - RADNET INC						
1045295	03/20/24 B	91	46.303	2	4,215-	4,215	
	ISSUE: 254604101 - DISC MEDICINE INC						
1045295	03/26/24 S	145	60.001	3	8,697	9,693	-996
	ISSUE: 254604101 - DISC MEDICINE INC						
1045295	03/27/24 S	2	60.620	0	121	134	-13
	ISSUE: G31249108 - ESTABLISHMENT LABS HOLDINGS INC						
1045295	04/03/24 B	41	52.110	1	2,137-	2,137	
	ISSUE: G31249108 - ESTABLISHMENT LABS HOLDINGS INC						
1045295	04/04/24 B	124	52.892	2	6,561-	6,561	
	ISSUE: 739128106 - POWELL INDUSTRIES INC						
1045295	04/05/24 B	356	139.937	7	49,825-	49,825	
	ISSUE: 85914M107 - STEPSTONE GROUP INC CL A						
1045295	04/05/24 B	319	35.389	6	11,296-	11,296	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 85914M107 - STEPSTONE GROUP INC CL A						
1045295	04/08/24 B	319	36.232	6	11,564-	11,564	
	ISSUE: G6700G107 - NVENT ELECTRIC PLC						
1045295	04/09/24 S	1,508	75.310	31	113,536	85,107	28,429
	ISSUE: 15118V207 - CELSIUS HOLDINGS INC						
1045295	04/09/24 S	281	83.108	6	23,348	18,362	4,985
	ISSUE: 750491102 - RADNET INC						
1045295	04/16/24 B	231	47.842	5	11,056-	11,056	
	ISSUE: 750491102 - RADNET INC						
1045295	04/17/24 B	346	47.863	7	16,567-	16,567	
	ISSUE: 922280102 - VARONIS SYSTEMS INC						
1045295	04/19/24 B	639	43.193	13	27,613-	27,613	
	ISSUE: 277276101 - EASTGROUP PROPERTIES INCORPORATED						
1045295	04/22/24 S	587	161.469	12	94,770	105,228	-10,458
	ISSUE: 86800U104 - SUPER MICRO COMPUTER INC						
1045295	04/22/24 B	112	691.992	2	77,505-	77,505	
	ISSUE: 86614U100 - SUMMIT MATERIALS INC						
1045295	04/23/24 S	608	39.584	12	24,055	22,746	1,309
	ISSUE: 86614U100 - SUMMIT MATERIALS INC						
1045295	04/24/24 S	735	38.947	15	28,611	27,498	1,114
	ISSUE: 53947R105 - LOAR HOLDINGS INC						
1045295	04/25/24 S	128	45.158	3	5,778	3,584	2,194
	ISSUE: 781154109 - RUBRIK INC CL A						
1045295	04/25/24 B	256	32.000	0	8,192-	8,192	
	ISSUE: 781154109 - RUBRIK INC CL A						
1045295	04/25/24 B	2,562	38.000	77	97,433-	97,433	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 70202L102 - PARSONS CORP						
1045295	05/01/24 B	176	76.518	4	13,471-	13,471	
	ISSUE: 148929102 - CAVA GROUP INC						
1045295	05/02/24 S	353	67.602	7	23,856	15,041	8,816
	ISSUE: 338307101 - FIVE9 INC						
1045295	05/02/24 S	154	57.301	3	8,821	10,750	-1,928
	ISSUE: 465741106 - ITRON INC COM						
1045295	05/02/24 B	470	99.487	9	46,768-	46,768	
	ISSUE: 008073108 - AEROVIRONMENT INC						
1045295	05/07/24 S	266	179.673	6	47,787	27,281	20,506
	ISSUE: 58506Q109 - MEDPACE HOLDINGS INC						
1045295	05/07/24 B	51	403.871	1	20,598-	20,598	
	ISSUE: 58506Q109 - MEDPACE HOLDINGS INC						
1045295	05/07/24 B	164	404.121	3	66,279-	66,279	
	ISSUE: 922280102 - VARONIS SYSTEMS INC						
1045295	05/07/24 B	1,325	44.917	27	59,542-	59,542	
	ISSUE: 30260D103 - FIGS INC CL A						
1045295	05/10/24 B	3,157	5.507	63	17,447-	17,447	
	ISSUE: 65290E101 - NEXTRACKER INC CL A						
1045295	05/14/24 B	965	42.745	19	41,268-	41,268	
	ISSUE: 53115L104 - LIBERTY ENERGY INC						
1045295	06/17/24 B	87	20.407	2	1,777-	1,777	
	ISSUE: 377322102 - GLAUKOS CORP						
1045295	06/18/24 B	149	112.955	3	16,833-	16,833	
	ISSUE: 282559103 - 89BIO INC						
1045295	06/25/24 S	149	8.203	3	1,219	2,532	-1,313

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 501147102 - KRYSTAL BIOTECH INC						
1045295	06/25/24 B	6	179.493	0	1,077-	1,077	
	ISSUE: 71367G102 - PERELLA WEINBERG PARTNERS CL A						
1045295	06/25/24 B	128	14.618	3	1,874-	1,874	
	ISSUE: 71367G102 - PERELLA WEINBERG PARTNERS CL A						
1045295	06/25/24 B	607	14.669	12	8,916-	8,916	
	ISSUE: G6700G107 - NVENT ELECTRIC PLC						
1045295	06/26/24 S	617	75.136	14	46,345	34,991	11,354
	ISSUE: 71367G102 - PERELLA WEINBERG PARTNERS CL A						
1045295	06/26/24 B	722	14.922	14	10,788-	10,788	
	ISSUE: 282559103 - 89BIO INC						
1045295	06/27/24 S	1,628	7.416	33	12,040	27,670	-15,630
	ISSUE: 338307101 - FIVE9 INC						
1045295	07/02/24 B	816	43.002	16	35,106-	35,106	
	ISSUE: 453204109 - IMPINJ INC						
1045295	07/08/24 S	244	163.925	6	39,992	16,563	23,429
	ISSUE: 71367G102 - PERELLA WEINBERG PARTNERS CL A						
1045295	07/10/24 B	778	16.351	16	12,736-	12,736	
	ISSUE: 974155103 - WINGSTOP INC						
1045295	07/10/24 S	86	384.570	3	33,070	14,100	18,971
	ISSUE: 71367G102 - PERELLA WEINBERG PARTNERS CL A						
1045295	07/11/24 B	1,137	17.413	23	19,821-	19,821	
	ISSUE: 47103N106 - JANUS INTERNATIONAL GROUP INC						
1045295	07/26/24 B	895	14.530	18	13,022-	13,022	
	ISSUE: 47103N106 - JANUS INTERNATIONAL GROUP INC						
1045295	07/26/24 B	2,415	14.552	48	35,192-	35,192	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 03957W106 - ARCHROCK INC						
1045295	07/29/24 B	3,566	21.700	71	77,454-	77,454	
	ISSUE: 03957W106 - ARCHROCK INC						
1045295	07/29/24 B	2,415	21.676	48	52,397-	52,397	
	ISSUE: 47103N106 - JANUS INTERNATIONAL GROUP INC						
1045295	07/29/24 B	3,220	14.948	64	48,197-	48,197	
	ISSUE: 47103N106 - JANUS INTERNATIONAL GROUP INC						
1045295	07/29/24 B	1,047	15.022	21	15,748-	15,748	
	ISSUE: 47103N106 - JANUS INTERNATIONAL GROUP INC						
1045295	07/30/24 B	113	15.200	2	1,720-	1,720	
	ISSUE: 47103N106 - JANUS INTERNATIONAL GROUP INC						
1045295	07/30/24 B	841	15.001	17	12,633-	12,633	
	ISSUE: 03957W106 - ARCHROCK INC						
1045295	07/31/24 B	889	20.663	18	18,387-	18,387	
	ISSUE: 03957W106 - ARCHROCK INC						
1045295	07/31/24 B	2,419	20.766	48	50,282-	50,282	
	ISSUE: 927959106 - VIPER ENERGY, INC.						
1045295	07/31/24 S	1,999	42.621	42	85,157	60,590	24,568
	ISSUE: 53115L104 - LIBERTY ENERGY INC						
1045295	08/06/24 S	37	20.552	1	760	686	74
	ISSUE: 53115L104 - LIBERTY ENERGY INC						
1045295	08/07/24 S	409	20.557	8	8,399	7,579	820
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045295	08/07/24 S	156	166.536	4	25,976	20,434	5,542
	ISSUE: 147448104 - CASELLA WASTE SYSTEMS INC CL A						
1045295	08/09/24 S	88	103.525	2	9,108	6,954	2,155

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 04956D107 - ATMUS FILTRATION TECHNOLOGIES						
1045295	08/12/24 B	2,057	32.398	41	66,683-	66,683	
	ISSUE: 03820C105 - APPLIED INDUSTRIAL TECHNOLOGIES						
1045295	08/15/24 B	171	200.322	3	34,258-	34,258	
	ISSUE: 04956D107 - ATMUS FILTRATION TECHNOLOGIES						
1045295	08/15/24 B	91	33.785	2	3,076-	3,076	
	ISSUE: 04956D107 - ATMUS FILTRATION TECHNOLOGIES						
1045295	08/15/24 B	1,538	33.876	31	52,133-	52,133	
	ISSUE: 04956D107 - ATMUS FILTRATION TECHNOLOGIES						
1045295	08/16/24 B	153	34.030	3	5,210-	5,210	
	ISSUE: 008073108 - AEROVIRONMENT INC						
1045295	08/19/24 S	129	187.906	3	24,237	13,230	11,006
	ISSUE: 148929102 - CAVA GROUP INC						
1045295	08/20/24 S	335	99.657	8	33,378	14,274	19,104
	ISSUE: 92243G108 - VAXCYTE INC						
1045295	08/27/24 S	58	78.873	1	4,573	3,020	1,553
	SUB-TOTAL			**2,105**	**4,282,197**	**4,215,900**	**66,296**
	BROKER: JEFFERIES LLC						
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045295	09/14/23 B	424	130.417	13	55,310-	55,310	
	ISSUE: M20791105 - CAMTEK LIMITED ORD						
1045295	10/09/23 S	1,734	58.989	35	102,252	104,560	-2,309
	ISSUE: 00973Y108 - AKERO THERAPEUTICS INC						
1045295	10/10/23 S	826	19.293	25	15,911	41,125	-25,214

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 23282W605 - CYTOKINETICS INC						
1045295	10/10/23 S	1,865	34.300	38	63,931	65,163	-1,232
	ISSUE: 82489W107 - SHOALS TECHNOLOGIES GROUP INC CL A						
1045295	10/11/23 B	233	17.620	5	4,110-	4,110	
	ISSUE: 056525108 - BADGER METER INC						
1045295	11/07/23 B	234	143.512	5	33,586-	33,586	
	ISSUE: 056525108 - BADGER METER INC						
1045295	11/08/23 B	473	141.338	9	66,862-	66,862	
	ISSUE: 056525108 - BADGER METER INC						
1045295	11/09/23 B	8	141.643	0	1,133-	1,133	
	ISSUE: 925815102 - VICOR CORP						
1045295	11/09/23 S	119	37.021	2	4,403	8,065	-3,662
	ISSUE: 925815102 - VICOR CORP						
1045295	11/10/23 S	250	36.307	5	9,072	16,943	-7,871
	ISSUE: 98422X101 - XPONENTIAL FITNESS INC CL A						
1045295	11/14/23 S	520	13.550	10	7,036	11,263	-4,228
	ISSUE: 98422X101 - XPONENTIAL FITNESS INC CL A						
1045295	11/15/23 S	104	14.015	2	1,455	2,253	-797
	ISSUE: 98422X101 - XPONENTIAL FITNESS INC CL A						
1045295	11/16/23 S	98	13.510	2	1,322	2,123	-801
	ISSUE: 30260D103 - FIGS INC CL A						
1045295	11/20/23 B	2,425	6.818	73	16,606-	16,606	
	ISSUE: 74340E103 - PROGYNY INC						
1045295	11/20/23 B	725	32.961	15	23,911-	23,911	
	ISSUE: 30260D103 - FIGS INC CL A						
1045295	11/27/23 B	1,526	7.163	46	10,977-	10,977	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 98422X101 - XPONENTIAL FITNESS INC CL A						
1045295	11/28/23 S	118	13.730	2	1,618	2,556	-938
	ISSUE: 707569109 - PENN ENTERTAINMENT INC						
1045295	11/30/23 B	2,116	25.218	63	53,424-	53,424	
	ISSUE: 98422X101 - XPONENTIAL FITNESS INC CL A						
1045295	11/30/23 S	381	13.663	8	5,198	8,252	-3,055
	ISSUE: 405024100 - HAEMONETICS CORP MASS						
1045295	12/01/23 B	103	83.944	2	8,648-	8,648	
	ISSUE: 98422X101 - XPONENTIAL FITNESS INC CL A						
1045295	12/01/23 S	118	14.430	2	1,700	2,556	-856
	ISSUE: 750917106 - RAMBUS INC						
1045295	12/06/23 B	871	65.368	26	56,962-	56,962	
	ISSUE: 82900L102 - SIMPLY GOOD FOODS CO						
1045295	12/08/23 S	58	39.790	1	2,307	2,093	214
	ISSUE: 53115L104 - LIBERTY ENERGY INC						
1045295	12/13/23 S	1,972	17.872	40	35,204	31,453	3,751
	ISSUE: 750917106 - RAMBUS INC						
1045295	12/21/23 B	401	69.347	8	27,816-	27,816	
	ISSUE: 10806X102 - BRIDGEBIO PHARMA INC						
1045295	12/22/23 B	772	41.091	15	31,738-	31,738	
	ISSUE: 40637H109 - HALOZYME THERAPEUTICS INC						
1045295	12/27/23 S	58	36.900	1	2,139	2,454	-315
	ISSUE: 40637H109 - HALOZYME THERAPEUTICS INC						
1045295	12/28/23 S	743	37.070	15	27,528	31,440	-3,912
	ISSUE: 40637H109 - HALOZYME THERAPEUTICS INC						
1045295	12/29/23 S	592	37.009	12	21,897	25,050	-3,153

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 10806X102 - BRIDGEBIO PHARMA INC						
1045295	01/02/24 B	1,076	40.115	32	43,196-	43,196	
	ISSUE: 257651109 - DONALDSON INC COM						
1045295	01/05/24 B	419	63.465	8	26,600-	26,600	
	ISSUE: 45826J105 - INTELLIA THERAPEUTICS INC						
1045295	01/17/24 S	598	25.700	12	15,356	21,619	-6,262
	ISSUE: 45826J105 - INTELLIA THERAPEUTICS INC						
1045295	01/18/24 S	1,540	25.256	31	38,862	55,674	-16,812
	ISSUE: 254604101 - DISC MEDICINE INC						
1045295	01/19/24 B	428	63.906	13	27,365-	27,365	
	ISSUE: 74366E102 - PROTAGONIST THERAPEUTICS INC						
1045295	01/19/24 B	121	24.770	2	3,000-	3,000	
	ISSUE: 254604101 - DISC MEDICINE INC						
1045295	01/22/24 B	425	67.552	13	28,722-	28,722	
	ISSUE: 30034T103 - EVERI HOLDINGS INC						
1045295	01/22/24 S	1,212	10.596	24	12,818	17,526	-4,707
	ISSUE: 74366E102 - PROTAGONIST THERAPEUTICS INC						
1045295	01/22/24 B	27	24.982	1	675-	675	
	ISSUE: 254604101 - DISC MEDICINE INC						
1045295	01/23/24 B	959	67.796	29	65,046-	65,046	
	ISSUE: 74366E102 - PROTAGONIST THERAPEUTICS INC						
1045295	01/24/24 B	182	24.540	4	4,470-	4,470	
	ISSUE: 30034T103 - EVERI HOLDINGS INC						
1045295	01/26/24 S	2,735	10.589	82	28,879	39,548	-10,669
	ISSUE: 30034T103 - EVERI HOLDINGS INC						
1045295	01/26/24 S	122	10.862	2	1,323	1,764	-441

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 30034T103 - EVERI HOLDINGS INC						
1045295	01/29/24 S	1,093	10.778	22	11,759	15,805	-4,046
	ISSUE: 30260D103 - FIGS INC CL A						
1045295	01/31/24 B	2,461	5.870	49	14,495-	14,495	
	ISSUE: 750917106 - RAMBUS INC						
1045295	02/06/24 B	884	57.049	27	50,458-	50,458	
	ISSUE: 07831C103 - BELLRING BRANDS INC						
1045295	02/09/24 B	49	59.380	1	2,911-	2,911	
	ISSUE: 95082P105 - WESCO INTERNATIONAL INCORPORATED						
1045295	02/09/24 B	201	192.661	4	38,729-	38,729	
	ISSUE: 70202L102 - PARSONS CORP						
1045295	02/12/24 B	89	68.250	2	6,076-	6,076	
	ISSUE: 86800U104 - SUPER MICRO COMPUTER INC						
1045295	02/15/24 S	88	982.273	2	86,438	24,207	62,231
	ISSUE: 192422103 - COGNEX CORP COM						
1045295	02/16/24 B	1,597	38.136	48	60,951-	60,951	
	ISSUE: 85209W109 - SPROUT SOCIAL INC CL A						
1045295	02/20/24 S	56	64.148	1	3,591	2,998	593
	ISSUE: 85914M107 - STEPSTONE GROUP INC CL A						
1045295	02/22/24 B	85	35.661	2	3,033-	3,033	
	ISSUE: P73684113 - ONESPAWORLD HOLDINGS LTD						
1045295	02/23/24 B	88	13.959	2	1,230-	1,230	
	ISSUE: 15118V207 - CELSIUS HOLDINGS INC						
1045295	02/23/24 S	57	63.887	1	3,640	3,725	-84
	ISSUE: 53115L104 - LIBERTY ENERGY INC						
1045295	02/23/24 S	605	20.944	12	12,659	9,650	3,009

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 465741106 - ITRON INC COM						
1045295	02/26/24 B	1,001	89.029	20	89,138-	89,138	
	ISSUE: 53115L104 - LIBERTY ENERGY INC						
1045295	02/26/24 S	1,463	20.773	44	30,347	23,335	7,012
	ISSUE: 80874P109 - LIGHT & WONDER INC						
1045295	02/26/24 B	489	94.945	10	46,438-	46,438	
	ISSUE: 85914M107 - STEPSTONE GROUP INC CL A						
1045295	02/26/24 B	373	35.640	7	13,301-	13,301	
	ISSUE: 42704L104 - HERC HOLDINGS INC						
1045295	02/27/24 S	30	152.754	1	4,582	3,898	684
	ISSUE: 95082P105 - WESCO INTERNATIONAL INCORPORATED						
1045295	02/27/24 S	92	144.350	2	13,278	15,148	-1,869
	ISSUE: 42704L104 - HERC HOLDINGS INC						
1045295	02/28/24 S	113	154.065	2	17,407	14,682	2,725
	ISSUE: 88642R109 - TIDEWATER INC						
1045295	03/04/24 B	1,576	83.485	47	131,619-	131,619	
	ISSUE: 42704L104 - HERC HOLDINGS INC						
1045295	03/05/24 S	296	168.053	6	49,737	38,459	11,279
	ISSUE: 927959106 - VIPER ENERGY, INC.						
1045295	03/05/24 S	1,240	38.294	38	47,447	37,386	10,061
	ISSUE: 42704L104 - HERC HOLDINGS INC						
1045295	03/06/24 S	261	165.160	6	43,101	33,911	9,190
	ISSUE: 42704L104 - HERC HOLDINGS INC						
1045295	03/07/24 S	150	160.655	3	24,095	19,489	4,606
	ISSUE: 04280A100 - ARROWHEAD PHARMACEUTICALS INC						
1045295	03/12/24 S	1,059	28.458	21	30,115	28,208	1,907

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 04280A100 - ARROWHEAD PHARMACEUTICALS INC						
1045295	03/13/24 S	1,256	28.710	25	36,035	33,455	2,579
	ISSUE: 53115L104 - LIBERTY ENERGY INC						
1045295	03/13/24 S	2,456	20.074	50	49,252	39,173	10,079
	ISSUE: 04280A100 - ARROWHEAD PHARMACEUTICALS INC						
1045295	03/14/24 S	1,902	27.550	57	52,343	50,662	1,681
	ISSUE: 207410101 - CONMED CORP COM						
1045295	03/20/24 S	90	76.090	2	6,846	10,031	-3,185
	ISSUE: 750491102 - RADNET INC						
1045295	03/20/24 B	499	46.724	10	23,325-	23,325	
	ISSUE: 750491102 - RADNET INC						
1045295	03/21/24 B	499	47.212	10	23,569-	23,569	
	ISSUE: 750491102 - RADNET INC						
1045295	03/22/24 B	624	47.968	12	29,945-	29,945	
	ISSUE: 750491102 - RADNET INC						
1045295	03/25/24 B	475	47.374	14	22,517-	22,517	
	ISSUE: 254604101 - DISC MEDICINE INC						
1045295	03/26/24 S	122	60.027	2	7,321	8,155	-835
	ISSUE: 30260D103 - FIGS INC CL A						
1045295	03/26/24 B	966	4.800	19	4,656-	4,656	
	ISSUE: 40131M109 - GUARDANT HEALTH INC						
1045295	03/26/24 S	2,303	17.381	46	39,982	90,001	-50,019
	ISSUE: 254604101 - DISC MEDICINE INC						
1045295	03/27/24 S	290	60.441	6	17,522	19,386	-1,864
	ISSUE: 10950A106 - BRIGHTSPRING HEALTH SERVICES INC						
1045295	04/01/24 B	2,029	10.890	61	22,157-	22,157	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: G31249108 - ESTABLISHMENT LABS HOLDINGS INC						
1045295	04/03/24 B	125	52.555	3	6,572-	6,572	
	ISSUE: G31249108 - ESTABLISHMENT LABS HOLDINGS INC						
1045295	04/04/24 B	375	53.394	8	20,030-	20,030	
	ISSUE: G31249108 - ESTABLISHMENT LABS HOLDINGS INC						
1045295	04/05/24 B	125	53.510	3	6,691-	6,691	
	ISSUE: 739128106 - POWELL INDUSTRIES INC						
1045295	04/05/24 B	125	138.220	3	17,280-	17,280	
	ISSUE: G31249108 - ESTABLISHMENT LABS HOLDINGS INC						
1045295	04/08/24 B	163	53.537	3	8,730-	8,730	
	ISSUE: 750491102 - RADNET INC						
1045295	04/16/24 B	63	47.890	1	3,018-	3,018	
	ISSUE: 750491102 - RADNET INC						
1045295	04/17/24 B	27	47.800	1	1,291-	1,291	
	ISSUE: 826919102 - SILICON LABORATORIES INC						
1045295	04/18/24 S	358	118.441	7	42,394	48,280	-5,886
	ISSUE: 739128106 - POWELL INDUSTRIES INC						
1045295	04/19/24 B	78	130.015	2	10,143-	10,143	
	ISSUE: 922280102 - VARONIS SYSTEMS INC						
1045295	04/19/24 B	52	43.340	1	2,255-	2,255	
	ISSUE: 86614U100 - SUMMIT MATERIALS INC						
1045295	04/23/24 S	40	39.623	1	1,584	1,496	88
	ISSUE: 53947R105 - LOAR HOLDINGS INC						
1045295	04/25/24 B	128	28.000	0	3,584-	3,584	
	ISSUE: 338307101 - FIVE9 INC						
1045295	05/02/24 S	1,099	57.170	22	62,808	76,714	-13,906

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 83200N103 - SMARTSHEET INC CL A						
1045295	05/02/24 S	1,066	38.190	32	40,678	44,848	-4,170
	ISSUE: 008073108 - AEROVIRONMENT INC						
1045295	05/07/24 S	107	179.989	2	19,256	10,974	8,282
	ISSUE: 008073108 - AEROVIRONMENT INC						
1045295	05/08/24 S	10	180.455	0	1,804	1,026	779
	ISSUE: 147528103 - CASEYS GENERAL STORES INC						
1045295	05/15/24 S	189	337.868	6	63,851	47,060	16,791
	ISSUE: 71367G102 - PERELLA WEINBERG PARTNERS CL A						
1045295	05/16/24 B	143	15.303	3	2,191-	2,191	
	ISSUE: 71367G102 - PERELLA WEINBERG PARTNERS CL A						
1045295	05/20/24 B	129	15.975	3	2,063-	2,063	
	ISSUE: 302492103 - FLYWIRE CORP						
1045295	05/30/24 B	197	17.330	4	3,418-	3,418	
	ISSUE: 30260D103 - FIGS INC CL A						
1045295	06/06/24 B	1,397	5.381	42	7,559-	7,559	
	ISSUE: 74935Q107 - RB GLOBAL INC						
1045295	06/20/24 S	625	78.730	14	49,193	38,693	10,500
	ISSUE: 282559103 - 89BIO INC						
1045295	06/25/24 S	284	7.885	6	2,234	4,827	-2,593
	ISSUE: 302492103 - FLYWIRE CORP						
1045295	06/25/24 B	69	15.880	1	1,097-	1,097	
	ISSUE: G6700G107 - NVENT ELECTRIC PLC						
1045295	06/26/24 S	216	75.471	5	16,297	12,250	4,047
	ISSUE: 282559103 - 89BIO INC						
1045295	06/26/24 S	1,422	7.435	29	10,544	24,169	-13,625

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 462260100 - IOVANCE BIOTHERAPEUTICS INC						
1045295	06/26/24 B	3,098	8.344	93	25,944-	25,944	
	ISSUE: 501147102 - KRYSTAL BIOTECH INC						
1045295	06/26/24 B	806	180.719	16	145,676-	145,676	
	ISSUE: 92686J106 - VIKING THERAPEUTICS INC						
1045295	06/26/24 S	657	47.197	14	30,995	13,307	17,687
	ISSUE: 282559103 - 89BIO INC						
1045295	06/27/24 S	1,422	7.476	29	10,602	24,169	-13,567
	ISSUE: 501270102 - KURA SUSHI USA INC CL A						
1045295	07/10/24 S	378	51.173	8	19,335	35,416	-16,081
	ISSUE: 927959106 - VIPER ENERGY, INC.						
1045295	07/19/24 S	1,094	42.837	23	46,840	33,159	13,681
	ISSUE: 01741R102 - ATI INC						
1045295	07/23/24 B	931	61.584	19	57,354-	57,354	
	ISSUE: G3934V109 - GENIUS SPORTS LIMITED CL A						
1045295	07/24/24 B	2,606	6.699	52	17,508-	17,508	
	ISSUE: G3934V109 - GENIUS SPORTS LIMITED CL A						
1045295	07/25/24 B	2,932	6.689	59	19,672-	19,672	
	ISSUE: 53115L104 - LIBERTY ENERGY INC						
1045295	07/29/24 S	1,797	22.385	55	40,171	33,300	6,872
	ISSUE: 71367G102 - PERELLA WEINBERG PARTNERS CL A						
1045295	07/30/24 B	1,176	19.036	24	22,410-	22,410	
	ISSUE: 927959106 - VIPER ENERGY, INC.						
1045295	07/30/24 S	1,352	41.549	42	56,133	40,979	15,154
	ISSUE: 03957W106 - ARCHROCK INC						
1045295	08/06/24 B	1,720	18.785	52	32,362-	32,362	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 47103N106 - JANUS INTERNATIONAL GROUP INC						
1045295	08/06/24 B	600	13.337	12	8,014-	8,014	
	ISSUE: 53115L104 - LIBERTY ENERGY INC						
1045295	08/06/24 S	2,691	20.276	82	54,479	49,866	4,613
	ISSUE: 74346Y103 - PROS HOLDINGS INC						
1045295	08/06/24 S	659	20.287	14	13,356	23,603	-10,247
	ISSUE: 74346Y103 - PROS HOLDINGS INC						
1045295	08/07/24 S	1,260	19.688	38	24,769	45,129	-20,360
	ISSUE: 74346Y103 - PROS HOLDINGS INC						
1045295	08/07/24 S	247	20.316	5	5,013	8,847	-3,834
	ISSUE: 008073108 - AEROVIRONMENT INC						
1045295	08/08/24 S	98	176.527	2	17,297	10,051	7,246
	ISSUE: 04041L106 - ARIS WATER SOLUTION INC CL A						
1045295	08/08/24 B	1,793	14.429	54	25,925-	25,925	
	ISSUE: 04041L106 - ARIS WATER SOLUTION INC CL A						
1045295	08/08/24 B	445	14.359	9	6,399-	6,399	
	ISSUE: 518415104 - LATTICE SEMICONDUCTOR CORP						
1045295	08/08/24 B	159	43.455	3	6,913-	6,913	
	ISSUE: 147448104 - CASELLA WASTE SYSTEMS INC CL A						
1045295	08/09/24 S	299	103.365	7	30,899	23,627	7,273
	ISSUE: 147448104 - CASELLA WASTE SYSTEMS INC CL A						
1045295	08/12/24 S	328	102.377	7	33,572	25,918	7,654
	ISSUE: 257651109 - DONALDSON INC COM						
1045295	08/12/24 S	805	71.284	18	57,366	52,576	4,790
	ISSUE: 338307101 - FIVE9 INC						
1045295	08/12/24 S	2,928	32.106	90	93,916	182,530	-88,613

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 927959106 - VIPER ENERGY, INC.						
1045295	08/13/24 S	232	45.771	5	10,614	7,032	3,582
	ISSUE: 88322Q108 - TG THERAPEUTICS INC						
1045295	08/19/24 B	1,547	25.038	31	38,765-	38,765	
	ISSUE: 03820C105 - APPLIED INDUSTRIAL TECHNOLOGIES						
1045295	08/21/24 B	36	204.510	1	7,363-	7,363	
	SUB-TOTAL			**2,493**	**3,528,640**	**3,620,022**	**-91,376**
	BROKER: PERSHING LLC						
	ISSUE: G01767105 - ALKERMES PLC						
1045295	10/10/23 S	1,934	28.383	58	54,835	56,453	-1,618
	ISSUE: 674215207 - CHORD ENERGY CORPORATION						
1045295	10/13/23 B	284	168.210	9	47,780-	47,780	
	ISSUE: 457730109 - INSPIRE MEDICAL SYSTEMS INC						
1045295	10/19/23 S	66	157.500	1	10,394	14,974	-4,580
	ISSUE: 80810D103 - SCHRODINGER INC						
1045295	10/19/23 B	669	22.682	20	15,194-	15,194	
	ISSUE: 87874R100 - TECHTARGET						
1045295	11/06/23 B	539	25.756	16	13,899-	13,899	
	ISSUE: 87874R100 - TECHTARGET						
1045295	11/07/23 B	391	25.934	12	10,152-	10,152	
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045295	11/10/23 B	244	122.970	5	30,010-	30,010	
	ISSUE: 49714P108 - KINSALE CAPITAL GROUP INC						
1045295	11/17/23 S	108	351.045	2	37,910	43,052	-5,142

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: G63365103 - MURAL ONCOLOGY PUBLIC LTD CO						
1045295	11/20/23 S	542	4.440	11	2,396	0	2,396
	ISSUE: 82900L102 - SIMPLY GOOD FOODS CO						
1045295	12/01/23 S	3	39.097	0	117	108	9
	ISSUE: 82900L102 - SIMPLY GOOD FOODS CO						
1045295	12/04/23 S	404	40.119	8	16,200	14,576	1,624
	ISSUE: 42704L104 - HERC HOLDINGS INC						
1045295	12/13/23 S	422	131.833	13	55,620	54,830	791
	ISSUE: 53814L108 - LIVENT CORP						
1045295	12/14/23 S	948	17.012	19	16,109	19,882	-3,773
	ISSUE: 85209W109 - SPROUT SOCIAL INC CL A						
1045295	12/18/23 S	565	62.514	17	35,303	30,250	5,053
	ISSUE: 358054104 - FRESHWORKS INC CL A						
1045295	12/19/23 S	391	24.294	8	9,491	8,551	940
	ISSUE: 48576A100 - KARUNA THERAPEUTICS INC						
1045295	12/22/23 S	156	316.450	4	49,363	29,291	20,072
	ISSUE: 10806X102 - BRIDGEBIO PHARMA INC						
1045295	01/02/24 B	165	40.000	3	6,603-	6,603	
	ISSUE: 199908104 - COMFORT SYSTEMS USA INCORPORATED						
1045295	01/04/24 B	171	197.246	5	33,734-	33,734	
	ISSUE: 199908104 - COMFORT SYSTEMS USA INCORPORATED						
1045295	01/05/24 B	120	196.850	4	23,626-	23,626	
	ISSUE: 80810D103 - SCHRODINGER INC						
1045295	01/08/24 S	2,011	28.567	61	57,387	65,064	-7,677
	ISSUE: 05464T104 - AXSOME THERAPEUTICS INC						
1045295	01/09/24 B	7	87.490	0	613-	613	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 05464T104 - AXSOME THERAPEUTICS INC						
1045295	01/10/24 B	64	88.917	1	5,692-	5,692	
	ISSUE: 24823R105 - DENALI THERAPEUTICS INC						
1045295	01/17/24 S	1,722	17.103	52	29,399	38,647	-9,248
	ISSUE: 83200N103 - SMARTSHEET INC CL A						
1045295	01/18/24 B	142	46.855	3	6,656-	6,656	
	ISSUE: 03940C100 - ARCELLX INC						
1045295	01/19/24 B	6	53.472	0	321-	321	
	ISSUE: 501270102 - KURA SUSHI USA INC CL A						
1045295	01/19/24 B	6	87.792	0	527-	527	
	ISSUE: 974155103 - WINGSTOP INC						
1045295	01/19/24 S	288	273.575	9	78,780	46,264	32,516
	ISSUE: 03940C100 - ARCELLX INC						
1045295	01/22/24 B	355	57.294	7	20,346-	20,346	
	ISSUE: 254604101 - DISC MEDICINE INC						
1045295	01/22/24 B	16	66.618	0	1,066-	1,066	
	ISSUE: 03940C100 - ARCELLX INC						
1045295	01/23/24 B	61	55.065	1	3,360-	3,360	
	ISSUE: 002896207 - ABERCROMBIE & FITCH CO CL A						
1045295	01/24/24 B	146	103.540	3	15,120-	15,120	
	ISSUE: 501270102 - KURA SUSHI USA INC CL A						
1045295	01/26/24 B	12	91.477	0	1,098-	1,098	
	ISSUE: 358054104 - FRESHWORKS INC CL A						
1045295	01/29/24 S	833	22.686	25	18,872	18,218	655
	ISSUE: 358054104 - FRESHWORKS INC CL A						
1045295	01/29/24 S	203	22.771	4	4,618	4,440	179

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 30034T103 - EVERI HOLDINGS INC						
1045295	01/30/24 S	2,426	10.642	73	25,745	35,080	-9,334
	ISSUE: 147528103 - CASEYS GENERAL STORES INC						
1045295	02/09/24 S	146	282.902	5	41,299	36,201	5,098
	ISSUE: 501270102 - KURA SUSHI USA INC CL A						
1045295	02/09/24 B	185	101.458	4	18,774-	18,774	
	ISSUE: 192422103 - COGNEX CORP COM						
1045295	02/16/24 B	37	38.061	1	1,409-	1,409	
	ISSUE: 826919102 - SILICON LABORATORIES INC						
1045295	02/23/24 S	183	132.275	4	24,202	24,679	-477
	ISSUE: 15118V207 - CELSIUS HOLDINGS INC						
1045295	02/26/24 S	113	65.801	2	7,433	7,384	49
	ISSUE: 302492103 - FLYWIRE CORP						
1045295	02/26/24 B	265	23.510	5	6,235-	6,235	
	ISSUE: 42704L104 - HERC HOLDINGS INC						
1045295	02/26/24 S	71	151.657	2	10,765	9,225	1,541
	ISSUE: 53115L104 - LIBERTY ENERGY INC						
1045295	02/26/24 S	253	21.098	5	5,333	4,035	1,297
	ISSUE: 465741106 - ITRON INC COM						
1045295	02/28/24 B	651	93.168	20	60,672-	60,672	
	ISSUE: 80874P109 - LIGHT & WONDER INC						
1045295	02/28/24 B	120	96.340	2	11,563-	11,563	
	ISSUE: 927959106 - VIPER ENERGY, INC.						
1045295	03/05/24 S	563	38.240	11	21,518	16,974	4,543
	ISSUE: 15118V207 - CELSIUS HOLDINGS INC						
1045295	03/06/24 S	389	85.329	12	33,181	25,420	7,761

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 88642R109 - TIDEWATER INC						
1045295	03/06/24 B	711	84.232	21	59,910-	59,910	
	ISSUE: 090043100 - BILL HOLDINGS, INC.						
1045295	03/07/24 B	1,073	64.930	32	69,703-	69,703	
	ISSUE: 670703107 - NUVALENT INC						
1045295	03/12/24 B	641	84.010	13	53,863-	53,863	
	ISSUE: 15118V207 - CELSIUS HOLDINGS INC						
1045295	03/26/24 S	205	93.791	4	19,223	13,396	5,827
	ISSUE: 10950A106 - BRIGHTSPRING HEALTH SERVICES INC						
1045295	04/01/24 B	102	10.875	2	1,111-	1,111	
	ISSUE: 10950A106 - BRIGHTSPRING HEALTH SERVICES INC						
1045295	04/02/24 B	1,810	10.647	54	19,326-	19,326	
	ISSUE: 10950A106 - BRIGHTSPRING HEALTH SERVICES INC						
1045295	04/02/24 B	1,504	10.581	45	15,959-	15,959	
	ISSUE: 10950A106 - BRIGHTSPRING HEALTH SERVICES INC						
1045295	04/02/24 B	306	10.644	6	3,263-	3,263	
	ISSUE: 85914M107 - STEPSTONE GROUP INC CL A						
1045295	04/08/24 B	249	36.695	5	9,142-	9,142	
	ISSUE: 85914M107 - STEPSTONE GROUP INC CL A						
1045295	04/11/24 B	327	37.813	7	12,371-	12,371	
	ISSUE: 89377M109 - TRANSMEDICS GROUP INC						
1045295	04/16/24 B	525	93.026	16	48,855-	48,855	
	ISSUE: 98956A105 - ZETA GLOBAL HOLDINGS CORP CL A						
1045295	04/17/24 B	1,439	11.814	43	17,044-	17,044	
	ISSUE: 98956A105 - ZETA GLOBAL HOLDINGS CORP CL A						
1045295	04/17/24 B	1,478	11.776	30	17,434-	17,434	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 98956A105 - ZETA GLOBAL HOLDINGS CORP CL A						
1045295	04/18/24 B	1,314	11.763	39	15,496-	15,496	
	ISSUE: 98956A105 - ZETA GLOBAL HOLDINGS CORP CL A						
1045295	04/18/24 B	938	11.720	19	11,012-	11,012	
	ISSUE: 53115L104 - LIBERTY ENERGY INC						
1045295	04/19/24 B	1,188	22.265	12	26,463-	26,463	
	ISSUE: 465741106 - ITRON INC COM						
1045295	04/23/24 B	228	94.417	5	21,532-	21,532	
	ISSUE: 86614U100 - SUMMIT MATERIALS INC						
1045295	04/25/24 S	128	38.843	3	4,969	4,789	181
	ISSUE: 465741106 - ITRON INC COM						
1045295	05/02/24 B	77	99.610	2	7,672-	7,672	
	ISSUE: 980745103 - WOODWARD INC						
1045295	05/07/24 S	203	177.301	4	35,988	26,327	9,660
	ISSUE: 302492103 - FLYWIRE CORP						
1045295	05/08/24 B	2,219	16.862	44	37,461-	37,461	
	ISSUE: 199908104 - COMFORT SYSTEMS USA INCORPORATED						
1045295	05/09/24 S	404	348.122	13	140,628	84,657	55,971
	ISSUE: 30260D103 - FIGS INC CL A						
1045295	05/10/24 B	599	5.349	18	3,222-	3,222	
	ISSUE: 15118V207 - CELSIUS HOLDINGS INC						
1045295	05/13/24 S	512	87.017	16	44,537	33,495	11,042
	ISSUE: 457669307 - INSMED INC						
1045295	05/28/24 S	249	45.812	5	11,402	5,559	5,843
	ISSUE: 377322102 - GLAUKOS CORP						
1045295	05/29/24 B	152	108.270	3	16,460-	16,460	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 501270102 - KURA SUSHI USA INC CL A						
1045295	06/03/24 S	144	96.270	3	13,860	13,492	368
	ISSUE: 30260D103 - FIGS INC CL A						
1045295	06/06/24 B	2,621	5.481	79	14,443-	14,443	
	ISSUE: 30260D103 - FIGS INC CL A						
1045295	06/06/24 B	655	5.354	13	3,520-	3,520	
	ISSUE: 88642R109 - TIDEWATER INC						
1045295	06/17/24 S	1,273	96.738	42	123,106	106,739	16,367
	ISSUE: 98956A105 - ZETA GLOBAL HOLDINGS CORP CL A						
1045295	06/18/24 B	256	15.830	5	4,058-	4,058	
	ISSUE: 71367G102 - PERELLA WEINBERG PARTNERS CL A						
1045295	06/20/24 B	355	14.404	7	5,120-	5,120	
	ISSUE: 147448104 - CASELLA WASTE SYSTEMS INC CL A						
1045295	06/21/24 S	162	98.218	4	15,908	12,801	3,107
	ISSUE: 00445A100 - ACELYRIN INC						
1045295	06/25/24 S	136	3.955	3	535	3,396	-2,861
	ISSUE: 462260100 - IOVANCE BIOTHERAPEUTICS INC						
1045295	06/25/24 B	1,567	8.292	47	13,041-	13,041	
	ISSUE: 462260100 - IOVANCE BIOTHERAPEUTICS INC						
1045295	06/25/24 B	6	8.295	0	50-	50	
	ISSUE: 00445A100 - ACELYRIN INC						
1045295	06/26/24 S	1,397	3.865	28	5,371	34,887	-29,515
	ISSUE: 462260100 - IOVANCE BIOTHERAPEUTICS INC						
1045295	06/26/24 B	3,445	8.185	103	28,300-	28,300	
	ISSUE: 501270102 - KURA SUSHI USA INC CL A						
1045295	07/10/24 S	1,014	51.972	32	52,667	95,005	-42,338

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 69343T107 - PJT PARTNERS INC CL A						
1045295	07/10/24 S	167	110.490	4	18,448	13,229	5,219
	ISSUE: 927959106 - VIPER ENERGY, INC.						
1045295	07/29/24 S	1,077	42.485	23	45,734	32,644	13,090
	ISSUE: 74346Y103 - PROS HOLDINGS INC						
1045295	07/31/24 S	2,054	24.061	63	49,359	73,567	-24,208
	ISSUE: 03957W106 - ARCHROCK INC						
1045295	08/06/24 B	1,721	18.749	52	32,318-	32,318	
	ISSUE: 47103N106 - JANUS INTERNATIONAL GROUP INC						
1045295	08/07/24 S	6,005	10.295	62	61,758	85,960	-24,202
	ISSUE: 04041L106 - ARIS WATER SOLUTION INC CL A						
1045295	08/08/24 B	557	14.380	11	8,021-	8,021	
	ISSUE: 04041L106 - ARIS WATER SOLUTION INC CL A						
1045295	08/09/24 B	767	14.991	23	11,521-	11,521	
	ISSUE: 04041L106 - ARIS WATER SOLUTION INC CL A						
1045295	08/12/24 B	974	15.021	29	14,659-	14,659	
	ISSUE: G6700G107 - NVENT ELECTRIC PLC						
1045295	08/13/24 S	2,476	62.848	79	155,532	140,417	15,115
	ISSUE: 257651109 - DONALDSON INC COM						
1045295	08/15/24 S	814	72.716	26	59,164	53,164	6,001
	ISSUE: 257651109 - DONALDSON INC COM						
1045295	08/19/24 S	805	72.747	26	58,536	52,576	5,960
	ISSUE: M5425M103 - INMODE LTD						
1045295	08/20/24 S	2,781	15.732	85	43,665	107,657	-63,992
	SUB-TOTAL			**1,837**	**2,543,460**	**2,534,155**	**9,306**

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
			BROKER: ISI GROUP INC.				
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045295	10/09/23 B	319	133.082	3	42,456-	42,456	
	ISSUE: 86800U104 - SUPER MICRO COMPUTER INC						
1045295	10/09/23 S	246	279.307	3	68,707	67,670	1,037
	ISSUE: 750917106 - RAMBUS INC						
1045295	10/17/23 B	263	59.272	3	15,591-	15,591	
	ISSUE: 98422X101 - XPONENTIAL FITNESS INC CL A						
1045295	11/20/23 S	587	14.283	6	8,378	12,714	-4,337
	ISSUE: 98422X101 - XPONENTIAL FITNESS INC CL A						
1045295	11/21/23 S	293	14.001	3	4,099	6,346	-2,247
	ISSUE: 33768G107 - FIRSTCASH HOLDINGS INC						
1045295	12/14/23 S	293	112.013	3	32,817	26,171	6,646
	ISSUE: 48576A100 - KARUNA THERAPEUTICS INC						
1045295	12/22/23 S	128	316.579	2	40,521	24,033	16,487
	ISSUE: 30034T103 - EVERI HOLDINGS INC						
1045295	01/24/24 S	727	10.751	7	7,809	10,512	-2,704
	ISSUE: 30034T103 - EVERI HOLDINGS INC						
1045295	01/26/24 S	57	10.835	1	617	824	-207
	ISSUE: 49714P108 - KINSALE CAPITAL GROUP INC						
1045295	01/26/24 S	79	389.722	1	30,787	31,492	-705
	ISSUE: 974155103 - WINGSTOP INC						
1045295	02/09/24 S	128	295.971	2	37,883	20,562	17,321
	ISSUE: 192422103 - COGNEX CORP COM						
1045295	02/16/24 B	864	38.248	9	33,055-	33,055	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 515098101 - LANDSTAR SYSTEMS INC						
1045295	02/22/24 S	96	192.889	1	18,516	18,222	294
	ISSUE: 80874P109 - LIGHT & WONDER INC						
1045295	02/23/24 B	520	93.503	5	48,627-	48,627	
	ISSUE: 826919102 - SILICON LABORATORIES INC						
1045295	02/23/24 S	415	131.902	5	54,735	55,967	-1,232
	ISSUE: 15118V207 - CELSIUS HOLDINGS INC						
1045295	02/26/24 S	398	65.577	4	26,095	26,008	87
	ISSUE: 302492103 - FLYWIRE CORP						
1045295	02/26/24 B	496	23.733	5	11,777-	11,777	
	ISSUE: 80874P109 - LIGHT & WONDER INC						
1045295	02/26/24 B	275	94.470	3	25,982-	25,982	
	ISSUE: 85914M107 - STEPSTONE GROUP INC CL A						
1045295	02/27/24 B	416	35.883	4	14,932-	14,932	
	ISSUE: 80874P109 - LIGHT & WONDER INC						
1045295	02/28/24 B	268	98.117	3	26,298-	26,298	
	ISSUE: 86800U104 - SUPER MICRO COMPUTER INC						
1045295	03/04/24 S	88	1,128.458	2	99,303	52,605	46,697
	ISSUE: 15118V207 - CELSIUS HOLDINGS INC						
1045295	03/26/24 S	194	93.813	2	18,198	12,677	5,520
	ISSUE: 01438T106 - ALDEYRA THERAPEUTICS INC						
1045295	04/03/24 B	10,344	4.176	103	43,298-	43,298	
	ISSUE: 85914M107 - STEPSTONE GROUP INC CL A						
1045295	04/11/24 B	321	37.487	3	12,037-	12,037	
	ISSUE: 465741106 - ITRON INC COM						
1045295	04/23/24 B	198	94.803	2	18,773-	18,773	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 86614U100 - SUMMIT MATERIALS INC						
1045295	04/25/24 S	183	38.588	2	7,060	6,846	213
	ISSUE: 739128106 - POWELL INDUSTRIES INC						
1045295	04/26/24 B	169	147.641	2	24,953-	24,953	
	ISSUE: 313855108 - FEDERAL SIGNAL CORP						
1045295	04/30/24 B	128	82.652	1	10,581-	10,581	
	ISSUE: 980745103 - WOODWARD INC						
1045295	05/07/24 S	259	177.034	3	45,849	33,590	12,259
	ISSUE: 148929102 - CAVA GROUP INC						
1045295	05/30/24 S	337	92.422	4	31,142	14,359	16,783
	ISSUE: 501270102 - KURA SUSHI USA INC CL A						
1045295	06/03/24 S	126	96.570	2	12,166	11,805	361
	ISSUE: 147528103 - CASEYS GENERAL STORES INC						
1045295	06/10/24 S	221	325.883	4	72,016	55,028	16,988
	ISSUE: 147528103 - CASEYS GENERAL STORES INC						
1045295	06/11/24 S	227	325.295	4	73,838	56,521	17,316
	ISSUE: 000360206 - AAON INC						
1045295	06/17/24 B	810	78.739	8	63,787-	63,787	
	ISSUE: 88642R109 - TIDEWATER INC						
1045295	06/17/24 S	543	96.606	7	52,450	45,530	6,920
	ISSUE: 71367G102 - PERELLA WEINBERG PARTNERS CL A						
1045295	06/20/24 B	226	14.422	2	3,262-	3,262	
	ISSUE: 147448104 - CASELLA WASTE SYSTEMS INC CL A						
1045295	06/21/24 S	247	98.062	3	24,218	19,518	4,701
	ISSUE: 71367G102 - PERELLA WEINBERG PARTNERS CL A						
1045295	06/21/24 B	404	14.218	4	5,748-	5,748	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 71367G102 - PERELLA WEINBERG PARTNERS CL A						
1045295	06/24/24 B	306	14.515	3	4,445-	4,445	
	ISSUE: 00445A100 - ACELYRIN INC						
1045295	06/26/24 S	273	3.850	3	1,048	6,817	-5,769
	ISSUE: 69343T107 - PJT PARTNERS INC CL A						
1045295	07/10/24 S	105	110.360	1	11,586	8,318	3,269
	ISSUE: 86800U104 - SUPER MICRO COMPUTER INC						
1045295	07/18/24 S	248	814.647	8	202,024	156,359	45,665
	ISSUE: 739128106 - POWELL INDUSTRIES INC						
1045295	07/19/24 B	213	134.487	2	28,648-	28,648	
	ISSUE: 739128106 - POWELL INDUSTRIES INC						
1045295	07/22/24 B	28	137.611	0	3,853-	3,853	
	ISSUE: 80874P109 - LIGHT & WONDER INC						
1045295	07/24/24 S	332	103.376	4	34,317	32,103	2,214
	ISSUE: 69343T107 - PJT PARTNERS INC CL A						
1045295	07/30/24 S	481	131.641	7	63,313	38,103	25,210
	ISSUE: 74346Y103 - PROS HOLDINGS INC						
1045295	08/07/24 S	297	20.448	3	6,070	10,637	-4,568
	ISSUE: 257651109 - DONALDSON INC COM						
1045295	08/15/24 S	151	72.988	2	11,019	9,862	1,157
	ISSUE: 147448104 - CASELLA WASTE SYSTEMS INC CL A						
1045295	08/21/24 S	587	105.467	8	61,901	46,384	15,518
	ISSUE: 147448104 - CASELLA WASTE SYSTEMS INC CL A						
1045295	08/22/24 S	598	105.546	8	63,109	47,253	15,856
	ISSUE: 03783C100 - APPFOLIO INC CL A						
1045295	08/23/24 B	12	229.376	0	2,753-	2,753	

continued

REPORTABLE TRANSACTIONS WORKSHEET

DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	SUB-TOTAL		**280**	**1,662,447**	**1,405,692**	**256,751**
	GRAND TOTAL		**8,071**	**13,865,957**	**13,701,010**	**164,948**

continued

REPORTABLE TRANSACTIONS WORKSHEET

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

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 86800U104 - SUPER MICRO COMPUTER INC						
1045295	02/20/24 B	156	712.570	5	111,166-	111,166	
1045295	02/23/24 B	141	891.853	4	125,756-	125,756	
1045295	04/19/24 B	4	787.528	0	3,150-	3,150	
1045295	04/22/24 B	112	691.992	2	77,505-	77,505	
		SUB-TOTAL OF BUYS # 4		**11**	**317,577**	**317,577**	
1045295	10/09/23 S	246	279.307	3	68,707	67,670	1,037
1045295	12/15/23 S	148	300.188	5	44,423	40,712	3,711
1045295	01/22/24 S	291	475.511	10	138,364	80,048	58,316
1045295	02/09/24 S	153	735.278	4	112,494	42,087	70,406
1045295	02/14/24 S	51	865.682	1	44,148	14,029	30,119
1045295	02/15/24 S	88	982.273	2	86,438	24,207	62,231
1045295	03/04/24 S	88	1,128.458	2	99,303	52,605	46,697
1045295	03/06/24 S	163	1,152.047	5	187,779	97,439	90,340
1045295	06/04/24 S	98	759.511	4	74,428	61,787	12,641
1045295	07/18/24 S	248	814.647	8	202,024	156,359	45,665
		SUB-TOTAL OF SALES # 10		**44**	**1,058,108**	**636,943**	**421,162**
		SUB-TOTAL		**55**	**1,375,685**	**954,520**	**421,162**
	ISSUE: 97181C514 - WILMINGTON US TREASURY MMKT CL SLCT						
1045295	09/01/23 B	3,759	1.000	0	3,759-	3,759	
1045295	09/05/23 B	22,107	1.000	0	22,107-	22,107	
1045295	09/07/23 B	961	1.000	0	961-	961	
1045295	09/08/23 B	351	1.000	0	351-	351	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045295	09/11/23 B	1,448	1.000	0	1,448-	1,448	
1045295	09/12/23 B	125	1.000	0	125-	125	
1045295	09/19/23 B	104,868	1.000	0	104,868-	104,868	
1045295	09/20/23 B	2,704	1.000	0	2,704-	2,704	
1045295	09/22/23 B	108,777	1.000	0	108,777-	108,777	
1045295	09/29/23 B	692	1.000	0	692-	692	
1045295	10/02/23 B	2,287	1.000	0	2,287-	2,287	
1045295	10/05/23 B	65,772	1.000	0	65,772-	65,772	
1045295	10/11/23 B	147,854	1.000	0	147,854-	147,854	
1045295	10/12/23 B	135,251	1.000	0	135,251-	135,251	
1045295	10/19/23 B	88	1.000	0	88-	88	
1045295	10/23/23 B	77,759	1.000	0	77,759-	77,759	
1045295	10/30/23 B	15,595	1.000	0	15,595-	15,595	
1045295	11/01/23 B	3,095	1.000	0	3,095-	3,095	
1045295	11/03/23 B	13,817	1.000	0	13,817-	13,817	
1045295	11/03/23 B	808	1.000	0	808-	808	
1045295	11/06/23 B	93,040	1.000	0	93,040-	93,040	
1045295	11/07/23 B	14,551	1.000	0	14,551-	14,551	
1045295	11/13/23 B	29,154	1.000	0	29,154-	29,154	
1045295	11/15/23 B	13,450	1.000	0	13,450-	13,450	
1045295	11/24/23 B	4,677	1.000	0	4,677-	4,677	
1045295	11/24/23 B	14,037	1.000	0	14,037-	14,037	
1045295	11/27/23 B	5,597	1.000	0	5,597-	5,597	
1045295	11/28/23 B	4,323	1.000	0	4,323-	4,323	
1045295	11/29/23 B	32,167	1.000	0	32,167-	32,167	
1045295	11/30/23 B	31,955	1.000	0	31,955-	31,955	
1045295	12/01/23 B	5,057	1.000	0	5,057-	5,057	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045295	12/01/23 B	2	1.000	0	2-	2	
1045295	12/06/23 B	124,049	1.000	0	124,049-	124,049	
1045295	12/11/23 B	46,736	1.000	0	46,736-	46,736	
1045295	12/12/23 B	18,804	1.000	0	18,804-	18,804	
1045295	12/13/23 B	19,555	1.000	0	19,555-	19,555	
1045295	12/15/23 B	122,628	1.000	0	122,628-	122,628	
1045295	12/18/23 B	57,763	1.000	0	57,763-	57,763	
1045295	12/19/23 B	28,280	1.000	0	28,280-	28,280	
1045295	12/20/23 B	38,253	1.000	0	38,253-	38,253	
1045295	12/21/23 B	52,746	1.000	0	52,746-	52,746	
1045295	12/22/23 B	2,269	1.000	0	2,269-	2,269	
1045295	12/27/23 B	50,478	1.000	0	50,478-	50,478	
1045295	01/02/24 B	60,066	1.000	0	60,066-	60,066	
1045295	01/03/24 B	58,229	1.000	0	58,229-	58,229	
1045295	01/05/24 B	165	1.000	0	165-	165	
1045295	01/10/24 B	80,966	1.000	0	80,966-	80,966	
1045295	01/19/24 B	96,064	1.000	0	96,064-	96,064	
1045295	01/22/24 B	92,412	1.000	0	92,412-	92,412	
1045295	01/24/24 B	26,426	1.000	0	26,426-	26,426	
1045295	01/30/24 B	11,876	1.000	0	11,876-	11,876	
1045295	01/31/24 B	26,011	1.000	0	26,011-	26,011	
1045295	02/01/24 B	27,884	1.000	0	27,884-	27,884	
1045295	02/02/24 B	24,711	1.000	0	24,711-	24,711	
1045295	02/02/24 B	904	1.000	0	904-	904	
1045295	02/08/24 B	26,635	1.000	0	26,635-	26,635	
1045295	02/08/24 B	1,737	1.000	0	1,737-	1,737	
1045295	02/13/24 B	72,865	1.000	0	72,865-	72,865	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045295	02/15/24 B	83,993	1.000	0	83,993-	83,993	
1045295	02/16/24 B	67,516	1.000	0	67,516-	67,516	
1045295	02/20/24 B	57,390	1.000	0	57,390-	57,390	
1045295	02/23/24 B	10,471	1.000	0	10,471-	10,471	
1045295	02/27/24 B	9,212	1.000	0	9,212-	9,212	
1045295	02/28/24 B	47,739	1.000	0	47,739-	47,739	
1045295	02/29/24 B	155,288	1.000	0	155,288-	155,288	
1045295	03/04/24 B	2,260	1.000	0	2,260-	2,260	
1045295	03/07/24 B	135,357	1.000	0	135,357-	135,357	
1045295	03/08/24 B	202,147	1.000	0	202,147-	202,147	
1045295	03/12/24 B	4,362	1.000	0	4,362-	4,362	
1045295	03/15/24 B	53,075	1.000	0	53,075-	53,075	
1045295	03/18/24 B	52,343	1.000	0	52,343-	52,343	
1045295	03/19/24 B	7,602	1.000	0	7,602-	7,602	
1045295	03/20/24 B	2,259	1.000	0	2,259-	2,259	
1045295	03/22/24 B	35,199	1.000	0	35,199-	35,199	
1045295	03/28/24 B	84,157	1.000	0	84,157-	84,157	
1045295	04/01/24 B	20,769	1.000	0	20,769-	20,769	
1045295	04/08/24 B	188,630	1.000	0	188,630-	188,630	
1045295	04/11/24 B	204,197	1.000	0	204,197-	204,197	
1045295	04/15/24 B	18,489	1.000	0	18,489-	18,489	
1045295	04/24/24 B	17,746	1.000	0	17,746-	17,746	
1045295	04/26/24 B	147,143	1.000	0	147,143-	147,143	
1045295	04/30/24 B	37,330	1.000	0	37,330-	37,330	
1045295	05/01/24 B	51,020	1.000	0	51,020-	51,020	
1045295	05/06/24 B	89,628	1.000	0	89,628-	89,628	
1045295	05/09/24 B	39,838	1.000	0	39,838-	39,838	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045295	05/10/24 B	629	1.000	0	629-	629	
1045295	05/13/24 B	76,181	1.000	0	76,181-	76,181	
1045295	05/15/24 B	44,811	1.000	0	44,811-	44,811	
1045295	05/17/24 B	30,109	1.000	0	30,109-	30,109	
1045295	05/20/24 B	23,285	1.000	0	23,285-	23,285	
1045295	05/22/24 B	6,888	1.000	0	6,888-	6,888	
1045295	05/24/24 B	828	1.000	0	828-	828	
1045295	05/29/24 B	73,990	1.000	0	73,990-	73,990	
1045295	06/03/24 B	768	1.000	0	768-	768	
1045295	06/05/24 B	21,399	1.000	0	21,399-	21,399	
1045295	06/07/24 B	110,035	1.000	0	110,035-	110,035	
1045295	06/11/24 B	72,016	1.000	0	72,016-	72,016	
1045295	06/12/24 B	74,033	1.000	0	74,033-	74,033	
1045295	06/13/24 B	93,487	1.000	0	93,487-	93,487	
1045295	06/21/24 B	51,612	1.000	0	51,612-	51,612	
1045295	06/26/24 B	33,446	1.000	0	33,446-	33,446	
1045295	06/28/24 B	38,787	1.000	0	38,787-	38,787	
1045295	07/01/24 B	937	1.000	0	937-	937	
1045295	07/09/24 B	20,394	1.000	0	20,394-	20,394	
1045295	07/11/24 B	148,458	1.000	0	148,458-	148,458	
1045295	07/19/24 B	202,024	1.000	0	202,024-	202,024	
1045295	07/22/24 B	63,630	1.000	0	63,630-	63,630	
1045295	07/23/24 B	29,512	1.000	0	29,512-	29,512	
1045295	07/31/24 B	91,865	1.000	0	91,865-	91,865	
1045295	08/01/24 B	67,123	1.000	0	67,123-	67,123	
1045295	08/02/24 B	470	1.000	0	470-	470	
1045295	08/05/24 B	66,389	1.000	0	66,389-	66,389	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045295	08/06/24 B	22,679	1.000	0	22,679-	22,679	
1045295	08/08/24 B	218,213	1.000	0	218,213-	218,213	
1045295	08/08/24 B	97,474	1.000	0	97,474-	97,474	
1045295	08/12/24 B	28,486	1.000	0	28,486-	28,486	
1045295	08/13/24 B	59,066	1.000	0	59,066-	59,066	
1045295	08/14/24 B	204,651	1.000	0	204,651-	204,651	
1045295	08/19/24 B	19,069	1.000	0	19,069-	19,069	
1045295	08/20/24 B	13,625	1.000	0	13,625-	13,625	
1045295	08/21/24 B	111,367	1.000	0	111,367-	111,367	
1045295	08/22/24 B	3,969	1.000	0	3,969-	3,969	
1045295	08/23/24 B	63,428	1.000	0	63,428-	63,428	
1045295	08/28/24 B	12,192	1.000	0	12,192-	12,192	
1045295	08/29/24 B	27,943	1.000	0	27,943-	27,943	
1045295	08/30/24 B	1,334	1.000	0	1,334-	1,334	
		SUB-TOTAL OF BUYS # 126		**0**	**6,276,402**	**6,276,402**	
1045295	09/14/23 S	52,110	1.000	0	52,110	52,110	0
1045295	09/18/23 S	55,310	1.000	0	55,310	55,310	0
1045295	09/26/23 S	1,111	1.000	0	1,111	1,111	0
1045295	10/04/23 S	41,125	1.000	0	41,125	41,125	0
1045295	10/13/23 S	76,496	1.000	0	76,496	76,496	0
1045295	10/16/23 S	84,757	1.000	0	84,757	84,757	0
1045295	10/17/23 S	47,780	1.000	0	47,780	47,780	0
1045295	10/18/23 S	19,833	1.000	0	19,833	19,833	0
1045295	10/19/23 S	72,535	1.000	0	72,535	72,535	0
1045295	10/27/23 S	2,938	1.000	0	2,938	2,938	0
1045295	10/31/23 S	13,985	1.000	0	13,985	13,985	0
1045295	11/02/23 S	49,298	1.000	0	49,298	49,298	0

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045295	11/08/23 S	5,453	1.000	0	5,453	5,453	0
1045295	11/09/23 S	27,050	1.000	0	27,050	27,050	0
1045295	11/10/23 S	57,865	1.000	0	57,865	57,865	0
1045295	11/14/23 S	32,246	1.000	0	32,246	32,246	0
1045295	11/16/23 S	85,801	1.000	0	85,801	85,801	0
1045295	11/17/23 S	4,712	1.000	0	4,712	4,712	0
1045295	11/20/23 S	6,447	1.000	0	6,447	6,447	0
1045295	11/21/23 S	52,244	1.000	0	52,244	52,244	0
1045295	11/22/23 S	92,912	1.000	0	92,912	92,912	0
1045295	12/04/23 S	23,484	1.000	0	23,484	23,484	0
1045295	12/05/23 S	379,252	1.000	0	379,252	379,252	0
1045295	12/06/23 S	191	1.000	0	191	191	0
1045295	12/07/23 S	70,940	1.000	0	70,940	70,940	0
1045295	12/08/23 S	29,785	1.000	0	29,785	29,785	0
1045295	12/26/23 S	51,414	1.000	0	51,414	51,414	0
1045295	12/28/23 S	54,379	1.000	0	54,379	54,379	0
1045295	12/29/23 S	22,256	1.000	0	22,256	22,256	0
1045295	01/04/24 S	51,719	1.000	0	51,719	51,719	0
1045295	01/08/24 S	43,481	1.000	0	43,481	43,481	0
1045295	01/09/24 S	48,887	1.000	0	48,887	48,887	0
1045295	01/11/24 S	58,013	1.000	0	58,013	58,013	0
1045295	01/12/24 S	55,343	1.000	0	55,343	55,343	0
1045295	01/23/24 S	61,960	1.000	0	61,960	61,960	0
1045295	01/25/24 S	124,442	1.000	0	124,442	124,442	0
1045295	01/26/24 S	110,069	1.000	0	110,069	110,069	0
1045295	01/29/24 S	17,346	1.000	0	17,346	17,346	0
1045295	02/05/24 S	24,220	1.000	0	24,220	24,220	0

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045295	02/06/24 S	40,905	1.000	0	40,905	40,905	0
1045295	02/14/24 S	174,631	1.000	0	174,631	174,631	0
1045295	02/21/24 S	95,414	1.000	0	95,414	95,414	0
1045295	02/22/24 S	26,567	1.000	0	26,567	26,567	0
1045295	02/26/24 S	33,234	1.000	0	33,234	33,234	0
1045295	03/01/24 S	25,164	1.000	0	25,164	25,164	0
1045295	03/05/24 S	72,074	1.000	0	72,074	72,074	0
1045295	03/06/24 S	32,317	1.000	0	32,317	32,317	0
1045295	03/11/24 S	73,755	1.000	0	73,755	73,755	0
1045295	03/13/24 S	5,542	1.000	0	5,542	5,542	0
1045295	03/14/24 S	125,540	1.000	0	125,540	125,540	0
1045295	03/25/24 S	24,815	1.000	0	24,815	24,815	0
1045295	03/26/24 S	29,631	1.000	0	29,631	29,631	0
1045295	03/27/24 S	22,517	1.000	0	22,517	22,517	0
1045295	04/03/24 S	37,287	1.000	0	37,287	37,287	0
1045295	04/04/24 S	38,548	1.000	0	38,548	38,548	0
1045295	04/05/24 S	51,842	1.000	0	51,842	51,842	0
1045295	04/09/24 S	144,512	1.000	0	144,512	144,512	0
1045295	04/10/24 S	29,436	1.000	0	29,436	29,436	0
1045295	04/12/24 S	25,427	1.000	0	25,427	25,427	0
1045295	04/18/24 S	96,311	1.000	0	96,311	96,311	0
1045295	04/19/24 S	98,768	1.000	0	98,768	98,768	0
1045295	04/22/24 S	16,093	1.000	0	16,093	16,093	0
1045295	04/23/24 S	514,520	1.000	0	514,520	514,520	0
1045295	04/25/24 S	9,592	1.000	0	9,592	9,592	0
1045295	04/29/24 S	91,402	1.000	0	91,402	91,402	0
1045295	05/02/24 S	8,856	1.000	0	8,856	8,856	0

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045295	05/03/24 S	32,713	1.000	0	32,713	32,713	0
1045295	05/07/24 S	124,213	1.000	0	124,213	124,213	0
1045295	05/08/24 S	38,979	1.000	0	38,979	38,979	0
1045295	05/10/24 S	28,808	1.000	0	28,808	28,808	0
1045295	05/14/24 S	78,153	1.000	0	78,153	78,153	0
1045295	05/16/24 S	124,312	1.000	0	124,312	124,312	0
1045295	05/21/24 S	5,724	1.000	0	5,724	5,724	0
1045295	05/23/24 S	22,280	1.000	0	22,280	22,280	0
1045295	05/30/24 S	53,634	1.000	0	53,634	53,634	0
1045295	05/31/24 S	21,561	1.000	0	21,561	21,561	0
1045295	06/04/24 S	102,650	1.000	0	102,650	102,650	0
1045295	06/10/24 S	19,760	1.000	0	19,760	19,760	0
1045295	06/17/24 S	76,619	1.000	0	76,619	76,619	0
1045295	06/18/24 S	4,233	1.000	0	4,233	4,233	0
1045295	06/20/24 S	46,127	1.000	0	46,127	46,127	0
1045295	06/24/24 S	20,546	1.000	0	20,546	20,546	0
1045295	06/25/24 S	4,445	1.000	0	4,445	4,445	0
1045295	06/27/24 S	162,299	1.000	0	162,299	162,299	0
1045295	07/03/24 S	35,106	1.000	0	35,106	35,106	0
1045295	07/12/24 S	19,427	1.000	0	19,427	19,427	0
1045295	07/15/24 S	49,387	1.000	0	49,387	49,387	0
1045295	07/16/24 S	23,710	1.000	0	23,710	23,710	0
1045295	07/24/24 S	57,354	1.000	0	57,354	57,354	0
1045295	07/25/24 S	51,302	1.000	0	51,302	51,302	0
1045295	07/26/24 S	20,001	1.000	0	20,001	20,001	0
1045295	07/29/24 S	48,213	1.000	0	48,213	48,213	0
1045295	07/30/24 S	67,548	1.000	0	67,548	67,548	0

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045295	08/07/24 S	92,457	1.000	0	92,457	92,457	0
1045295	08/09/24 S	42,837	1.000	0	42,837	42,837	0
1045295	08/15/24 S	13,622	1.000	0	13,622	13,622	0
1045295	08/16/24 S	107,445	1.000	0	107,445	107,445	0
1045295	08/26/24 S	2,753	1.000	0	2,753	2,753	0
	SUB-TOTAL OF SALES # 98			**0**	**5,652,107**	**5,652,107**	**0**
	SUB-TOTAL			**0**	**11,928,509**	**11,928,509**	**0**
	GRAND TOTAL			**55**	**13,304,194**	**12,883,029**	**421,162**

continued

REPORTABLE TRANSACTIONS WORKSHEET

DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS

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

*** NO TRANSACTIONS QUALIFIED FOR THIS SECTION ***

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	BEGINNING MARKET VALUE	48,969,595.37					
	COMPARATIVE VALUE (5%)	2,448,479.77					

CATEGORY 1 - SINGLE TRANSACTION EXCEEDS 5% OF VALUE

	ISSUE: 97181C514 - WILMINGTON US TREASURY MMKT CL SLCT						
1045296	07/18/24 B	7,874,396	1.000	0	7,874,396-*	7,874,396	
	ISSUE: 97181C514 - WILMINGTON US TREASURY MMKT CL SLCT						
1045296	07/25/24 S	5,309,015	1.000	0	5,309,015 *	5,309,015	0
	GRAND TOTAL			**0**	**13,183,411**	**13,183,411**	**0**

continued

REPORTABLE TRANSACTIONS WORKSHEET

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

BROKER: HILLTOP SECURITIES INC.

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 31335CLE2 - FHLMC GD PL #G62125 7.5% 6/01/38						
1045296	10/10/23 B	723,123	1.049	0	758,375-	758,375	
	ISSUE: 3128M9U67 - FHLMC GD PL #G0750 7% 2/01/39						
1045296	10/13/23 B	694,583	1.058	0	734,522-	734,522	
	ISSUE: 36202FLV6 - GNMA II PL #004840 7.5% 9/20/37						
1045296	10/13/23 B	8,424	1.010	0	8,508-	8,508	
	ISSUE: 38379NAS1 - GNMA SER 80 CMO V- 6.99954% 6/20/45						
1045296	11/14/23 B	186,182	1.024	0	190,604-	190,604	
	ISSUE: 3137B4YL4 - FHLMC SER 4261 CMO 2.5% 6/15/32						
1045296	01/01/24 B	419,160	0.972	0	407,551-	407,551	
	ISSUE: 3137FRWX5 - FHLMC SER 4965 CMO 2% 4/25/33						
1045296	01/01/24 B	816,119	0.953	0	777,863-	777,863	
	ISSUE: 3133TNCF9 - FHLMC SER 2209 CMO 8% 1/15/30						
1045296	01/22/24 B	58,501	1.049	0	61,389-	61,389	
	ISSUE: 31392GFR1 - FNMA SER T18 CMO 6.16378% 8/25/42						
1045296	01/22/24 B	790,246	1.044	0	825,437-	825,437	
	ISSUE: 31396XT20 - FNMA SER 108 CMO 7.992% 11/25/37						
1045296	01/22/24 B	6,922	1.052	0	7,286-	7,286	
	ISSUE: 38383VGV4 - GNMA SER 7 CMO 5.5% 1/20/53						
1045296	02/01/24 B	1,436,801	1.004	0	1,443,087-	1,443,087	
	ISSUE: 3137HBFD1 - FHLMC SER 5369 CMO 5.5% 6/25/50						
1045296	02/13/24 B	968,973	0.994	0	963,220-	963,220	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 31378QEF4 - FNMA PL #405234 6.5% 3/01/29						
1045296	03/13/24 S	14,109	1.009	0	14,232	14,051	181
	ISSUE: 3140FUJB5 - FNMA PL #BE8357 4.5% 4/01/48						
1045296	03/27/24 B	933,222	0.966	0	901,726-	901,726	
	ISSUE: 3622ADB80 - GNMA PL #787363 7% 3/15/39						
1045296	06/21/24 B	509,473	1.056	0	538,130-	538,130	
	ISSUE: 3132A4SE9 - FHLMC PL #ZS4117 5% 6/01/44						
1045296	07/24/24 B	1,183,944	1.007	0	1,191,714-	1,191,714	
	ISSUE: 31335CLB8 - FHLMC GD PL #G62122 8% 2/01/38						
1045296	07/24/24 B	896,831	1.059	0	949,520-	949,520	
	ISSUE: 31335PLJ2 - FHLMC GD PL #G80329 8% 3/17/32						
1045296	07/24/24 B	265,960	1.058	0	281,419-	281,419	
	ISSUE: 31393YU86 - FNMA SER T3 CMO 7.5% 2/25/44						
1045296	07/24/24 B	1,231,103	1.036	0	1,275,730-	1,275,730	
	ISSUE: 3140X6MX6 - FNMA PL #FM3073 8.5% 12/01/37						
1045296	07/24/24 B	1,069,764	1.067	0	1,141,304-	1,141,304	
	ISSUE: 36208NRK1 - GNMA PL #455990 7% 1/15/29						
1045296	07/24/24 B	20,943	1.019	0	21,349-	21,349	
	ISSUE: 38379FG45 - GNMA 165 CMO V-M VAR-CPN 1/20/39						
1045296	07/24/24 B	687,886	1.056	0	726,579-	726,579	
	ISSUE: 38382WKZ9 - GNMA SER 130 CMO 5.5% 7/20/51						
1045296	07/25/24 B	419,972	1.011	0	424,434-	424,434	
	ISSUE: 3136BSHF5 - FNMA SER 42 CMO 5.5% 6/25/51						
1045296	07/26/24 B	497,508	1.000	0	497,508-	497,508	
	ISSUE: 3128CD4D3 - FHLMC GD PL #P58020 7% 4/01/37						
1045296	08/20/24 B	161,615	1.062	0	171,565-	171,565	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	SUB-TOTAL			**0**	**14,313,052**	**14,312,871**	**181**
		BROKER: STEPHENS INC					
	ISSUE: 3138ERB33 - FNMA PL #AL9057 7.5% 5/01/38						
1045296	02/15/24 S	221,321	1.065	0	235,707	232,677	3,030
	ISSUE: 31410GKU6 - FNMA PL #888707 7.5% 10/01/37						
1045296	02/15/24 S	77,376	1.065	0	82,405	80,508	1,897
	ISSUE: 31410GRM7 - FNMA PL #888892 7.5% 11/01/37						
1045296	02/15/24 S	108,074	1.065	0	115,099	114,727	372
	ISSUE: 31418MED0 - FNMA PL #AD0131 7.5% 1/01/34						
1045296	02/15/24 S	183,242	1.065	0	195,152	190,467	4,685
	ISSUE: 31418MQ88 - FNMA PL #AD0478 7.5% 4/01/36						
1045296	02/15/24 S	58,496	1.065	0	62,298	60,603	1,695
	ISSUE: 3128M4PC1 - FHLMC GD PL #G0281 7.5% 12/01/32						
1045296	02/16/24 S	98,918	1.059	0	104,791	101,506	3,285
	ISSUE: 3128M67M4 - FHLMC GD PL #G0510 7.5% 11/01/34						
1045296	02/16/24 S	93,715	1.059	0	99,280	96,142	3,137
	ISSUE: 31335CLE2 - FHLMC GD PL #G62125 7.5% 6/01/38						
1045296	02/16/24 S	673,317	1.059	0	713,295	706,141	7,154
	ISSUE: 3140XPDV8 - FNMA PL #FS7315 7.5% 11/01/38						
1045296	02/23/24 B	950,000	1.066	0	1,012,938-	1,012,938	
	ISSUE: 3137HBT95 - FHLMC SER 5387 CMO 5.5% 3/25/50						
1045296	03/20/24 B	979,780	0.994	0	973,657-	973,657	
	ISSUE: 3137HBAF1 - FHLMC SER 5368 CMO 5.5% 12/25/53						
1045296	04/04/24 B	1,017,340	0.993	0	1,010,346-	1,010,346	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 3138EGNA8 - FNMA PL #AL0384 7% 7/01/37						
1045296	04/11/24 S	54,071	1.038	0	56,099	55,966	132
	ISSUE: 31410F6B6 - FNMA PL #888366 7% 4/01/37						
1045296	04/11/24 S	93,416	1.038	0	96,919	99,472	-2,553
	ISSUE: 31418MYX4 - FNMA PL #AD0725 7% 12/01/32						
1045296	04/11/24 S	75,858	1.038	0	78,703	78,933	-230
	ISSUE: 3128KKEK1 - FHLMC GD PL #A5643 7% 1/01/37						
1045296	04/16/24 S	56,232	1.035	0	58,200	55,488	2,713
	ISSUE: 31335ATH1 - FHLMC GD PL #G6055 7% 12/01/31						
1045296	04/16/24 S	108,742	1.035	0	112,548	111,157	1,391
	ISSUE: 3140XPRY7 - FNMA PL #FS7702 7% 1/01/40						
1045296	04/17/24 B	400,000	1.039	0	415,563-	415,563	
	ISSUE: 31335CLM4 - FHLMC GD PL #G62132 7% 3/01/39						
1045296	04/22/24 B	250,000	1.036	0	259,063-	259,063	
	ISSUE: 36200Q2G8 - GNMA PL #569675 7% 2/15/32						
1045296	04/22/24 S	12,545	1.035	0	12,984	12,458	526
	ISSUE: 36206TKT8 - GNMA PL #420706 7% 2/15/26						
1045296	04/22/24 S	1,498	1.035	0	1,550	1,492	58
	ISSUE: 36210JW38 - GNMA PL #493966 7% 6/15/29						
1045296	04/22/24 S	3,704	1.035	0	3,834	3,665	168
	ISSUE: 36291KCN5 - GNMA PL #630177 7% 7/15/34						
1045296	04/22/24 S	17,995	1.035	0	18,625	17,840	785
	ISSUE: 36294SB55 - GNMA PL #658060 7% 8/15/36						
1045296	04/22/24 S	76,628	1.035	0	79,310	76,903	2,407
	ISSUE: 36295H6D7 - GNMA PL #671468 7% 8/15/37						
1045296	04/22/24 S	114,324	1.035	0	118,326	113,519	4,806

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 3622ADB80 - GNMA PL #787363 7% 3/15/39						
1045296	04/29/24 B	150,000	1.037	0	155,531-	155,531	
	ISSUE: 3136BPE98 - FNMA SER 14 CMO 6% 6/25/48						
1045296	07/02/24 B	365,768	1.000	0	365,653-	365,653	
	ISSUE: 3128M8MX9 - FHLMC GD PL #G0637 6.5% 11/01/35						
1045296	07/11/24 S	99,520	1.042	0	103,687	101,374	2,313
	ISSUE: 31335AXV5 - FHLMC GD PL #G60692 6.5% 9/01/39						
1045296	07/11/24 S	170,112	1.042	0	177,235	174,807	2,428
	ISSUE: 31371HFZ6 - FNMA PL #252284 6.5% 1/01/29						
1045296	07/12/24 S	16,103	1.041	0	16,768	16,214	554
	ISSUE: 31411C4C2 - FNMA PL #904519 6.5% 12/01/36						
1045296	07/12/24 S	72,648	1.042	0	75,736	74,148	1,587
	ISSUE: 31414U2B3 - FNMA PL #976970 6.5% 2/01/38						
1045296	07/12/24 S	61,456	1.042	0	64,068	65,022	-954
	ISSUE: 31335CLP7 - FHLMC GD PL #G62134 6.5% 9/01/39						
1045296	07/16/24 B	410,190	1.043	0	427,879-	427,879	
	SUB-TOTAL			**0**	**7,303,249**	**7,261,859**	**41,388**
	GRAND TOTAL			**0**	**21,616,301**	**21,574,730**	**41,569**

continued

REPORTABLE TRANSACTIONS WORKSHEET

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

ISSUE: 97181C514 - WILMINGTON US TREASURY MMKT CL SLCT

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045296	09/01/23 B	7,362	1.000	0	7,362-	7,362	
1045296	09/15/23 B	195,302	1.000	0	195,302-	195,302	
1045296	09/18/23 B	33,304	1.000	0	33,304-	33,304	
1045296	09/20/23 B	195,363	1.000	0	195,363-	195,363	
1045296	09/20/23 B	10,471	1.000	0	10,471-	10,471	
1045296	09/21/23 B	1,994	1.000	0	1,994-	1,994	
1045296	09/25/23 B	352,777	1.000	0	352,777-	352,777	
1045296	09/25/23 B	162	1.000	0	162-	162	
1045296	09/26/23 B	826,067	1.000	0	826,067-	826,067	
1045296	10/02/23 B	3,033	1.000	0	3,033-	3,033	
1045296	10/16/23 B	244,541	1.000	0	244,541-	244,541	
1045296	10/16/23 B	4,695	1.000	0	4,695-	4,695	
1045296	10/20/23 B	170,829	1.000	0	170,829-	170,829	
1045296	10/20/23 B	9,529	1.000	0	9,529-	9,529	
1045296	10/23/23 B	2,028	1.000	0	2,028-	2,028	
1045296	10/25/23 B	1,830,465	1.000	0	1,830,465-	1,830,465	
1045296	10/25/23 B	792,241	1.000	0	792,241-	792,241	
1045296	10/25/23 B	91,249	1.000	0	91,249-	91,249	
1045296	10/26/23 B	125,265	1.000	0	125,265-	125,265	
1045296	10/31/23 B	455,192	1.000	0	455,192-	455,192	
1045296	11/01/23 B	8,389	1.000	0	8,389-	8,389	
1045296	11/15/23 B	208,159	1.000	0	208,159-	208,159	
1045296	11/17/23 B	19,864	1.000	0	19,864-	19,864	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045296	11/20/23 B	214,753	1.000	0	214,753-	214,753	
1045296	11/21/23 B	2,243	1.000	0	2,243-	2,243	
1045296	11/27/23 B	345,024	1.000	0	345,024-	345,024	
1045296	11/27/23 B	1,926	1.000	0	1,926-	1,926	
1045296	11/28/23 B	122,580	1.000	0	122,580-	122,580	
1045296	12/01/23 B	18,142	1.000	0	18,142-	18,142	
1045296	12/15/23 B	207,665	1.000	0	207,665-	207,665	
1045296	12/15/23 B	4,664	1.000	0	4,664-	4,664	
1045296	12/18/23 B	17,869	1.000	0	17,869-	17,869	
1045296	12/20/23 B	175,624	1.000	0	175,624-	175,624	
1045296	12/20/23 B	11,162	1.000	0	11,162-	11,162	
1045296	12/21/23 B	1,980	1.000	0	1,980-	1,980	
1045296	12/26/23 B	407,522	1.000	0	407,522-	407,522	
1045296	12/27/23 B	118,324	1.000	0	118,324-	118,324	
1045296	01/02/24 B	22,406	1.000	0	22,406-	22,406	
1045296	01/10/24 B	45,297	1.000	0	45,297-	45,297	
1045296	01/16/24 B	209,361	1.000	0	209,361-	209,361	
1045296	01/17/24 B	21,544	1.000	0	21,544-	21,544	
1045296	01/22/24 B	148,791	1.000	0	148,791-	148,791	
1045296	01/22/24 B	23,900	1.000	0	23,900-	23,900	
1045296	01/23/24 B	3,437	1.000	0	3,437-	3,437	
1045296	01/25/24 B	323,993	1.000	0	323,993-	323,993	
1045296	01/25/24 B	5,183	1.000	0	5,183-	5,183	
1045296	01/26/24 B	104,598	1.000	0	104,598-	104,598	
1045296	02/01/24 B	20,529	1.000	0	20,529-	20,529	
1045296	02/15/24 B	297,146	1.000	0	297,146-	297,146	
1045296	02/16/24 B	56,309	1.000	0	56,309-	56,309	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045296	02/16/24 B	30,585	1.000	0	30,585-	30,585	
1045296	02/20/24 B	905,165	1.000	0	905,165-	905,165	
1045296	02/20/24 B	383,221	1.000	0	383,221-	383,221	
1045296	02/21/24 B	1,912	1.000	0	1,912-	1,912	
1045296	02/21/24 B	1,038,792	1.000	0	1,038,792-	1,038,792	
1045296	02/26/24 B	340,059	1.000	0	340,059-	340,059	
1045296	03/01/24 B	12,204	1.000	0	12,204-	12,204	
1045296	03/15/24 B	251,912	1.000	0	251,912-	251,912	
1045296	03/15/24 B	18,512	1.000	0	18,512-	18,512	
1045296	03/18/24 B	25,991	1.000	0	25,991-	25,991	
1045296	03/20/24 B	409,543	1.000	0	409,543-	409,543	
1045296	03/20/24 B	10,203	1.000	0	10,203-	10,203	
1045296	03/21/24 B	2,940	1.000	0	2,940-	2,940	
1045296	03/26/24 B	121,796	1.000	0	121,796-	121,796	
1045296	04/01/24 B	13,262	1.000	0	13,262-	13,262	
1045296	04/09/24 B	1,805	1.000	0	1,805-	1,805	
1045296	04/15/24 B	300,110	1.000	0	300,110-	300,110	
1045296	04/15/24 B	135,155	1.000	0	135,155-	135,155	
1045296	04/17/24 B	17,105	1.000	0	17,105-	17,105	
1045296	04/17/24 B	239,293	1.000	0	239,293-	239,293	
1045296	04/22/24 B	510,393	1.000	0	510,393-	510,393	
1045296	04/22/24 B	11,296	1.000	0	11,296-	11,296	
1045296	04/23/24 B	16,887	1.000	0	16,887-	16,887	
1045296	04/23/24 B	321,903	1.000	0	321,903-	321,903	
1045296	04/25/24 B	399,504	1.000	0	399,504-	399,504	
1045296	04/26/24 B	127,607	1.000	0	127,607-	127,607	
1045296	05/01/24 B	4,433	1.000	0	4,433-	4,433	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045296	05/15/24 B	207,113	1.000	0	207,113-	207,113	
1045296	05/15/24 B	3,835	1.000	0	3,835-	3,835	
1045296	05/17/24 B	22,754	1.000	0	22,754-	22,754	
1045296	05/20/24 B	571,357	1.000	0	571,357-	571,357	
1045296	05/20/24 B	9,670	1.000	0	9,670-	9,670	
1045296	05/21/24 B	3,359	1.000	0	3,359-	3,359	
1045296	05/29/24 B	153,841	1.000	0	153,841-	153,841	
1045296	06/03/24 B	3,254	1.000	0	3,254-	3,254	
1045296	06/17/24 B	248,108	1.000	0	248,108-	248,108	
1045296	06/20/24 B	316,714	1.000	0	316,714-	316,714	
1045296	06/20/24 B	10,341	1.000	0	10,341-	10,341	
1045296	06/25/24 B	511,519	1.000	0	511,519-	511,519	
1045296	06/26/24 B	151,168	1.000	0	151,168-	151,168	
1045296	07/01/24 B	3,887	1.000	0	3,887-	3,887	
1045296	07/08/24 B	5,773	1.000	0	5,773-	5,773	
1045296	07/12/24 B	281,458	1.000	0	281,458-	281,458	
1045296	07/15/24 B	383,985	1.000	0	383,985-	383,985	
1045296	07/17/24 B	15,403	1.000	0	15,403-	15,403	
1045296	07/18/24 B	7,874,396	1.000	0	7,874,396-*	7,874,396	
1045296	07/22/24 B	336,547	1.000	0	336,547-	336,547	
1045296	07/22/24 B	11,320	1.000	0	11,320-	11,320	
1045296	07/25/24 B	110,261	1.000	0	110,261-	110,261	
1045296	07/26/24 B	128,183	1.000	0	128,183-	128,183	
1045296	08/01/24 B	12,051	1.000	0	12,051-	12,051	
1045296	08/08/24 B	10,264	1.000	0	10,264-	10,264	
1045296	08/15/24 B	263,439	1.000	0	263,439-	263,439	
1045296	08/19/24 B	23,702	1.000	0	23,702-	23,702	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045296	08/20/24 B	259,668	1.000	0	259,668-	259,668	
1045296	08/20/24 B	9,305	1.000	0	9,305-	9,305	
1045296	08/21/24 B	1,677	1.000	0	1,677-	1,677	
1045296	08/26/24 B	485,486	1.000	0	485,486-	485,486	
1045296	08/26/24 B	5,969	1.000	0	5,969-	5,969	
1045296	08/27/24 B	144,568	1.000	0	144,568-	144,568	
		SUB-TOTAL OF BUYS # 110		**0**	**26,752,216**	**26,752,216**	
1045296	10/12/23 S	760,032	1.000	0	760,032	760,032	0
1045296	10/17/23 S	716,039	1.000	0	716,039	716,039	0
1045296	10/17/23 S	8,536	1.000	0	8,536	8,536	0
1045296	11/10/23 S	12,832	1.000	0	12,832	12,832	0
1045296	11/16/23 S	191,147	1.000	0	191,147	191,147	0
1045296	11/20/23 S	18,638	1.000	0	18,638	18,638	0
1045296	12/27/23 S	832	1.000	0	832	832	0
1045296	01/03/24 S	797,566	1.000	0	797,566	797,566	0
1045296	01/03/24 S	433,295	1.000	0	433,295	433,295	0
1045296	01/24/24 S	834,407	1.000	0	834,407	834,407	0
1045296	01/24/24 S	69,009	1.000	0	69,009	69,009	0
1045296	01/29/24 S	78,742	1.000	0	78,742	78,742	0
1045296	02/02/24 S	1,473,892	1.000	0	1,473,892	1,473,892	0
1045296	02/16/24 S	1,939,173	1.000	0	1,939,173	1,939,173	0
1045296	02/23/24 S	324,981	1.000	0	324,981	324,981	0
1045296	02/27/24 S	887,445	1.000	0	887,445	887,445	0
1045296	03/25/24 S	584,894	1.000	0	584,894	584,894	0
1045296	03/28/24 S	904,875	1.000	0	904,875	904,875	0
1045296	04/01/24 S	300,323	1.000	0	300,323	300,323	0
1045296	04/09/24 S	1,011,589	1.000	0	1,011,589	1,011,589	0

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045296	04/12/24 S	966,809	1.000	0	966,809	966,809	0
1045296	04/19/24 S	416,963	1.000	0	416,963	416,963	0
1045296	04/24/24 S	260,181	1.000	0	260,181	260,181	0
1045296	04/25/24 S	559,165	1.000	0	559,165	559,165	0
1045296	04/30/24 S	156,377	1.000	0	156,377	156,377	0
1045296	05/13/24 S	596,121	1.000	0	596,121	596,121	0
1045296	05/28/24 S	45,826	1.000	0	45,826	45,826	0
1045296	05/30/24 S	366,006	1.000	0	366,006	366,006	0
1045296	06/24/24 S	540,409	1.000	0	540,409	540,409	0
1045296	06/28/24 S	553,193	1.000	0	553,193	553,193	0
1045296	07/08/24 S	371,853	1.000	0	371,853	371,853	0
1045296	07/11/24 S	435,797	1.000	0	435,797	435,797	0
1045296	07/16/24 S	138,334	1.000	0	138,334	138,334	0
1045296	07/19/24 S	429,213	1.000	0	429,213	429,213	0
1045296	07/19/24 S	165,148	1.000	0	165,148	165,148	0
1045296	07/25/24 S	5,309,015	1.000	0	5,309,015 *	5,309,015	0
1045296	07/26/24 S	348,362	1.000	0	348,362	348,362	0
1045296	07/30/24 S	426,295	1.000	0	426,295	426,295	0
1045296	07/30/24 S	77,738	1.000	0	77,738	77,738	0
1045296	07/31/24 S	499,788	1.000	0	499,788	499,788	0
1045296	08/02/24 S	951,403	1.000	0	951,403	951,403	0
1045296	08/13/24 S	330,745	1.000	0	330,745	330,745	0
1045296	08/16/24 S	634,021	1.000	0	634,021	634,021	0
1045296	08/21/24 S	172,193	1.000	0	172,193	172,193	0
1045296	08/30/24 S	689,279	1.000	0	689,279	689,279	0
	SUB-TOTAL OF SALES # 45			**0**	**26,788,481**	**26,788,481**	**0**

continued

REPORTABLE TRANSACTIONS WORKSHEET

DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	SUB-TOTAL		**0**	**53,540,697**	**53,540,697**	**0**
	GRAND TOTAL		**0**	**53,540,697**	**53,540,697**	**0**

continued

REPORTABLE TRANSACTIONS WORKSHEET

DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS

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

*** NO TRANSACTIONS QUALIFIED FOR THIS SECTION ***

REPORTABLE TRANSACTIONS WORKSHEET

DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
BEGINNING MARKET VALUE	102,063,273.51					
COMPARATIVE VALUE (5%)	5,103,163.68					

CATEGORY 1 - SINGLE TRANSACTION EXCEEDS 5% OF VALUE

***** NO TRANSACTIONS QUALIFIED FOR THIS SECTION *****

continued

REPORTABLE TRANSACTIONS WORKSHEET

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

BROKER: CANTOR FITZGERALD & CO. INC.

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: V7780T103 - ROYAL CARIBBEAN CRUISES LTD						
1045300	10/05/23 B	1,055	89.878	23	94,845-	94,845	
	ISSUE: 00287Y109 - ABBVIE INC						
1045300	10/05/23 S	486	148.233	11	72,030	71,423	608
	ISSUE: 00508Y102 - ACUITY BRANDS HOLDING COMPANY INC						
1045300	10/05/23 S	306	178.884	7	54,731	49,352	5,380
	ISSUE: 01973R101 - ALLISON TRANSMISSION HOLDINGS						
1045300	10/05/23 S	525	58.866	12	30,893	31,736	-843
	ISSUE: 031162100 - AMGEN INC COM						
1045300	10/05/23 S	283	267.101	7	75,583	72,544	3,038
	ISSUE: 103304101 - BOYD GAMING CORP						
1045300	10/05/23 B	1,717	58.252	38	100,056-	100,056	
	ISSUE: 12008R107 - BUILDERS FIRSTSOURCE						
1045300	10/05/23 B	212	120.182	5	25,483-	25,483	
	ISSUE: 125523100 - THE CIGNA GROUP						
1045300	10/05/23 S	267	287.010	6	76,625	73,761	2,864
	ISSUE: 147528103 - CASEYS GENERAL STORES INC						
1045300	10/05/23 S	410	272.769	10	111,826	100,130	11,695
	ISSUE: 163851108 - CHEMOURS COMPANY						
1045300	10/05/23 S	2,468	26.490	55	65,322	83,260	-17,938
	ISSUE: 17888H103 - CIVITAS RESOURCES INC						
1045300	10/05/23 B	625	71.196	14	44,511-	44,511	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 201723103 - COMMERCIAL METALS COMPANY						
1045300	10/05/23 B	505	47.773	11	24,136-	24,136	
	ISSUE: 23331A109 - D R HORTON INC						
1045300	10/05/23 B	914	104.906	20	95,904-	95,904	
	ISSUE: 277432100 - EASTMAN CHEMICAL COMPANY COM						
1045300	10/05/23 B	227	75.258	5	17,089-	17,089	
	ISSUE: 444859102 - HUMANA INC COM						
1045300	10/05/23 S	207	486.314	5	100,662	95,557	5,104
	ISSUE: 546347105 - LOUISIANA PAC CORP						
1045300	10/05/23 B	267	53.890	6	14,394-	14,394	
	ISSUE: 58155Q103 - MCKESSON CORPORATION COM						
1045300	10/05/23 S	205	445.479	5	91,318	84,526	6,792
	ISSUE: 59156R108 - METLIFE INC						
1045300	10/05/23 B	1,394	59.777	31	83,360-	83,360	
	ISSUE: 60855R100 - MOLINA HEALTHCARE INC.						
1045300	10/05/23 S	293	326.305	7	95,600	90,865	4,735
	ISSUE: 682189105 - ON SEMICONDUCTOR CORPORATION						
1045300	10/05/23 B	2,042	88.811	45	181,398-	181,398	
	ISSUE: 745867101 - PULTE GROUP INC						
1045300	10/05/23 B	1,188	72.430	26	86,073-	86,073	
	ISSUE: 86800U104 - SUPER MICRO COMPUTER INC						
1045300	10/05/23 S	658	284.867	16	187,427	181,003	6,424
	ISSUE: 87724P106 - TAYLOR MORRISON HOME CORP						
1045300	10/05/23 B	2,426	40.978	53	99,465-	99,465	
	ISSUE: 88579Y101 - 3M CO						
1045300	10/05/23 B	392	87.494	9	34,306-	34,306	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 163851108 - CHEMOURS COMPANY						
1045300	10/06/23 S	1,910	26.376	42	50,336	64,436	-14,099
	ISSUE: 354613101 - FRANKLIN RESOURCES INC						
1045300	10/18/23 B	4,707	22.940	47	108,025-	108,025	
	ISSUE: 69351T106 - PPL CORP COM						
1045300	10/18/23 S	1,217	24.114	12	29,335	30,308	-973
	ISSUE: 26210C104 - DROPBOX INC CL A						
1045300	11/08/23 B	5,708	26.176	57	149,471-	149,471	
	ISSUE: 26210C104 - DROPBOX INC CL A						
1045300	11/09/23 B	4,588	26.322	46	120,813-	120,813	
	ISSUE: 00287Y109 - ABBVIE INC						
1045300	11/15/23 B	566	137.452	12	77,810-	77,810	
	ISSUE: 053332102 - AUTOZONE INC COM						
1045300	11/15/23 B	47	2,663.268	1	125,175-	125,175	
	ISSUE: 09062X103 - BIOGEN INC						
1045300	11/15/23 B	509	228.186	11	116,158-	116,158	
	ISSUE: 103304101 - BOYD GAMING CORP						
1045300	11/15/23 S	8,229	59.240	185	487,302	541,018	-53,716
	ISSUE: 243537107 - DECKERS OUTDOOR CORP						
1045300	11/15/23 B	218	635.129	5	138,463-	138,463	
	ISSUE: 254067101 - DILLARDS INC CLASS A COMMON						
1045300	11/15/23 B	418	328.309	9	137,242-	137,242	
	ISSUE: 366651107 - GARTNER INC						
1045300	11/15/23 S	513	419.080	13	214,975	179,386	35,589
	ISSUE: 457187102 - INGREDION INC						
1045300	11/15/23 B	162	104.523	4	16,936-	16,936	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 512807108 - LAM RESEARCH CORP COMMON						
1045300	11/15/23 S	281	694.552	8	195,161	195,017	145
	ISSUE: 626755102 - MURPHY USA INC						
1045300	11/15/23 B	438	369.295	10	161,761-	161,761	
	ISSUE: 62944T105 - NVR INC						
1045300	11/15/23 S	78	6,295.630	6	491,054	495,103	-4,049
	ISSUE: 67103H107 - O'REILLY AUTOMOTIVE INC						
1045300	11/15/23 B	211	974.621	5	205,650-	205,650	
	ISSUE: 858119100 - STEEL DYNAMICS INC						
1045300	11/15/23 B	164	111.353	4	18,266-	18,266	
	ISSUE: 87724P106 - TAYLOR MORRISON HOME CORP						
1045300	11/15/23 S	5,545	45.425	124	251,756	258,256	-6,500
	ISSUE: 893641100 - TRANSDIGM GROUP INC						
1045300	11/15/23 B	1,742	994.505	38	1,732,466-	1,732,466	
	ISSUE: 87724P106 - TAYLOR MORRISON HOME CORP						
1045300	11/16/23 S	5,327	44.812	119	238,593	248,103	-9,509
	ISSUE: 893641100 - TRANSDIGM GROUP INC						
1045300	11/16/23 B	226	987.347	5	223,145-	223,145	
	ISSUE: G50871105 - JAZZ PHARMACEUTICALS PLC						
1045300	01/25/24 S	2,105	122.385	48	257,572	295,562	-37,989
	ISSUE: 718172109 - PHILIP MORRIS INTL INC						
1045300	01/25/24 B	9,395	91.205	207	857,081-	857,081	
	ISSUE: 74834L100 - QUEST DIAGNOSTICS INC						
1045300	01/25/24 B	1,134	128.728	25	146,002-	146,002	
	ISSUE: 959802109 - WESTERN UNION COMPANY						
1045300	02/06/24 B	18,553	12.558	186	233,170-	233,170	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 26210C104 - DROPBOX INC CL A						
1045300	03/20/24 S	12,042	24.497	123	294,875	332,165	-37,290
	ISSUE: 26210C104 - DROPBOX INC CL A						
1045300	03/21/24 S	9,386	24.447	96	229,366	258,902	-29,537
	ISSUE: 26210C104 - DROPBOX INC CL A						
1045300	03/22/24 S	15,539	24.282	158	377,160	428,626	-51,466
	ISSUE: 01973R101 - ALLISON TRANSMISSION HOLDINGS						
1045300	04/04/24 S	699	82.948	16	57,965	42,255	15,710
	ISSUE: 02005N100 - ALLY FINANCIAL INC						
1045300	04/04/24 S	5,663	38.907	126	220,204	154,561	65,643
	ISSUE: 047649108 - ATKORE INC.						
1045300	04/04/24 S	294	188.774	7	55,493	44,867	10,626
	ISSUE: 099502106 - BOOZ ALLEN HAMILTON HOLDING CL A						
1045300	04/04/24 S	2,195	147.451	51	323,605	251,326	72,279
	ISSUE: 127387108 - CADENCE DESIGN SYS INC						
1045300	04/04/24 S	1,006	315.624	25	317,493	241,883	75,610
	ISSUE: 219948106 - CORPAY INC						
1045300	04/04/24 S	1,111	310.029	27	344,414	336,922	7,493
	ISSUE: 38141G104 - GOLDMAN SACHS GROUP INC COM						
1045300	04/04/24 B	457	415.954	10	190,101-	190,101	
	ISSUE: 482480100 - KLA CORPORATION						
1045300	04/04/24 S	470	697.905	13	328,002	234,916	93,086
	ISSUE: 512807108 - LAM RESEARCH CORP COMMON						
1045300	04/04/24 S	304	983.796	9	299,065	210,979	88,086
	ISSUE: 744320102 - PRUDENTIAL FINANCIAL INC						
1045300	04/04/24 B	1,814	118.394	40	214,807-	214,807	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 747525103 - QUALCOMM INC COM						
1045300	04/04/24 B	11,863	173.026	261	2,052,863-	2,052,863	
	ISSUE: 83444M101 - SOLVENTUM CORP						
1045300	04/04/24 S	884	65.039	20	57,475	0	57,475
	ISSUE: 835495102 - SONOCO PRODUCTS CO COM						
1045300	04/04/24 B	652	57.778	14	37,686-	37,686	
	ISSUE: 86800U104 - SUPER MICRO COMPUTER INC						
1045300	04/04/24 S	383	1,031.809	12	395,171	147,143	248,028
	ISSUE: 87161C501 - SYNOVUS FINANCIAL CORP						
1045300	04/04/24 B	4,932	38.325	109	189,126-	189,126	
	ISSUE: 87724P106 - TAYLOR MORRISON HOME CORP						
1045300	04/04/24 B	2,484	59.969	55	149,018-	149,018	
	ISSUE: 883203101 - TEXTRON INC COM						
1045300	04/04/24 B	3,686	95.654	81	352,661-	352,661	
	ISSUE: 893641100 - TRANSDIGM GROUP INC						
1045300	04/04/24 S	289	1,221.619	9	353,039	287,181	65,858
	ISSUE: 989701107 - ZIONS BANCORPORATION, N.A.						
1045300	04/04/24 B	4,163	43.159	92	179,761-	179,761	
	ISSUE: 02005N100 - ALLY FINANCIAL INC						
1045300	04/05/24 S	3,874	38.496	86	149,049	105,734	43,315
	ISSUE: 87724P106 - TAYLOR MORRISON HOME CORP						
1045300	04/05/24 B	1,796	59.436	40	106,787-	106,787	
	ISSUE: 883203101 - TEXTRON INC COM						
1045300	04/05/24 B	1,416	96.284	31	136,369-	136,369	
	ISSUE: 02005N100 - ALLY FINANCIAL INC						
1045300	04/08/24 S	4,319	38.535	96	166,334	117,879	48,455

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 87724P106 - TAYLOR MORRISON HOME CORP						
1045300	04/08/24 B	2,131	59.152	47	126,099-	126,099	
	ISSUE: 883203101 - TEXTRON INC COM						
1045300	04/08/24 B	1,766	96.964	39	171,277-	171,277	
	ISSUE: 02005N100 - ALLY FINANCIAL INC						
1045300	04/09/24 S	8,389	39.139	187	328,150	228,962	99,187
	ISSUE: 87724P106 - TAYLOR MORRISON HOME CORP						
1045300	04/09/24 B	1,433	58.917	32	84,460-	84,460	
	ISSUE: 883203101 - TEXTRON INC COM						
1045300	04/09/24 B	2,596	95.929	57	249,089-	249,089	
	ISSUE: 02005N100 - ALLY FINANCIAL INC						
1045300	04/10/24 S	4,016	37.742	90	151,482	109,609	41,872
	ISSUE: 87724P106 - TAYLOR MORRISON HOME CORP						
1045300	04/10/24 B	3,455	56.407	76	194,963-	194,963	
	ISSUE: 883203101 - TEXTRON INC COM						
1045300	04/10/24 B	3,654	95.499	80	349,033-	349,033	
	ISSUE: 354613101 - FRANKLIN RESOURCES INC						
1045300	05/21/24 S	6,205	23.934	141	148,369	163,747	-15,379
	ISSUE: 525327102 - LEIDOS HOLDINGS, INC						
1045300	05/21/24 B	1,227	150.081	27	184,176-	184,176	
	ISSUE: 644393100 - NEW FORTRESS INC						
1045300	05/21/24 S	2,282	27.353	52	62,368	70,486	-8,119
	ISSUE: 68622V106 - ORGANON & CO						
1045300	05/21/24 B	2,570	21.805	57	56,097-	56,097	
	ISSUE: 354613101 - FRANKLIN RESOURCES INC						
1045300	05/22/24 S	7,254	23.820	164	172,624	191,430	-18,806

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 525327102 - LEIDOS HOLDINGS, INC						
1045300	05/22/24 B	3,473	150.082	76	521,309-	521,309	
	ISSUE: 644393100 - NEW FORTRESS INC						
1045300	05/22/24 S	2,336	26.668	53	62,244	72,154	-9,910
	ISSUE: 68622V106 - ORGANON & CO						
1045300	05/22/24 B	4,154	21.821	91	90,737-	90,737	
	ISSUE: 354613101 - FRANKLIN RESOURCES INC						
1045300	05/23/24 S	5,098	23.180	115	118,054	134,534	-16,481
	ISSUE: 644393100 - NEW FORTRESS INC						
1045300	05/23/24 S	5,438	25.660	124	139,417	167,968	-28,551
	ISSUE: 68622V106 - ORGANON & CO						
1045300	05/23/24 B	6,446	21.509	142	138,790-	138,790	
	ISSUE: 644393100 - NEW FORTRESS INC						
1045300	05/24/24 S	4,704	25.259	107	118,712	145,297	-26,585
	ISSUE: 002896207 - ABERCROMBIE & FITCH CO CL A						
1045300	06/17/24 S	1,560	183.540	42	286,280	151,350	134,930
	ISSUE: N00985106 - AERCAP HOLDINGS NV						
1045300	07/12/24 B	12,199	96.243	268	1,174,340-	1,174,340	
	ISSUE: 03073E105 - CENCORA, INC						
1045300	07/12/24 B	513	223.597	11	114,717-	114,717	
	ISSUE: 037833100 - APPLE INC						
1045300	07/12/24 S	1,825	229.873	52	419,467	334,952	84,514
	ISSUE: 040413106 - ARISTA NETWORKS INC						
1045300	07/12/24 S	699	362.130	22	253,107	136,466	116,641
	ISSUE: 052800109 - AUTOLIV INC						
1045300	07/12/24 B	460	109.618	10	50,434-	50,434	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 055622104 - BP PLC SPONSORED ADR						
1045300	07/12/24 B	2,270	35.319	50	80,224-	80,224	
	ISSUE: 142339100 - CARLISLE COMPANIES INC						
1045300	07/12/24 S	116	431.004	4	49,993	30,435	19,558
	ISSUE: 243537107 - DECKERS OUTDOOR CORP						
1045300	07/12/24 B	303	905.423	7	274,350-	274,350	
	ISSUE: 253393102 - DICKS SPORTING GOODS INC						
1045300	07/12/24 B	872	218.631	19	190,665-	190,665	
	ISSUE: 370334104 - GENERAL MILLS INC						
1045300	07/12/24 S	15,900	63.195	378	1,004,420	1,064,467	-60,048
	ISSUE: 38141G104 - GOLDMAN SACHS GROUP INC COM						
1045300	07/12/24 S	471	480.632	17	226,361	160,743	65,618
	ISSUE: 526057104 - LENNAR CORP CL A						
1045300	07/12/24 S	1,271	159.970	34	203,289	149,273	54,016
	ISSUE: 546347105 - LOUISIANA PAC CORP						
1045300	07/12/24 B	2,417	85.597	53	206,941-	206,941	
	ISSUE: 59001A102 - MERITAGE HOMES CORP						
1045300	07/12/24 B	1,077	178.911	24	192,711-	192,711	
	ISSUE: 60871R209 - MOLSON COORS BEVERAGE COMPANY						
1045300	07/12/24 B	2,798	50.935	62	142,578-	142,578	
	ISSUE: 67103H107 - O'REILLY AUTOMOTIVE INC						
1045300	07/12/24 B	151	1,041.163	3	157,219-	157,219	
	ISSUE: 69047Q102 - OVINTIV INC						
1045300	07/12/24 B	1,861	48.436	41	90,181-	90,181	
	ISSUE: 690742101 - OWENS CORNING INC						
1045300	07/12/24 S	159	177.904	4	28,282	22,068	6,214

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 745867101 - PULTE GROUP INC						
1045300	07/12/24 B	1,678	116.194	37	195,011-	195,011	
	ISSUE: 747525103 - QUALCOMM INC COM						
1045300	07/12/24 B	1,088	201.120	24	218,843-	218,843	
	ISSUE: 835495102 - SONOCO PRODUCTS CO COM						
1045300	07/12/24 B	606	50.254	13	30,467-	30,467	
	ISSUE: 87161C501 - SYNOVUS FINANCIAL CORP						
1045300	07/12/24 S	4,140	42.652	96	176,485	150,634	25,851
	ISSUE: 91307C102 - UNITED THERAPEUTICS CORP						
1045300	07/12/24 S	783	325.992	24	255,227	189,987	65,240
	ISSUE: 92840M102 - VISTRA CORP						
1045300	07/12/24 S	503	89.081	12	44,795	15,804	28,991
	ISSUE: 526057104 - LENNAR CORP CL A						
1045300	07/15/24 S	789	159.856	21	126,106	92,664	33,441
	ISSUE: 59001A102 - MERITAGE HOMES CORP						
1045300	07/15/24 B	661	179.779	15	118,848-	118,848	
	ISSUE: 526057104 - LENNAR CORP CL A						
1045300	07/16/24 S	1,515	167.953	40	254,409	177,930	76,479
	ISSUE: 59001A102 - MERITAGE HOMES CORP						
1045300	07/16/24 B	1,266	189.119	28	239,452-	239,452	
	ISSUE: 526057104 - LENNAR CORP CL A						
1045300	07/17/24 S	1,560	167.259	42	260,882	183,215	77,667
	ISSUE: 59001A102 - MERITAGE HOMES CORP						
1045300	07/17/24 B	1,283	191.803	28	246,111-	246,111	
	ISSUE: 526057104 - LENNAR CORP CL A						
1045300	07/18/24 S	2,323	173.365	62	402,666	272,826	129,840

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 59001A102 - MERITAGE HOMES CORP						
1045300	07/18/24 B	2,239	197.307	49	441,819-	441,819	
	SUB-TOTAL			**6,612**	**27,848,774**	**26,262,460**	**1,586,309**
	BROKER: BOFA SECURITIES, INC.						
	ISSUE: G0250X107 - AMCOR PLC						
1045300	09/07/23 B	1,585	9.241	35	14,682-	14,682	
	ISSUE: V7780T103 - ROYAL CARIBBEAN CRUISES LTD						
1045300	09/07/23 B	1,252	96.699	28	121,094-	121,094	
	ISSUE: 040413106 - ARISTA NETWORKS INC						
1045300	09/07/23 S	1,103	194.602	26	214,620	215,339	-719
	ISSUE: 172967424 - CITIGROUP INC						
1045300	09/07/23 B	3,798	41.003	84	155,814-	155,814	
	ISSUE: 17888H103 - CIVITAS RESOURCES INC						
1045300	09/07/23 S	644	83.522	15	53,773	52,950	824
	ISSUE: 185899101 - CLEVELAND-CLIFFS INC						
1045300	09/07/23 B	1,703	14.482	37	24,701-	24,701	
	ISSUE: 23331A109 - D R HORTON INC						
1045300	09/07/23 B	1,016	116.839	22	118,731-	118,731	
	ISSUE: 254709108 - DISCOVER FINANCIAL SERVICES						
1045300	09/07/23 B	1,304	89.748	29	117,061-	117,061	
	ISSUE: 354613101 - FRANKLIN RESOURCES INC						
1045300	09/07/23 B	3,682	25.969	81	95,700-	95,700	
	ISSUE: 526057104 - LENNAR CORP CL A						
1045300	09/07/23 B	923	117.919	20	108,860-	108,860	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 552953101 - MGM RESORTS INTERNATIONAL						
1045300	09/07/23 B	1,866	43.063	41	80,397-	80,397	
	ISSUE: 69351T106 - PPL CORP COM						
1045300	09/07/23 B	1,276	24.713	28	31,562-	31,562	
	ISSUE: 745867101 - PULTE GROUP INC						
1045300	09/07/23 B	1,354	81.090	30	109,825-	109,825	
	ISSUE: 88033G407 - TENET HEALTHCARE CORP						
1045300	09/07/23 S	1,387	73.930	31	102,509	107,576	-5,067
	ISSUE: 92840M102 - VISTRA CORP						
1045300	09/07/23 S	1,925	33.081	43	63,639	60,484	3,155
	ISSUE: 949746101 - WELLS FARGO & CO						
1045300	09/07/23 B	3,091	40.523	68	125,324-	125,324	
	ISSUE: 15135B101 - CENTENE CORPORATION						
1045300	09/14/23 S	1,628	67.481	37	109,822	100,366	9,455
	ISSUE: 552953101 - MGM RESORTS INTERNATIONAL						
1045300	09/14/23 B	2,468	41.669	54	102,893-	102,893	
	ISSUE: 889478103 - TOLL BROTHERS COMMON						
1045300	09/14/23 B	1,446	80.480	32	116,405-	116,405	
	ISSUE: 02005N100 - ALLY FINANCIAL INC						
1045300	10/05/23 B	4,973	24.787	109	123,373-	123,373	
	ISSUE: 552953101 - MGM RESORTS INTERNATIONAL						
1045300	10/05/23 B	2,549	34.712	56	88,538-	88,538	
	ISSUE: 88033G407 - TENET HEALTHCARE CORP						
1045300	10/05/23 B	2,120	58.253	47	123,542-	123,542	
	ISSUE: V7780T103 - ROYAL CARIBBEAN CRUISES LTD						
1045300	10/18/23 B	1,008	84.058	22	84,753-	84,753	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 526057104 - LENNAR CORP CL A						
1045300	10/18/23 B	1,135	107.654	25	122,212-	122,212	
	ISSUE: 7591EP100 - REGIONS FINANCIAL CORP						
1045300	10/18/23 B	4,705	16.579	104	78,109-	78,109	
	ISSUE: 88033G407 - TENET HEALTHCARE CORP						
1045300	10/18/23 B	1,198	56.171	26	67,319-	67,319	
	ISSUE: 889478103 - TOLL BROTHERS COMMON						
1045300	10/18/23 B	1,198	71.010	26	85,096-	85,096	
	ISSUE: 959802109 - WESTERN UNION COMPANY						
1045300	10/18/23 S	4,268	13.291	94	56,633	53,200	3,432
	ISSUE: G0250X107 - AMCOR PLC						
1045300	11/08/23 B	2,012	9.071	44	18,295-	18,295	
	ISSUE: 052800109 - AUTOLIV INC						
1045300	11/08/23 S	455	96.815	10	44,041	44,408	-367
	ISSUE: 055622104 - BP PLC SPONSORED ADR						
1045300	11/08/23 B	2,078	35.051	46	72,882-	72,882	
	ISSUE: 05722G100 - BAKER HUGHES COMPANY						
1045300	11/08/23 B	2,251	33.861	50	76,270-	76,270	
	ISSUE: 09739D100 - BOISE CASCADE CO						
1045300	11/08/23 B	1,147	103.202	25	118,398-	118,398	
	ISSUE: 14149Y108 - CARDINAL HEALTH INC						
1045300	11/08/23 S	761	102.014	17	77,615	66,458	11,157
	ISSUE: 150870103 - CELANESE CORP						
1045300	11/08/23 S	1,123	117.257	26	131,654	141,902	-10,249
	ISSUE: 165167735 - CHESAPEAKE ENERGY CORP						
1045300	11/08/23 B	928	81.860	20	75,987-	75,987	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 185899101 - CLEVELAND-CLIFFS INC						
1045300	11/08/23 S	9,754	16.485	216	160,574	147,800	12,773
	ISSUE: 20825C104 - CONOCOPHILLIPS						
1045300	11/08/23 S	3,521	114.428	81	402,820	419,105	-16,285
	ISSUE: 260557103 - DOW INC						
1045300	11/08/23 S	2,657	47.977	59	127,415	145,020	-17,605
	ISSUE: 26884L109 - EQT CORPORATION						
1045300	11/08/23 B	1,324	40.412	29	53,535-	53,535	
	ISSUE: 337932107 - FIRSTENERGY CORP						
1045300	11/08/23 S	1,127	35.373	25	39,840	40,651	-811
	ISSUE: 34959E109 - FORTINET INC						
1045300	11/08/23 B	9,230	50.834	203	469,404-	469,404	
	ISSUE: 406216101 - HALLIBURTON HLDG CO COM						
1045300	11/08/23 B	1,932	37.811	43	73,093-	73,093	
	ISSUE: 460146103 - INTERNATIONAL PAPER CO COM						
1045300	11/08/23 B	435	33.474	10	14,571-	14,571	
	ISSUE: 565849106 - MARATHON OIL CORP						
1045300	11/08/23 B	2,515	25.011	55	62,959-	62,959	
	ISSUE: 571903202 - MARRIOTT INTL INC CL A						
1045300	11/08/23 B	717	192.635	16	138,135-	138,135	
	ISSUE: 574599106 - MASCO CORP						
1045300	11/08/23 S	921	55.952	21	51,511	53,737	-2,226
	ISSUE: 62944T105 - NVR INC						
1045300	11/08/23 S	32	5,932.607	2	189,841	203,119	-13,278
	ISSUE: 69047Q102 - OVINTIV INC						
1045300	11/08/23 B	1,785	45.139	39	80,611-	80,611	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 69351T106 - PPL CORP COM						
1045300	11/08/23 S	1,654	25.370	37	41,925	41,191	734
	ISSUE: 744573106 - PUBLIC SVC ENTERPRISE GROUP INC						
1045300	11/08/23 S	612	61.116	14	37,389	37,381	8
	ISSUE: 75281A109 - RANGE RESOURCES CORPORATION						
1045300	11/08/23 B	1,430	33.464	31	47,885-	47,885	
	ISSUE: 78454L100 - SM ENERGY CO						
1045300	11/08/23 B	1,859	36.636	41	68,148-	68,148	
	ISSUE: 806407102 - HENRY SCHEIN INC COM						
1045300	11/08/23 B	1,576	63.531	35	100,160-	100,160	
	ISSUE: 86800U104 - SUPER MICRO COMPUTER INC						
1045300	11/08/23 B	1,456	259.585	32	377,988-	377,988	
	ISSUE: 88033G407 - TENET HEALTHCARE CORP						
1045300	11/08/23 S	4,300	54.876	96	235,870	311,590	-75,720
	ISSUE: 92343V104 - VERIZON COMMUNICATIONS COM						
1045300	11/08/23 S	1,962	35.663	44	69,928	68,631	1,297
	ISSUE: 92840M102 - VISTRA CORP						
1045300	11/08/23 S	1,124	34.713	25	38,992	35,316	3,676
	ISSUE: 959802109 - WESTERN UNION COMPANY						
1045300	11/08/23 B	7,800	11.757	172	91,877-	91,877	
	ISSUE: 09739D100 - BOISE CASCADE CO						
1045300	11/09/23 B	1,290	103.285	28	133,266-	133,266	
	ISSUE: 62944T105 - NVR INC						
1045300	11/09/23 S	42	5,865.295	3	246,340	266,594	-20,254
	ISSUE: 88033G407 - TENET HEALTHCARE CORP						
1045300	11/09/23 S	2,260	53.122	51	120,005	163,766	-43,761

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 09739D100 - BOISE CASCADE CO						
1045300	11/10/23 B	232	104.975	5	24,359-	24,359	
	ISSUE: 88033G407 - TENET HEALTHCARE CORP						
1045300	11/10/23 S	516	52.482	12	27,069	37,391	-10,322
	ISSUE: 23918K108 - DAVITA INC						
1045300	11/15/23 S	1,437	94.658	33	135,991	138,710	-2,719
	ISSUE: 86800U104 - SUPER MICRO COMPUTER INC						
1045300	11/15/23 S	1,149	290.597	28	333,868	312,758	21,110
	ISSUE: 02005N100 - ALLY FINANCIAL INC						
1045300	12/06/23 S	4,415	29.661	98	130,856	120,499	10,357
	ISSUE: 099724106 - BORG WARNER INC COM						
1045300	12/06/23 B	1,154	32.784	25	37,858-	37,858	
	ISSUE: 125523100 - THE CIGNA GROUP						
1045300	12/06/23 B	645	256.600	14	165,521-	165,521	
	ISSUE: 201723103 - COMMERCIAL METALS COMPANY						
1045300	12/06/23 B	553	45.601	12	25,230-	25,230	
	ISSUE: 26441C204 - DUKE ENERGY HOLDING CORP						
1045300	12/06/23 B	3,093	93.560	68	289,448-	289,448	
	ISSUE: 339041105 - FLEETCOR TECHNOLOGIES INC						
1045300	12/06/23 S	888	251.065	21	222,924	235,640	-12,716
	ISSUE: 571903202 - MARRIOTT INTL INC CL A						
1045300	12/06/23 B	796	204.946	18	163,155-	163,155	
	ISSUE: 670837103 - OGE ENERGY CORP COM						
1045300	12/06/23 S	1,133	35.540	25	40,241	40,504	-263
	ISSUE: 704326107 - PAYCHEX INC COM						
1045300	12/06/23 S	2,108	124.271	48	261,914	255,405	6,509

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 92343V104 - VERIZON COMMUNICATIONS COM						
1045300	12/06/23 S	891	38.573	20	34,348	31,167	3,181
	ISSUE: 92840M102 - VISTRA CORP						
1045300	12/06/23 S	968	36.322	22	35,138	30,415	4,723
	ISSUE: V7780T103 - ROYAL CARIBBEAN CRUISES LTD						
1045300	12/13/23 S	1,264	120.081	29	151,754	121,866	29,888
	ISSUE: 040413106 - ARISTA NETWORKS INC						
1045300	12/13/23 S	1,195	229.786	28	274,566	233,300	41,266
	ISSUE: 23331A109 - D R HORTON INC						
1045300	12/13/23 S	1,314	142.926	30	187,775	156,686	31,089
	ISSUE: 23918K108 - DAVITA INC						
1045300	12/13/23 S	922	108.764	21	100,259	88,999	11,261
	ISSUE: 34959E109 - FORTINET INC						
1045300	12/13/23 S	5,240	55.316	118	289,739	304,243	-14,504
	ISSUE: 571903202 - MARRIOTT INTL INC CL A						
1045300	12/13/23 S	850	217.697	20	185,022	171,896	13,126
	ISSUE: 745867101 - PULTE GROUP INC						
1045300	12/13/23 S	1,737	97.498	40	169,314	143,171	26,143
	ISSUE: 75281A109 - RANGE RESOURCES CORPORATION						
1045300	12/13/23 B	1,961	29.392	43	57,681-	57,681	
	ISSUE: 34959E109 - FORTINET INC						
1045300	12/14/23 S	4	55.800	0	223	232	-9
	ISSUE: 172967424 - CITIGROUP INC						
1045300	01/10/24 S	3,808	52.983	85	201,675	157,060	44,615
	ISSUE: 354613101 - FRANKLIN RESOURCES INC						
1045300	01/10/24 S	6,107	29.211	136	178,256	160,146	18,111

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 86800U104 - SUPER MICRO COMPUTER INC						
1045300	01/10/24 S	925	339.884	23	314,370	251,785	62,585
	ISSUE: 889478103 - TOLL BROTHERS COMMON						
1045300	01/10/24 S	2,030	103.006	46	209,055	163,938	45,117
	ISSUE: 039483102 - ARCHER DANIELS MIDLAND CO COM						
1045300	01/25/24 S	2,684	51.087	60	137,057	206,109	-69,052
	ISSUE: 444859102 - HUMANA INC COM						
1045300	01/25/24 S	1,870	358.018	47	669,448	861,776	-192,328
	ISSUE: G0250X107 - AMCOR PLC						
1045300	02/06/24 B	3,552	9.249	78	32,932-	32,932	
	ISSUE: 02005N100 - ALLY FINANCIAL INC						
1045300	02/06/24 S	5,434	35.625	121	193,466	148,311	45,155
	ISSUE: 031162100 - AMGEN INC COM						
1045300	02/06/24 S	2,733	319.072	67	871,958	700,577	171,381
	ISSUE: 05722G100 - BAKER HUGHES COMPANY						
1045300	02/06/24 B	2,530	29.459	56	74,587-	74,587	
	ISSUE: 09062X103 - BIOGEN INC						
1045300	02/06/24 B	820	244.083	18	200,166-	200,166	
	ISSUE: 126650100 - CVS HEALTH CORPORATION						
1045300	02/06/24 B	3,712	73.763	82	273,888-	273,888	
	ISSUE: 14149Y108 - CARDINAL HEALTH INC						
1045300	02/06/24 B	2,589	104.417	57	270,392-	270,392	
	ISSUE: 15135B101 - CENTENE CORPORATION						
1045300	02/06/24 B	3,422	75.560	75	258,643-	258,643	
	ISSUE: 253393102 - DICKS SPORTING GOODS INC						
1045300	02/06/24 S	1,066	156.173	25	166,455	152,781	13,675

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 254709108 - DISCOVER FINANCIAL SERVICES						
1045300	02/06/24 S	1,223	105.100	28	128,510	110,108	18,402
	ISSUE: 26884L109 - EQT CORPORATION						
1045300	02/06/24 B	2,293	34.456	50	79,059-	79,059	
	ISSUE: 31620R303 - FNF GROUP						
1045300	02/06/24 S	2,804	49.762	63	139,470	116,086	23,385
	ISSUE: 34959E109 - FORTINET INC						
1045300	02/06/24 S	3,855	66.305	87	255,518	223,827	31,691
	ISSUE: 370334104 - GENERAL MILLS INC						
1045300	02/06/24 B	4,450	65.093	98	289,760-	289,760	
	ISSUE: 416515104 - HARTFORD FINANCIAL SVCS GRP INC						
1045300	02/06/24 S	1,718	89.746	39	154,144	123,387	30,758
	ISSUE: 460146103 - INTERNATIONAL PAPER CO COM						
1045300	02/06/24 B	1,211	33.268	27	40,314-	40,314	
	ISSUE: 565849106 - MARATHON OIL CORP						
1045300	02/06/24 B	2,776	22.671	61	62,994-	62,994	
	ISSUE: 594918104 - MICROSOFT CORP						
1045300	02/06/24 B	5,065	404.318	111	2,047,984-	2,047,984	
	ISSUE: 670837103 - OGE ENERGY CORP COM						
1045300	02/06/24 B	1,516	32.680	33	49,576-	49,576	
	ISSUE: 718172109 - PHILIP MORRIS INTL INC						
1045300	02/06/24 B	1,629	91.564	36	149,193-	149,193	
	ISSUE: 74834L100 - QUEST DIAGNOSTICS INC						
1045300	02/06/24 S	6,683	125.085	154	835,790	875,696	-39,906
	ISSUE: 86800U104 - SUPER MICRO COMPUTER INC						
1045300	02/06/24 S	1,123	649.110	31	728,920	305,681	423,239

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 87165B103 - SYNCHRONY FINANCIAL						
1045300	02/06/24 S	4,699	38.668	105	181,596	150,920	30,675
	ISSUE: 949746101 - WELLS FARGO & CO						
1045300	02/06/24 S	3,093	48.452	69	149,792	127,392	22,400
	ISSUE: 038222105 - APPLIED MATERIALS INC COM						
1045300	02/15/24 S	1,680	188.350	39	316,388	254,654	61,734
	ISSUE: 05329W102 - AUTONATION INC						
1045300	02/15/24 S	1,237	143.529	29	177,517	185,511	-7,994
	ISSUE: 08579W103 - BERRY GLOBAL GROUP, INC.						
1045300	02/15/24 B	685	58.883	15	40,350-	40,350	
	ISSUE: 099724106 - BORG WARNER INC COM						
1045300	02/15/24 B	1,667	31.481	37	52,516-	52,516	
	ISSUE: 59156R108 - METLIFE INC						
1045300	02/15/24 S	1,746	69.633	39	121,541	110,016	11,525
	ISSUE: 745867101 - PULTE GROUP INC						
1045300	02/15/24 S	1,358	104.376	31	141,711	111,932	29,779
	ISSUE: 86800U104 - SUPER MICRO COMPUTER INC						
1045300	02/15/24 S	704	991.613	21	698,074	191,629	506,445
	ISSUE: 91529Y106 - UNUM GROUP						
1045300	02/15/24 S	2,290	48.781	51	111,657	110,674	983
	ISSUE: 05329W102 - AUTONATION INC						
1045300	02/16/24 S	1,057	143.228	24	151,367	158,517	-7,150
	ISSUE: 05329W102 - AUTONATION INC						
1045300	02/20/24 S	111	139.474	3	15,479	16,647	-1,168
	ISSUE: 05329W102 - AUTONATION INC						
1045300	02/21/24 S	975	137.853	23	134,384	146,220	-11,836

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 05329W102 - AUTONATION INC						
1045300	02/22/24 S	573	137.998	13	79,059	85,932	-6,873
	ISSUE: 05329W102 - AUTONATION INC						
1045300	02/23/24 S	1,088	140.296	25	152,617	163,166	-10,549
	ISSUE: 002896207 - ABERCROMBIE & FITCH CO CL A						
1045300	03/06/24 S	1,329	132.567	31	176,151	128,939	47,212
	ISSUE: 037833100 - APPLE INC						
1045300	03/06/24 B	2,657	170.020	58	451,803-	451,803	
	ISSUE: 09062X103 - BIOGEN INC						
1045300	03/06/24 B	670	217.947	15	146,039-	146,039	
	ISSUE: 23918K108 - DAVITA INC						
1045300	03/06/24 S	1,303	131.684	30	171,555	129,873	41,682
	ISSUE: 253393102 - DICKS SPORTING GOODS INC						
1045300	03/06/24 S	1,161	179.393	27	208,248	166,396	41,852
	ISSUE: 406216101 - HALLIBURTON HLDG CO COM						
1045300	03/06/24 B	2,076	35.664	46	74,083-	74,083	
	ISSUE: 499049104 - KNIGHT-SWIFT TRANSPORTATION HOLDINGS						
1045300	03/06/24 B	986	55.716	22	54,958-	54,958	
	ISSUE: 704326107 - PAYCHEX INC COM						
1045300	03/06/24 B	2,795	120.837	61	337,801-	337,801	
	ISSUE: 780259305 - SHELL PLC SPONS ADR						
1045300	03/06/24 B	1,455	64.100	32	93,298-	93,298	
	ISSUE: 889478103 - TOLL BROTHERS COMMON						
1045300	03/06/24 S	1,332	117.450	31	156,413	107,569	48,844
	ISSUE: 89151E109 - TOTALENERGIES SE SPONSORED ADR						
1045300	03/06/24 B	1,173	65.322	256	76,879-	76,879	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 91307C102 - UNITED THERAPEUTICS CORP						
1045300	03/06/24 B	1,025	237.203	23	243,156-	243,156	
	ISSUE: 92840M102 - VISTRA CORP						
1045300	03/06/24 S	2,026	60.580	46	122,690	63,657	59,033
	ISSUE: 91307C102 - UNITED THERAPEUTICS CORP						
1045300	03/07/24 B	994	240.697	22	239,275-	239,275	
	ISSUE: 91307C102 - UNITED THERAPEUTICS CORP						
1045300	03/08/24 B	957	241.595	21	231,227-	231,227	
	ISSUE: 91307C102 - UNITED THERAPEUTICS CORP						
1045300	03/11/24 B	713	248.017	16	176,852-	176,852	
	ISSUE: 91307C102 - UNITED THERAPEUTICS CORP						
1045300	03/12/24 B	893	247.759	20	221,268-	221,268	
	ISSUE: 253393102 - DICKS SPORTING GOODS INC						
1045300	03/20/24 S	1,084	216.426	26	234,580	155,360	79,219
	ISSUE: 31620R303 - FNF GROUP						
1045300	03/20/24 B	3,246	50.154	71	162,871-	162,871	
	ISSUE: 354613101 - FRANKLIN RESOURCES INC						
1045300	03/20/24 B	6,781	27.195	149	184,562-	184,562	
	ISSUE: 857477103 - STATE STREET CORP						
1045300	03/20/24 B	2,184	72.991	48	159,461-	159,461	
	ISSUE: 92343V104 - VERIZON COMMUNICATIONS COM						
1045300	03/20/24 B	1,696	40.009	37	67,892-	67,892	
	ISSUE: G0250X107 - AMCOR PLC						
1045300	04/04/24 B	4,086	9.309	90	38,125-	38,125	
	ISSUE: 038222105 - APPLIED MATERIALS INC COM						
1045300	04/04/24 S	1,367	208.944	32	285,594	207,210	78,384

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 040413106 - ARISTA NETWORKS INC						
1045300	04/04/24 S	1,462	298.955	36	437,036	285,426	151,610
	ISSUE: 59156R108 - METLIFE INC						
1045300	04/04/24 B	3,153	74.325	69	234,416-	234,416	
	ISSUE: 595112103 - MICRON TECHNOLOGY INC COM						
1045300	04/04/24 S	7,274	127.708	167	928,780	688,781	239,999
	ISSUE: 87165B103 - SYNCHRONY FINANCIAL						
1045300	04/04/24 B	4,995	41.852	110	209,160-	209,160	
	ISSUE: 91529Y106 - UNUM GROUP						
1045300	04/04/24 B	3,539	53.950	78	191,008-	191,008	
	ISSUE: 037833100 - APPLE INC						
1045300	04/18/24 S	1,599	168.142	37	268,822	293,473	-24,651
	ISSUE: 64110D104 - NETAPP APPLIANCE INC						
1045300	04/18/24 S	2,849	101.373	65	288,748	254,037	34,711
	ISSUE: 704326107 - PAYCHEX INC COM						
1045300	04/18/24 S	2,316	118.941	53	275,414	280,500	-5,087
	ISSUE: G0250X107 - AMCOR PLC						
1045300	05/08/24 S	4,258	10.216	94	43,406	40,567	2,838
	ISSUE: 037833100 - APPLE INC						
1045300	05/08/24 S	1,286	182.724	30	234,953	236,027	-1,073
	ISSUE: 055622104 - BP PLC SPONSORED ADR						
1045300	05/08/24 B	4,304	37.447	95	161,265-	161,265	
	ISSUE: 05722G100 - BAKER HUGHES COMPANY						
1045300	05/08/24 B	4,080	31.985	90	130,589-	130,589	
	ISSUE: 165167735 - CHESAPEAKE ENERGY CORP						
1045300	05/08/24 B	1,755	88.359	39	155,108-	155,108	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 406216101 - HALLIBURTON HLDG CO COM						
1045300	05/08/24 B	3,251	37.102	72	120,691-	120,691	
	ISSUE: 565849106 - MARATHON OIL CORP						
1045300	05/08/24 B	3,202	26.970	70	86,428-	86,428	
	ISSUE: 624756102 - MUELLER INDS INC COM						
1045300	05/08/24 S	971	58.293	22	56,581	37,461	19,119
	ISSUE: 69047Q102 - OVINTIV INC						
1045300	05/08/24 B	2,276	50.982	50	116,085-	116,085	
	ISSUE: 717081103 - PFIZER INC						
1045300	05/08/24 B	36,706	28.247	808	1,037,657-	1,037,657	
	ISSUE: 745867101 - PULTE GROUP INC						
1045300	05/08/24 S	1,388	115.808	32	160,710	114,405	46,305
	ISSUE: 747525103 - QUALCOMM INC COM						
1045300	05/08/24 S	1,637	180.334	38	295,169	283,279	11,890
	ISSUE: 89151E109 - TOTALENERGIES SE SPONSORED ADR						
1045300	05/08/24 B	1,238	72.231	296	89,718-	89,718	
	ISSUE: 92840M102 - VISTRA CORP						
1045300	05/08/24 S	910	89.513	21	81,436	28,592	52,844
	ISSUE: 902681105 - UGI CORP NEW COMMON						
1045300	05/21/24 B	3,781	24.704	83	93,490-	93,490	
	ISSUE: 02079K305 - ALPHABET INC CL A						
1045300	06/06/24 B	10,068	176.769	222	1,779,930-	1,779,930	
	ISSUE: 038222105 - APPLIED MATERIALS INC COM						
1045300	06/06/24 S	2,042	221.430	57	452,102	309,526	142,576
	ISSUE: 040413106 - ARISTA NETWORKS INC						
1045300	06/06/24 S	970	295.127	29	286,244	189,373	96,871

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 23918K108 - DAVITA INC						
1045300	06/06/24 S	1,260	143.861	33	181,232	125,587	55,646
	ISSUE: 406216101 - HALLIBURTON HLDG CO COM						
1045300	06/06/24 B	3,089	33.731	68	104,263-	104,263	
	ISSUE: 460146103 - INTERNATIONAL PAPER CO COM						
1045300	06/06/24 S	1,152	44.032	27	50,698	39,648	11,050
	ISSUE: 595112103 - MICRON TECHNOLOGY INC COM						
1045300	06/06/24 S	2,909	129.973	75	378,017	275,456	102,561
	ISSUE: 718172109 - PHILIP MORRIS INTL INC						
1045300	06/06/24 S	1,883	104.542	47	196,805	171,881	24,924
	ISSUE: 747525103 - QUALCOMM INC COM						
1045300	06/06/24 S	1,892	209.784	53	396,859	327,406	69,453
	ISSUE: 7591EP100 - REGIONS FINANCIAL CORP						
1045300	06/06/24 B	10,946	18.619	241	204,044-	204,044	
	ISSUE: 780259305 - SHELL PLC SPONS ADR						
1045300	06/06/24 B	1,906	70.042	42	133,541-	133,541	
	ISSUE: 88033G407 - TENET HEALTHCARE CORP						
1045300	06/06/24 S	1,199	134.253	31	160,939	109,629	51,310
	ISSUE: 460146103 - INTERNATIONAL PAPER CO COM						
1045300	06/18/24 S	4,798	45.712	112	219,215	165,133	54,082
	ISSUE: 7591EP100 - REGIONS FINANCIAL CORP						
1045300	07/12/24 S	9,927	20.695	224	205,212	180,774	24,438
	ISSUE: 87165B103 - SYNCHRONY FINANCIAL						
1045300	07/12/24 S	5,411	49.230	126	266,257	182,812	83,445
	ISSUE: 989701107 - ZIONS BANCORPORATION, N.A.						
1045300	07/12/24 S	3,688	47.438	86	174,866	146,143	28,722

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 002896207 - ABERCROMBIE & FITCH CO CL A						
1045300	07/25/24 B	2,092	155.780	46	325,937-	325,937	
	ISSUE: 165167735 - CHESAPEAKE ENERGY CORP						
1045300	07/25/24 B	1,560	77.827	34	121,444-	121,444	
	ISSUE: 539830109 - LOCKHEED MARTIN CORPORATION COM						
1045300	07/25/24 B	3,450	522.425	76	1,802,442-	1,802,442	
	ISSUE: 595112103 - MICRON TECHNOLOGY INC COM						
1045300	07/25/24 B	2,908	108.668	64	316,069-	316,069	
	ISSUE: 67103H107 - O'REILLY AUTOMOTIVE INC						
1045300	07/25/24 S	1,199	1,092.538	63	1,309,890	1,149,943	159,947
	ISSUE: 744320102 - PRUDENTIAL FINANCIAL INC						
1045300	07/25/24 S	1,553	124.538	40	193,368	171,010	22,357
	ISSUE: 86800U104 - SUPER MICRO COMPUTER INC						
1045300	07/25/24 S	2,031	701.783	84	1,425,236	780,281	644,955
	ISSUE: 92840M102 - VISTRA CORP						
1045300	07/25/24 B	1,218	71.231	27	86,786-	86,786	
	ISSUE: 047649108 - ATKORE INC.						
1045300	08/07/24 B	1,182	96.539	26	114,135-	114,135	
	ISSUE: 110122108 - BRISTOL-MYERS SQUIBB CO						
1045300	08/07/24 B	19,648	46.813	432	920,218-	920,218	
	ISSUE: 30303M102 - META PLATFORMS, INC-A						
1045300	08/07/24 B	3,274	491.794	72	1,610,204-	1,610,204	
	ISSUE: 31620R303 - FNF GROUP						
1045300	08/07/24 S	3,148	54.255	74	170,721	134,377	36,344
	ISSUE: 371901109 - GENTEX CORP COM						
1045300	08/07/24 B	2,499	28.829	55	72,098-	72,098	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 595112103 - MICRON TECHNOLOGY INC COM						
1045300	08/07/24 S	16,116	87.907	394	1,416,317	1,566,745	-150,429
	ISSUE: 624756102 - MUELLER INDS INC COM						
1045300	08/07/24 S	920	66.798	22	61,433	35,494	25,939
	ISSUE: 717081103 - PFIZER INC						
1045300	08/07/24 S	5,003	28.902	114	144,484	141,432	3,052
	ISSUE: 78454L100 - SM ENERGY CO						
1045300	08/07/24 B	2,783	39.097	61	108,867-	108,867	
	ISSUE: 88579Y101 - 3M CO						
1045300	08/07/24 S	682	123.516	17	84,221	70,045	14,175
	ISSUE: 032095101 - AMPHENOL CORP NEW CL A						
1045300	08/19/24 S	3,112	66.007	74	205,338	197,320	8,018
	ISSUE: 05722G100 - BAKER HUGHES COMPANY						
1045300	08/19/24 S	2,381	34.998	55	83,276	81,541	1,735
	ISSUE: 15135B101 - CENTENE CORPORATION						
1045300	08/19/24 S	2,016	78.458	49	158,123	131,334	26,789
	ISSUE: 499049104 - KNIGHT-SWIFT TRANSPORTATION HOLDINGS						
1045300	08/19/24 S	1,035	53.765	24	55,622	55,708	-86
	ISSUE: 718172109 - PHILIP MORRIS INTL INC						
1045300	08/19/24 S	1,452	118.644	37	172,234	132,539	39,695
	ISSUE: 74834L100 - QUEST DIAGNOSTICS INC						
1045300	08/19/24 S	775	150.983	20	116,991	110,170	6,821
	ISSUE: 7591EP100 - REGIONS FINANCIAL CORP						
1045300	08/19/24 S	7,049	21.711	159	152,884	128,365	24,519
	ISSUE: 780259305 - SHELL PLC SPONS ADR						
1045300	08/19/24 S	1,286	73.258	31	94,179	82,219	11,960

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 88033G407 - TENET HEALTHCARE CORP						
1045300	08/19/24 S	1,222	156.174	32	190,812	111,732	79,080
	ISSUE: 911312106 - UNITED PARCEL SERVICE CL B						
1045300	08/19/24 B	2,679	129.081	59	345,867-	345,867	
	SUB-TOTAL			**13,371**	**48,728,963**	**44,861,190**	**3,867,774**
	BROKER: DIRECT TRADING INSTITUTIONAL I						
	ISSUE: G02602103 - AMDOCS LIMITED						
1045300	09/07/23 B	2,811	88.706	62	249,413-	249,413	
	ISSUE: G50871105 - JAZZ PHARMACEUTICALS PLC						
1045300	09/07/23 S	530	136.340	12	72,248	75,981	-3,733
	ISSUE: N53745100 - LYONDELLBASELL INDUSTRIES NV CL A						
1045300	09/07/23 B	116	99.341	3	11,526-	11,526	
	ISSUE: 031162100 - AMGEN INC COM						
1045300	09/07/23 S	471	251.971	11	118,667	120,736	-2,069
	ISSUE: 037833100 - APPLE INC						
1045300	09/07/23 B	696	175.043	15	121,845-	121,845	
	ISSUE: 039483102 - ARCHER DANIELS MIDLAND CO COM						
1045300	09/07/23 B	179	77.799	4	13,930-	13,930	
	ISSUE: 047649108 - ATKORE INC.						
1045300	09/07/23 S	198	152.286	5	30,148	30,486	-338
	ISSUE: 053332102 - AUTOZONE INC COM						
1045300	09/07/23 B	25	2,577.272	1	64,432-	64,432	
	ISSUE: 06417N103 - BANK OZK						
1045300	09/07/23 B	4,024	38.781	89	156,143-	156,143	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 08579W103 - BERRY GLOBAL GROUP, INC.						
1045300	09/07/23 B	269	62.773	6	16,892-	16,892	
	ISSUE: 09062X103 - BIOGEN INC						
1045300	09/07/23 S	253	260.816	6	65,980	67,642	-1,662
	ISSUE: 099502106 - BOOZ ALLEN HAMILTON HOLDING CL A						
1045300	09/07/23 B	2,029	113.103	45	229,531-	229,531	
	ISSUE: 103304101 - BOYD GAMING CORP						
1045300	09/07/23 B	813	64.737	18	52,649-	52,649	
	ISSUE: 14040H105 - CAPITAL ONE FINANCIAL CORP						
1045300	09/07/23 S	3,648	100.131	83	365,195	373,519	-8,324
	ISSUE: 142339100 - CARLISLE COMPANIES INC						
1045300	09/07/23 B	97	254.493	2	24,688-	24,688	
	ISSUE: 147528103 - CASEYS GENERAL STORES INC						
1045300	09/07/23 B	288	242.000	6	69,702-	69,702	
	ISSUE: 163851108 - CHEMOURS COMPANY						
1045300	09/07/23 B	740	32.317	16	23,931-	23,931	
	ISSUE: 243537107 - DECKERS OUTDOOR CORP						
1045300	09/07/23 B	178	516.509	4	91,943-	91,943	
	ISSUE: 253393102 - DICKS SPORTING GOODS INC						
1045300	09/07/23 S	5,239	110.244	120	577,449	609,505	-32,056
	ISSUE: 260557103 - DOW INC						
1045300	09/07/23 B	180	54.837	4	9,875-	9,875	
	ISSUE: 30034W106 - EVERGY INC						
1045300	09/07/23 B	492	53.790	11	26,475-	26,475	
	ISSUE: 31620R303 - FNF GROUP						
1045300	09/07/23 S	1,751	42.523	39	74,418	72,491	1,927

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 339041105 - FLEETCOR TECHNOLOGIES INC						
1045300	09/07/23 S	636	273.111	15	173,684	172,820	863
	ISSUE: 38141G104 - GOLDMAN SACHS GROUP INC COM						
1045300	09/07/23 B	191	322.423	4	61,587-	61,587	
	ISSUE: 40412C101 - HCA HEALTHCARE, INC						
1045300	09/07/23 S	350	273.752	8	95,805	97,055	-1,250
	ISSUE: 436440101 - HOLOGIC INC COM						
1045300	09/07/23 S	777	73.995	18	57,477	58,073	-596
	ISSUE: 457187102 - INGREDION INC						
1045300	09/07/23 B	175	100.370	4	17,569-	17,569	
	ISSUE: 460146103 - INTERNATIONAL PAPER CO COM						
1045300	09/07/23 B	374	33.829	8	12,660-	12,660	
	ISSUE: 46982L108 - JACOBS SOLUTIONS INC						
1045300	09/07/23 S	168	131.312	4	22,057	22,650	-593
	ISSUE: 499049104 - KNIGHT-SWIFT TRANSPORTATION HOLDINGS						
1045300	09/07/23 B	702	52.563	15	36,914-	36,914	
	ISSUE: 50540R409 - LABORATORY CRP OF AMER HLDGS COM NEW						
1045300	09/07/23 S	252	204.817	6	51,608	52,441	-833
	ISSUE: 512807108 - LAM RESEARCH CORP COMMON						
1045300	09/07/23 B	181	680.276	4	123,134-	123,134	
	ISSUE: 546347105 - LOUISIANA PAC CORP						
1045300	09/07/23 B	213	60.685	5	12,931-	12,931	
	ISSUE: 60871R209 - MOLSON COORS BEVERAGE COMPANY						
1045300	09/07/23 S	828	62.443	19	51,684	52,570	-886
	ISSUE: 65336K103 - NEXSTAR MEDIA GROUP INC COMMON STOCK						
1045300	09/07/23 S	944	135.599	22	127,983	153,683	-25,700

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 67103H107 - O'REILLY AUTOMOTIVE INC						
1045300	09/07/23 B	98	951.933	2	93,292-	93,292	
	ISSUE: 695156109 - PACKAGING CORP OF AMER COM						
1045300	09/07/23 B	101	146.000	2	14,748-	14,748	
	ISSUE: 704326107 - PAYCHEX INC COM						
1045300	09/07/23 B	1,411	120.734	31	170,387-	170,387	
	ISSUE: 70959W103 - PENSKE AUTOMOTIVE GROUP						
1045300	09/07/23 B	718	160.208	16	115,045-	115,045	
	ISSUE: 737446104 - POST HOLDINGS INC						
1045300	09/07/23 B	2,643	86.014	58	227,393-	227,393	
	ISSUE: 759509102 - RELIANCE STEEL & ALUMINUM COMPANY						
1045300	09/07/23 B	50	267.774	1	13,390-	13,390	
	ISSUE: 806407102 - HENRY SCHEIN INC COM						
1045300	09/07/23 S	953	73.999	22	70,500	72,943	-2,443
	ISSUE: 835495102 - SONOCO PRODUCTS CO COM						
1045300	09/07/23 B	219	55.316	5	12,119-	12,119	
	ISSUE: 87165B103 - SYNCHRONY FINANCIAL						
1045300	09/07/23 B	4,707	31.260	104	147,243-	147,243	
	ISSUE: 87724P106 - TAYLOR MORRISON HOME CORP						
1045300	09/07/23 B	1,251	46.231	28	57,862-	57,862	
	ISSUE: 92343V104 - VERIZON COMMUNICATIONS COM						
1045300	09/07/23 S	1,007	34.224	22	34,441	35,225	-784
	ISSUE: 928881101 - VONTIER CORP						
1045300	09/07/23 S	718	30.339	16	21,768	22,552	-785
	ISSUE: 960413102 - WESTLAKE CORP						
1045300	09/07/23 B	98	126.576	2	12,407-	12,407	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: G50871105 - JAZZ PHARMACEUTICALS PLC						
1045300	09/08/23 S	366	136.511	8	49,955	52,470	-2,515
	ISSUE: 06417N103 - BANK OZK						
1045300	09/08/23 B	359	38.454	8	13,813-	13,813	
	ISSUE: 103304101 - BOYD GAMING CORP						
1045300	09/08/23 B	204	65.162	4	13,298-	13,298	
	ISSUE: 14040H105 - CAPITAL ONE FINANCIAL CORP						
1045300	09/08/23 S	3,976	99.614	91	395,976	407,103	-11,126
	ISSUE: 253393102 - DICKS SPORTING GOODS INC						
1045300	09/08/23 S	638	111.708	15	71,255	74,225	-2,970
	ISSUE: 65336K103 - NEXSTAR MEDIA GROUP INC COMMON STOCK						
1045300	09/08/23 S	1,039	133.911	24	139,110	169,149	-30,040
	ISSUE: 737446104 - POST HOLDINGS INC						
1045300	09/08/23 B	756	86.384	17	65,323-	65,323	
	ISSUE: 87724P106 - TAYLOR MORRISON HOME CORP						
1045300	09/08/23 B	639	46.526	14	29,744-	29,744	
	ISSUE: 92840M102 - VISTRA CORP						
1045300	10/05/23 S	982	31.527	10	30,950	30,854	95
	ISSUE: G02602103 - AMDOCS LIMITED						
1045300	11/08/23 B	2,524	79.567	56	200,882-	200,882	
	ISSUE: N53745100 - LYONDELLBASELL INDUSTRIES NV CL A						
1045300	11/08/23 B	298	91.116	7	27,159-	27,159	
	ISSUE: 039483102 - ARCHER DANIELS MIDLAND CO COM						
1045300	11/08/23 B	342	72.201	8	24,700-	24,700	
	ISSUE: 05329W102 - AUTONATION INC						
1045300	11/08/23 B	950	134.408	21	127,708-	127,708	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 053332102 - AUTOZONE INC COM						
1045300	11/08/23 B	56	2,666.587	1	149,330-	149,330	
	ISSUE: 08579W103 - BERRY GLOBAL GROUP, INC.						
1045300	11/08/23 B	471	57.573	10	27,127-	27,127	
	ISSUE: 099502106 - BOOZ ALLEN HAMILTON HOLDING CL A						
1045300	11/08/23 B	1,746	124.482	38	217,385-	217,385	
	ISSUE: 147528103 - CASEYS GENERAL STORES INC						
1045300	11/08/23 B	579	274.236	13	158,796-	158,796	
	ISSUE: 17888H103 - CIVITAS RESOURCES INC						
1045300	11/08/23 S	4,129	68.734	93	283,708	334,409	-50,702
	ISSUE: 231021106 - CUMMINS INC COM						
1045300	11/08/23 S	118	219.173	3	25,860	27,145	-1,285
	ISSUE: 243537107 - DECKERS OUTDOOR CORP						
1045300	11/08/23 S	148	630.906	4	93,370	77,999	15,371
	ISSUE: 254067101 - DILLARDS INC CLASS A COMMON						
1045300	11/08/23 B	411	308.995	9	127,006-	127,006	
	ISSUE: 277432100 - EASTMAN CHEMICAL COMPANY COM						
1045300	11/08/23 B	240	76.181	5	18,289-	18,289	
	ISSUE: 30034W106 - EVERGY INC						
1045300	11/08/23 S	650	49.599	15	32,224	35,674	-3,450
	ISSUE: 339041105 - FLEETCOR TECHNOLOGIES INC						
1045300	11/08/23 B	1,155	234.939	25	271,380-	271,380	
	ISSUE: 461202103 - INTUIT INC COM						
1045300	11/08/23 B	337	521.989	7	175,918-	175,918	
	ISSUE: 499049104 - KNIGHT-SWIFT TRANSPORTATION HOLDINGS						
1045300	11/08/23 S	626	51.051	14	31,944	34,156	-2,212

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 512807108 - LAM RESEARCH CORP COMMON						
1045300	11/08/23 B	390	645.882	9	251,902-	251,902	
	ISSUE: 624756102 - MUELLER INDS INC COM						
1045300	11/08/23 S	1,332	37.913	30	50,470	51,389	-918
	ISSUE: 629377508 - NRG ENERGY INC						
1045300	11/08/23 B	6,596	45.389	145	299,530-	299,530	
	ISSUE: 670346105 - NUCOR CORP COMMON						
1045300	11/08/23 B	93	153.387	2	14,267-	14,267	
	ISSUE: 682189105 - ON SEMICONDUCTOR CORPORATION						
1045300	11/08/23 S	19,839	66.016	447	1,309,243	1,933,690	-624,448
	ISSUE: 690742101 - OWENS CORNING INC						
1045300	11/08/23 B	196	122.800	4	24,073-	24,073	
	ISSUE: 701094104 - PARKER HANNIFIN CORP						
1045300	11/08/23 S	108	413.436	3	44,648	45,025	-377
	ISSUE: 704326107 - PAYCHEX INC COM						
1045300	11/08/23 B	1,992	113.751	44	226,637-	226,637	
	ISSUE: 70959W103 - PENSKE AUTOMOTIVE GROUP						
1045300	11/08/23 B	675	152.052	15	102,650-	102,650	
	ISSUE: 74834L100 - QUEST DIAGNOSTICS INC						
1045300	11/08/23 S	608	133.443	14	81,119	79,952	1,167
	ISSUE: 759509102 - RELIANCE STEEL & ALUMINUM COMPANY						
1045300	11/08/23 B	62	264.897	1	16,425-	16,425	
	ISSUE: 833034101 - SNAP ON INC COMMON						
1045300	11/08/23 S	166	266.133	4	44,174	44,588	-413
	ISSUE: 835495102 - SONOCO PRODUCTS CO COM						
1045300	11/08/23 B	295	54.498	6	16,083-	16,083	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 872590104 - T-MOBILE US INC						
1045300	11/08/23 S	297	146.924	7	43,629	40,466	3,163
	ISSUE: 88579Y101 - 3M CO						
1045300	11/08/23 S	477	92.612	11	44,165	49,842	-5,677
	ISSUE: 90278Q108 - UFP INDUSTRIES INC						
1045300	11/08/23 B	213	103.163	5	21,978-	21,978	
	ISSUE: 911363109 - UNITED RENTALS INC COM						
1045300	11/08/23 S	60	444.018	2	26,640	28,592	-1,953
	ISSUE: 91529Y106 - UNUM GROUP						
1045300	11/08/23 B	3,203	43.541	70	139,534-	139,534	
	ISSUE: 928881101 - VONTIER CORP						
1045300	11/08/23 S	1,875	32.402	42	60,712	58,894	1,819
	ISSUE: 960413102 - WESTLAKE CORP						
1045300	11/08/23 B	190	120.285	4	22,858-	22,858	
	ISSUE: 17888H103 - CIVITAS RESOURCES INC						
1045300	11/09/23 S	904	68.036	20	61,484	73,215	-11,731
	ISSUE: 17888H103 - CIVITAS RESOURCES INC						
1045300	11/10/23 S	559	67.822	13	37,900	45,274	-7,374
	ISSUE: 26210C104 - DROPBOX INC CL A						
1045300	12/06/23 S	5,956	27.872	61	165,948	164,290	1,658
	ISSUE: 26210C104 - DROPBOX INC CL A						
1045300	12/07/23 S	3,256	27.617	33	89,888	89,813	75
	ISSUE: 70959W103 - PENSKE AUTOMOTIVE GROUP						
1045300	12/13/23 S	2,558	154.393	59	394,879	412,733	-17,855
	ISSUE: 70959W103 - PENSKE AUTOMOTIVE GROUP						
1045300	12/14/23 S	1,570	160.788	37	252,400	253,320	-919

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 001084102 - AGCO CORP						
1045300	02/15/24 B	508	111.294	11	56,548-	56,548	
	ISSUE: 002896207 - ABERCROMBIE & FITCH CO CL A						
1045300	02/15/24 S	2,156	119.579	49	257,762	209,174	48,588
	ISSUE: 126650100 - CVS HEALTH CORPORATION						
1045300	02/15/24 S	13,944	77.095	315	1,074,703	940,708	133,995
	ISSUE: 142339100 - CARLISLE COMPANIES INC						
1045300	02/15/24 S	156	347.415	4	54,193	40,930	13,263
	ISSUE: 277432100 - EASTMAN CHEMICAL COMPANY COM						
1045300	02/15/24 B	346	84.880	8	29,376-	29,376	
	ISSUE: 60855R100 - MOLINA HEALTHCARE INC.						
1045300	02/15/24 S	326	398.337	8	129,850	105,323	24,527
	ISSUE: 626755102 - MURPHY USA INC						
1045300	02/15/24 S	347	392.919	9	136,334	112,710	23,625
	ISSUE: 67103H107 - O'REILLY AUTOMOTIVE INC						
1045300	02/15/24 S	151	1,040.483	5	157,108	143,036	14,073
	ISSUE: 693656100 - PVH CORP						
1045300	02/15/24 S	1,203	128.464	28	154,514	142,814	11,701
	ISSUE: 744320102 - PRUDENTIAL FINANCIAL INC						
1045300	02/15/24 B	3,518	109.435	77	385,068-	385,068	
	ISSUE: 751212101 - RALPH LAUREN CORP CL A						
1045300	02/15/24 B	1,898	179.761	42	341,228-	341,228	
	ISSUE: 833034101 - SNAP ON INC COMMON						
1045300	02/15/24 B	232	265.607	5	61,626-	61,626	
	ISSUE: 88033G407 - TENET HEALTHCARE CORP						
1045300	02/15/24 B	2,442	89.415	54	218,404-	218,404	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 744320102 - PRUDENTIAL FINANCIAL INC						
1045300	02/16/24 B	2,395	107.513	53	257,545-	257,545	
	ISSUE: 751212101 - RALPH LAUREN CORP CL A						
1045300	02/16/24 B	771	181.729	17	140,130-	140,130	
	ISSUE: 88033G407 - TENET HEALTHCARE CORP						
1045300	02/16/24 B	1,093	90.851	24	99,325-	99,325	
	ISSUE: 744320102 - PRUDENTIAL FINANCIAL INC						
1045300	02/20/24 B	1,731	107.629	38	186,344-	186,344	
	ISSUE: 751212101 - RALPH LAUREN CORP CL A						
1045300	02/20/24 B	1,600	182.164	35	291,497-	291,497	
	ISSUE: 88033G407 - TENET HEALTHCARE CORP						
1045300	02/20/24 B	1,510	90.798	33	137,137-	137,137	
	ISSUE: 744320102 - PRUDENTIAL FINANCIAL INC						
1045300	02/21/24 B	846	107.392	19	90,872-	90,872	
	ISSUE: 751212101 - RALPH LAUREN CORP CL A						
1045300	02/21/24 B	1,078	184.325	24	198,726-	198,726	
	ISSUE: 88033G407 - TENET HEALTHCARE CORP						
1045300	02/21/24 B	1,313	91.054	29	119,582-	119,582	
	ISSUE: 751212101 - RALPH LAUREN CORP CL A						
1045300	02/22/24 B	659	187.027	15	123,265-	123,265	
	ISSUE: 88033G407 - TENET HEALTHCARE CORP						
1045300	02/22/24 B	1,112	92.429	24	102,806-	102,806	
	ISSUE: 88033G407 - TENET HEALTHCARE CORP						
1045300	02/23/24 B	1,874	93.377	41	175,029-	175,029	
	ISSUE: 88033G407 - TENET HEALTHCARE CORP						
1045300	02/26/24 B	1,967	92.465	43	181,922-	181,922	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 26210C104 - DROPBOX INC CL A						
1045300	03/06/24 S	9,234	23.821	94	219,872	254,710	-34,838
	ISSUE: 26210C104 - DROPBOX INC CL A						
1045300	03/07/24 S	9,594	23.986	98	230,020	264,640	-34,620
	ISSUE: 26210C104 - DROPBOX INC CL A						
1045300	03/08/24 S	6,586	24.281	67	159,846	181,668	-21,821
	ISSUE: 26210C104 - DROPBOX INC CL A						
1045300	03/11/24 S	5,269	23.606	54	124,324	145,340	-21,015
	ISSUE: V7780T103 - ROYAL CARIBBEAN CRUISES LTD						
1045300	03/20/24 S	1,191	129.669	27	154,409	114,828	39,581
	ISSUE: 06417N103 - BANK OZK						
1045300	03/20/24 S	6,178	43.417	138	268,090	246,562	21,529
	ISSUE: 23331A109 - D R HORTON INC						
1045300	03/20/24 S	1,288	155.748	30	200,573	153,585	46,988
	ISSUE: 254067101 - DILLARDS INC CLASS A COMMON						
1045300	03/20/24 S	565	434.428	14	245,438	189,976	55,462
	ISSUE: 30034W106 - EVERGY INC						
1045300	03/20/24 B	1,047	52.352	23	54,836-	54,836	
	ISSUE: 337932107 - FIRSTENERGY CORP						
1045300	03/20/24 S	5,692	38.289	127	217,812	205,310	12,501
	ISSUE: 595112103 - MICRON TECHNOLOGY INC COM						
1045300	03/20/24 B	23,391	94.669	515	2,214,913-	2,214,913	
	ISSUE: 644393100 - NEW FORTRESS INC						
1045300	03/20/24 B	2,525	30.412	56	76,845-	76,845	
	ISSUE: 69351T106 - PPL CORP COM						
1045300	03/20/24 B	1,967	27.040	43	53,231-	53,231	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 723484101 - PINNACLE WEST CAPITAL CORP						
1045300	03/20/24 B	776	72.469	17	56,253-	56,253	
	ISSUE: 80874P109 - LIGHT & WONDER INC						
1045300	03/20/24 B	1,154	102.077	25	117,822-	117,822	
	ISSUE: 86800U104 - SUPER MICRO COMPUTER INC						
1045300	03/20/24 B	436	892.207	10	389,012-	389,012	
	ISSUE: 872590104 - T-MOBILE US INC						
1045300	03/20/24 B	466	160.481	10	74,794-	74,794	
	ISSUE: 06417N103 - BANK OZK						
1045300	03/21/24 S	2,391	44.632	53	106,662	95,424	11,238
	ISSUE: 337932107 - FIRSTENERGY CORP						
1045300	03/21/24 S	2,606	38.427	58	100,081	93,998	6,083
	ISSUE: 80874P109 - LIGHT & WONDER INC						
1045300	03/21/24 B	1,207	106.389	27	128,438-	128,438	
	ISSUE: 06417N103 - BANK OZK						
1045300	03/22/24 S	930	44.248	21	41,130	37,116	4,014
	ISSUE: 80874P109 - LIGHT & WONDER INC						
1045300	03/26/24 B	1,109	104.947	24	116,411-	116,411	
	ISSUE: 80874P109 - LIGHT & WONDER INC						
1045300	03/27/24 B	555	103.676	12	57,552-	57,552	
	ISSUE: 565849106 - MARATHON OIL CORP						
1045300	06/06/24 S	23,984	27.888	258	668,607	620,569	48,038
	ISSUE: 02005N100 - ALLY FINANCIAL INC						
1045300	07/25/24 B	6,630	43.292	146	287,174-	287,174	
	ISSUE: 254067101 - DILLARDS INC CLASS A COMMON						
1045300	07/25/24 B	726	404.147	16	293,427-	293,427	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 416515104 - HARTFORD FINANCIAL SVCS GRP INC						
1045300	07/25/24 S	1,843	103.073	46	189,918	140,678	49,240
	ISSUE: 46817M107 - JACKSON FINANCIAL INC CL A						
1045300	07/25/24 B	2,780	85.255	61	237,069-	237,069	
	ISSUE: 87161C501 - SYNOVUS FINANCIAL CORP						
1045300	07/25/24 S	3,987	46.549	93	185,499	145,067	40,432
	ISSUE: 989701107 - ZIONS BANCORPORATION, N.A.						
1045300	07/25/24 S	3,455	51.524	81	177,933	136,910	41,023
	ISSUE: 02005N100 - ALLY FINANCIAL INC						
1045300	07/26/24 B	4,207	43.996	93	185,184-	185,184	
	ISSUE: 46817M107 - JACKSON FINANCIAL INC CL A						
1045300	07/26/24 B	1,718	87.532	38	150,417-	150,417	
	ISSUE: 02005N100 - ALLY FINANCIAL INC						
1045300	07/29/24 B	4,753	44.019	105	209,329-	209,329	
	ISSUE: 46817M107 - JACKSON FINANCIAL INC CL A						
1045300	07/29/24 B	3,645	87.261	80	318,147-	318,147	
	ISSUE: 02005N100 - ALLY FINANCIAL INC						
1045300	07/30/24 B	6,186	44.532	136	275,610-	275,610	
	ISSUE: 02005N100 - ALLY FINANCIAL INC						
1045300	07/31/24 B	3,708	45.061	82	167,168-	167,168	
	ISSUE: H2906T109 - GARMIN LIMITED						
1045300	08/19/24 B	1,433	174.965	32	250,756-	250,756	
	ISSUE: 00287Y109 - ABBVIE INC						
1045300	08/19/24 S	796	194.950	22	155,159	116,200	38,959
	ISSUE: 03073E105 - CENCORA, INC						
1045300	08/19/24 S	632	238.149	18	150,492	114,695	35,797

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 03076C106 - AMERIPRISE FINANCIAL INC						
1045300	08/19/24 S	448	432.571	15	193,777	157,796	35,980
	ISSUE: 093671105 - H & R BLOCK COMMON						
1045300	08/19/24 B	6,674	65.285	147	435,857-	435,857	
	ISSUE: 12008R107 - BUILDERS FIRSTSOURCE						
1045300	08/19/24 S	156	163.380	4	25,483	22,094	3,389
	ISSUE: 125269100 - CF INDUSTRIES HOLDINGS INC						
1045300	08/19/24 B	2,516	81.194	55	204,339-	204,339	
	ISSUE: 125523100 - THE CIGNA GROUP						
1045300	08/19/24 S	492	342.275	15	168,384	137,940	30,444
	ISSUE: 254067101 - DILLARDS INC CLASS A COMMON						
1045300	08/19/24 S	655	347.849	21	227,821	230,323	-2,502
	ISSUE: 34959E109 - FORTINET INC						
1045300	08/19/24 S	7,813	74.800	188	584,226	453,635	130,591
	ISSUE: 375558103 - GILEAD SCIENCES INC COM						
1045300	08/19/24 B	5,364	74.327	118	398,809-	398,809	
	ISSUE: 38141G104 - GOLDMAN SACHS GROUP INC COM						
1045300	08/19/24 S	334	505.296	12	168,757	113,987	54,769
	ISSUE: 40412C101 - HCA HEALTHCARE, INC						
1045300	08/19/24 S	591	373.359	19	220,636	162,101	58,535
	ISSUE: 457187102 - INGREDION INC						
1045300	08/19/24 S	320	131.847	8	42,183	33,530	8,653
	ISSUE: 504922105 - LABCORP HOLDINGS INC						
1045300	08/19/24 S	609	227.025	17	138,241	128,249	9,992
	ISSUE: 59001A102 - MERITAGE HOMES CORP						
1045300	08/19/24 B	586	184.782	13	108,295-	108,295	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 59156R108 - METLIFE INC						
1045300	08/19/24 S	1,842	73.025	44	134,467	120,087	14,380
	ISSUE: 60855R100 - MOLINA HEALTHCARE INC.						
1045300	08/19/24 S	510	349.452	16	178,204	163,468	14,737
	ISSUE: 60871R209 - MOLSON COORS BEVERAGE COMPANY						
1045300	08/19/24 S	2,355	54.055	55	127,244	144,201	-16,957
	ISSUE: 626717102 - MURPHY OIL CORP COMMON						
1045300	08/19/24 B	6,701	37.971	147	254,591-	254,591	
	ISSUE: 701094104 - PARKER HANNIFIN CORP						
1045300	08/19/24 S	84	585.374	3	49,168	35,020	14,149
	ISSUE: 70202L102 - PARSONS CORP						
1045300	08/19/24 B	2,046	93.621	45	191,593-	191,593	
	ISSUE: 783549108 - RYDER SYS INC COM						
1045300	08/19/24 S	427	137.408	11	58,662	42,999	15,663
	ISSUE: 78454L100 - SM ENERGY CO						
1045300	08/19/24 S	3,779	45.750	88	172,800	158,297	14,502
	ISSUE: 857477103 - STATE STREET CORP						
1045300	08/19/24 S	2,032	81.180	49	164,908	140,935	23,973
	ISSUE: 858119100 - STEEL DYNAMICS INC						
1045300	08/19/24 B	242	117.891	5	28,535-	28,535	
	ISSUE: 87724P106 - TAYLOR MORRISON HOME CORP						
1045300	08/19/24 B	3,107	63.210	68	196,461-	196,461	
	ISSUE: 90278Q108 - UFP INDUSTRIES INC						
1045300	08/19/24 S	206	118.722	5	24,452	21,819	2,633
	ISSUE: H2906T109 - GARMIN LIMITED						
1045300	08/20/24 B	1,586	176.231	35	279,536-	279,536	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 093671105 - H & R BLOCK COMMON						
1045300	08/20/24 B	3,692	66.163	81	244,356-	244,356	
	ISSUE: 254067101 - DILLARDS INC CLASS A COMMON						
1045300	08/20/24 S	572	352.438	18	201,576	201,137	439
	ISSUE: 375558103 - GILEAD SCIENCES INC COM						
1045300	08/20/24 B	6,940	74.691	153	518,508-	518,508	
	ISSUE: 59001A102 - MERITAGE HOMES CORP						
1045300	08/20/24 B	342	186.811	8	63,897-	63,897	
	ISSUE: 626717102 - MURPHY OIL CORP COMMON						
1045300	08/20/24 B	2,136	36.895	47	78,856-	78,856	
	ISSUE: 70202L102 - PARSONS CORP						
1045300	08/20/24 B	1,307	93.679	29	122,467-	122,467	
	ISSUE: H2906T109 - GARMIN LIMITED						
1045300	08/21/24 B	1,632	178.331	36	291,073-	291,073	
	ISSUE: 093671105 - H & R BLOCK COMMON						
1045300	08/21/24 B	4,187	64.605	92	270,594-	270,594	
	ISSUE: 254067101 - DILLARDS INC CLASS A COMMON						
1045300	08/21/24 S	414	347.506	13	143,855	145,578	-1,723
	ISSUE: 626717102 - MURPHY OIL CORP COMMON						
1045300	08/21/24 B	3,246	36.872	71	119,760-	119,760	
	ISSUE: 70202L102 - PARSONS CORP						
1045300	08/21/24 B	1,596	95.091	35	151,800-	151,800	
	ISSUE: H2906T109 - GARMIN LIMITED						
1045300	08/22/24 B	783	178.633	17	139,887-	139,887	
	ISSUE: 254067101 - DILLARDS INC CLASS A COMMON						
1045300	08/22/24 S	236	345.970	7	81,641	82,986	-1,345

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 626717102 - MURPHY OIL CORP COMMON						
1045300	08/22/24 B	4,036	37.360	89	150,875-	150,875	
	ISSUE: 70202L102 - PARSONS CORP						
1045300	08/22/24 B	963	95.009	21	91,515-	91,515	
	ISSUE: H2906T109 - GARMIN LIMITED						
1045300	08/23/24 B	17	178.792	0	3,040-	3,040	
	ISSUE: 254067101 - DILLARDS INC CLASS A COMMON						
1045300	08/23/24 S	188	354.260	6	66,595	66,108	487
	ISSUE: 626717102 - MURPHY OIL CORP COMMON						
1045300	08/23/24 B	502	37.828	11	19,001-	19,001	
	ISSUE: 70202L102 - PARSONS CORP						
1045300	08/23/24 B	988	94.550	22	93,437-	93,437	
	SUB-TOTAL			**8,430**	**33,049,523**	**32,862,251**	**187,270**
	BROKER: JP MORGAN SECURITIES LLC						
	ISSUE: 05329W102 - AUTONATION INC						
1045300	09/14/23 B	851	154.519	19	131,514-	131,514	
	ISSUE: 142339100 - CARLISLE COMPANIES INC						
1045300	09/14/23 S	152	276.764	4	42,064	39,880	2,184
	ISSUE: 254067101 - DILLARDS INC CLASS A COMMON						
1045300	09/14/23 B	318	321.413	7	102,216-	102,216	
	ISSUE: 571903202 - MARRIOTT INTL INC CL A						
1045300	09/14/23 B	607	201.450	13	122,294-	122,294	
	ISSUE: 62944T105 - NVR INC						
1045300	09/14/23 B	23	6,179.970	1	142,140-	142,140	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 670837103 - OGE ENERGY CORP COM						
1045300	09/14/23 B	1,870	35.544	41	66,509-	66,509	
	ISSUE: 681919106 - OMNICOM GROUP INC COM						
1045300	09/14/23 S	4,619	78.091	105	360,598	374,185	-13,587
	ISSUE: 723484101 - PINNACLE WEST CAPITAL CORP						
1045300	09/14/23 S	568	78.090	13	44,342	43,889	453
	ISSUE: 744573106 - PUBLIC SVC ENTERPRISE GROUP INC						
1045300	09/14/23 S	798	61.134	18	48,767	48,742	25
	ISSUE: 872590104 - T-MOBILE US INC						
1045300	09/14/23 S	297	141.446	7	42,003	40,466	1,536
	ISSUE: 254067101 - DILLARDS INC CLASS A COMMON						
1045300	09/15/23 B	159	320.957	4	51,036-	51,036	
	ISSUE: 670837103 - OGE ENERGY CORP COM						
1045300	09/15/23 B	3,989	35.745	88	142,675-	142,675	
	ISSUE: 681919106 - OMNICOM GROUP INC COM						
1045300	09/15/23 S	5,477	77.506	124	424,379	443,692	-19,313
	ISSUE: 670837103 - OGE ENERGY CORP COM						
1045300	09/18/23 B	3,389	35.808	75	121,430-	121,430	
	ISSUE: 03073E105 - CENCORA, INC						
1045300	10/18/23 S	303	188.217	7	57,023	53,322	3,701
	ISSUE: 03076C106 - AMERIPRISE FINANCIAL INC						
1045300	10/18/23 B	206	332.190	5	68,436-	68,436	
	ISSUE: 038222105 - APPLIED MATERIALS INC COM						
1045300	10/18/23 B	1,118	139.020	25	155,449-	155,449	
	ISSUE: 047649108 - ATKORE INC.						
1045300	10/18/23 B	165	135.434	4	22,350-	22,350	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 05329W102 - AUTONATION INC						
1045300	10/18/23 B	646	137.444	14	88,803-	88,803	
	ISSUE: 099502106 - BOOZ ALLEN HAMILTON HOLDING CL A						
1045300	10/18/23 S	2,098	127.769	48	268,010	237,677	30,334
	ISSUE: 125523100 - THE CIGNA GROUP						
1045300	10/18/23 S	173	313.125	4	54,166	47,793	6,373
	ISSUE: 126650100 - CVS HEALTH CORPORATION						
1045300	10/18/23 S	896	71.978	20	64,472	58,392	6,079
	ISSUE: 14149Y108 - CARDINAL HEALTH INC						
1045300	10/18/23 S	631	93.642	14	59,074	55,105	3,969
	ISSUE: 15135B101 - CENTENE CORPORATION						
1045300	10/18/23 S	742	72.516	17	53,790	45,744	8,046
	ISSUE: 201723103 - COMMERCIAL METALS COMPANY						
1045300	10/18/23 B	409	42.173	9	17,258-	17,258	
	ISSUE: 23918K108 - DAVITA INC						
1045300	10/18/23 B	2,307	77.759	51	179,440-	179,440	
	ISSUE: 243537107 - DECKERS OUTDOOR CORP						
1045300	10/18/23 B	157	519.559	3	81,574-	81,574	
	ISSUE: 339041105 - FLEETCOR TECHNOLOGIES INC						
1045300	10/18/23 B	513	248.640	11	127,564-	127,564	
	ISSUE: 40412C101 - HCA HEALTHCARE, INC						
1045300	10/18/23 B	284	245.196	6	69,642-	69,642	
	ISSUE: 46982L108 - JACOBS SOLUTIONS INC						
1045300	10/18/23 S	201	137.358	5	27,604	27,099	505
	ISSUE: 482480100 - KLA CORPORATION						
1045300	10/18/23 B	286	474.530	6	135,722-	135,722	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 552953101 - MGM RESORTS INTERNATIONAL						
1045300	10/18/23 S	12,731	35.887	284	456,599	544,111	-87,512
	ISSUE: 574599106 - MASCO CORP						
1045300	10/18/23 B	501	51.132	11	25,628-	25,628	
	ISSUE: 60855R100 - MOLINA HEALTHCARE INC.						
1045300	10/18/23 S	165	360.821	4	59,531	51,170	8,362
	ISSUE: 670346105 - NUCOR CORP COMMON						
1045300	10/18/23 B	142	147.521	3	20,951-	20,951	
	ISSUE: 67103H107 - O'REILLY AUTOMOTIVE INC						
1045300	10/18/23 B	74	946.237	2	70,023-	70,023	
	ISSUE: 690742101 - OWENS CORNING INC						
1045300	10/18/23 B	137	124.762	3	17,095-	17,095	
	ISSUE: 70959W103 - PENSKE AUTOMOTIVE GROUP						
1045300	10/18/23 B	732	152.007	16	111,285-	111,285	
	ISSUE: 783549108 - RYDER SYS INC COM						
1045300	10/18/23 S	310	102.543	7	31,781	31,217	564
	ISSUE: 552953101 - MGM RESORTS INTERNATIONAL						
1045300	10/19/23 S	5,729	36.241	128	207,494	244,852	-37,358
	ISSUE: 552953101 - MGM RESORTS INTERNATIONAL						
1045300	10/20/23 S	6,430	35.367	143	227,264	274,812	-47,548
	ISSUE: 103304101 - BOYD GAMING CORP						
1045300	11/08/23 S	2,047	56.945	46	116,520	134,581	-18,061
	ISSUE: 87724P106 - TAYLOR MORRISON HOME CORP						
1045300	11/08/23 S	2,241	42.932	50	96,160	104,374	-8,213
	ISSUE: 896288107 - TRINET GROUP INC						
1045300	11/08/23 B	1,047	105.341	23	110,315-	110,315	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 103304101 - BOYD GAMING CORP						
1045300	11/09/23 S	1,412	56.550	32	79,817	92,832	-13,015
	ISSUE: 87724P106 - TAYLOR MORRISON HOME CORP						
1045300	11/09/23 S	1,481	42.326	33	62,652	68,977	-6,325
	ISSUE: 896288107 - TRINET GROUP INC						
1045300	11/09/23 B	497	107.638	11	53,507-	53,507	
	ISSUE: 103304101 - BOYD GAMING CORP						
1045300	11/10/23 S	1,299	57.081	29	74,119	85,403	-11,285
	ISSUE: 87724P106 - TAYLOR MORRISON HOME CORP						
1045300	11/10/23 S	3,130	42.979	70	134,454	145,778	-11,324
	ISSUE: 896288107 - TRINET GROUP INC						
1045300	11/10/23 B	422	108.685	9	45,874-	45,874	
	ISSUE: 103304101 - BOYD GAMING CORP						
1045300	11/13/23 S	1,493	56.471	34	84,277	98,158	-13,881
	ISSUE: 87724P106 - TAYLOR MORRISON HOME CORP						
1045300	11/13/23 S	1,346	42.624	30	57,342	62,689	-5,347
	ISSUE: 896288107 - TRINET GROUP INC						
1045300	11/13/23 B	539	109.782	12	59,184-	59,184	
	ISSUE: 103304101 - BOYD GAMING CORP						
1045300	11/14/23 S	474	58.506	11	27,721	31,163	-3,442
	ISSUE: 87724P106 - TAYLOR MORRISON HOME CORP						
1045300	11/14/23 S	2,140	45.734	48	97,824	99,670	-1,846
	ISSUE: 896288107 - TRINET GROUP INC						
1045300	11/14/23 B	104	113.162	2	11,771-	11,771	
	ISSUE: N53745100 - LYONDELLBASELL INDUSTRIES NV CL A						
1045300	12/13/23 B	255	91.111	6	23,239-	23,239	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 125523100 - THE CIGNA GROUP						
1045300	12/13/23 S	352	295.324	9	103,945	95,766	8,180
	ISSUE: 243537107 - DECKERS OUTDOOR CORP						
1045300	12/13/23 S	244	710.459	7	173,345	131,668	41,677
	ISSUE: 253393102 - DICKS SPORTING GOODS INC						
1045300	12/13/23 B	1,803	138.686	40	250,090-	250,090	
	ISSUE: 254067101 - DILLARDS INC CLASS A COMMON						
1045300	12/13/23 S	463	379.554	12	175,722	155,679	20,042
	ISSUE: 366651107 - GARTNER INC						
1045300	12/13/23 S	471	464.253	12	218,651	164,699	53,952
	ISSUE: 482480100 - KLA CORPORATION						
1045300	12/13/23 S	385	562.304	10	216,477	192,431	24,046
	ISSUE: 64110D104 - NETAPP APPLIANCE INC						
1045300	12/13/23 B	5,051	88.190	111	445,557-	445,557	
	ISSUE: 695156109 - PACKAGING CORP OF AMER COM						
1045300	12/13/23 B	135	161.915	3	21,862-	21,862	
	ISSUE: 759509102 - RELIANCE STEEL & ALUMINUM COMPANY						
1045300	12/13/23 B	90	265.341	2	23,883-	23,883	
	ISSUE: 835495102 - SONOCO PRODUCTS CO COM						
1045300	12/13/23 B	500	54.992	11	27,507-	27,507	
	ISSUE: 872590104 - T-MOBILE US INC						
1045300	12/13/23 S	229	159.496	5	36,519	31,201	5,318
	ISSUE: 253393102 - DICKS SPORTING GOODS INC						
1045300	12/14/23 B	1,664	144.674	37	240,774-	240,774	
	ISSUE: 254067101 - DILLARDS INC CLASS A COMMON						
1045300	12/14/23 S	237	371.613	6	88,066	79,689	8,377

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 64110D104 - NETAPP APPLIANCE INC						
1045300	12/14/23 B	5,006	88.975	110	445,516-	445,516	
	ISSUE: 253393102 - DICKS SPORTING GOODS INC						
1045300	12/15/23 B	4,868	144.539	107	703,721-	703,721	
	ISSUE: 64110D104 - NETAPP APPLIANCE INC						
1045300	12/15/23 B	1,168	88.571	26	103,477-	103,477	
	ISSUE: 002896207 - ABERCROMBIE & FITCH CO CL A						
1045300	01/10/24 B	3,913	96.159	86	376,355-	376,355	
	ISSUE: 002896207 - ABERCROMBIE & FITCH CO CL A						
1045300	01/11/24 B	3,913	97.358	86	381,048-	381,048	
	ISSUE: 002896207 - ABERCROMBIE & FITCH CO CL A						
1045300	01/12/24 B	3,553	97.524	78	346,580-	346,580	
	ISSUE: 86800U104 - SUPER MICRO COMPUTER INC						
1045300	01/24/24 S	1,529	485.964	40	743,000	416,194	326,806
	ISSUE: 03076C106 - AMERIPRISE FINANCIAL INC						
1045300	02/06/24 S	369	388.699	9	143,421	124,420	19,001
	ISSUE: 036752103 - ELEVANCE HEALTH INC						
1045300	02/06/24 B	386	491.583	8	189,760-	189,760	
	ISSUE: 125523100 - THE CIGNA GROUP						
1045300	02/06/24 B	479	326.547	11	156,426-	156,426	
	ISSUE: 23918K108 - DAVITA INC						
1045300	02/06/24 B	1,834	112.145	40	205,714-	205,714	
	ISSUE: 243537107 - DECKERS OUTDOOR CORP						
1045300	02/06/24 S	290	830.242	8	240,762	156,491	84,271
	ISSUE: 281020107 - EDISON INTERNATIONAL COM						
1045300	02/06/24 S	4,286	65.243	97	279,537	295,091	-15,554

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 38141G104 - GOLDMAN SACHS GROUP INC COM						
1045300	02/06/24 S	406	385.019	10	156,308	132,907	23,400
	ISSUE: 436440101 - HOLOGIC INC COM						
1045300	02/06/24 B	2,115	73.832	47	156,201-	156,201	
	ISSUE: 501044101 - KROGER COMPANY COMMON						
1045300	02/06/24 S	16,925	45.141	378	763,638	785,151	-21,513
	ISSUE: 50540R409 - LABORATORY CRP OF AMER HLDGS COM NEW						
1045300	02/06/24 B	928	221.997	20	206,034-	206,034	
	ISSUE: 512807108 - LAM RESEARCH CORP COMMON						
1045300	02/06/24 S	409	845.839	12	345,936	283,850	62,086
	ISSUE: 521865204 - LEAR CORPORATION						
1045300	02/06/24 B	308	130.281	7	40,133-	40,133	
	ISSUE: 526057104 - LENNAR CORP CL A						
1045300	02/06/24 S	1,064	152.496	25	162,231	124,962	37,269
	ISSUE: 571903202 - MARRIOTT INTL INC CL A						
1045300	02/06/24 S	633	243.682	15	154,236	128,012	26,224
	ISSUE: 58155Q103 - MCKESSON CORPORATION COM						
1045300	02/06/24 B	348	513.806	8	178,812-	178,812	
	ISSUE: 60855R100 - MOLINA HEALTHCARE INC.						
1045300	02/06/24 B	830	355.006	18	294,673-	294,673	
	ISSUE: 60871R209 - MOLSON COORS BEVERAGE COMPANY						
1045300	02/06/24 B	4,375	61.530	96	269,291-	269,291	
	ISSUE: 629377508 - NRG ENERGY INC						
1045300	02/06/24 S	740	53.266	17	39,400	33,604	5,796
	ISSUE: 644393100 - NEW FORTRESS INC						
1045300	02/06/24 B	2,819	32.172	62	90,754-	90,754	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 806407102 - HENRY SCHEIN INC COM						
1045300	02/06/24 B	1,775	76.100	39	135,116-	135,116	
	ISSUE: 88579Y101 - 3M CO						
1045300	02/06/24 B	568	93.353	13	53,037-	53,037	
	ISSUE: 911363109 - UNITED RENTALS INC COM						
1045300	02/06/24 S	120	649.244	3	77,906	57,185	20,721
	ISSUE: 989701107 - ZIONS BANCORPORATION, N.A.						
1045300	02/06/24 B	14,976	38.991	329	584,256-	584,256	
	ISSUE: 644393100 - NEW FORTRESS INC						
1045300	02/07/24 B	3,571	32.090	79	114,672-	114,672	
	ISSUE: 989701107 - ZIONS BANCORPORATION, N.A.						
1045300	02/07/24 B	8,269	38.942	182	322,190-	322,190	
	ISSUE: 644393100 - NEW FORTRESS INC						
1045300	02/08/24 B	2,985	32.007	66	95,607-	95,607	
	ISSUE: 989701107 - ZIONS BANCORPORATION, N.A.						
1045300	02/08/24 B	915	39.476	20	36,140-	36,140	
	ISSUE: 644393100 - NEW FORTRESS INC						
1045300	02/09/24 B	129	32.477	3	4,192-	4,192	
	ISSUE: 48666K109 - KB HOME COM						
1045300	02/15/24 B	3,925	62.631	86	245,915-	245,915	
	ISSUE: 48666K109 - KB HOME COM						
1045300	02/16/24 B	1,309	61.929	29	81,094-	81,094	
	ISSUE: 48666K109 - KB HOME COM						
1045300	02/20/24 B	2,619	61.170	58	160,261-	160,261	
	ISSUE: 48666K109 - KB HOME COM						
1045300	02/21/24 B	1,965	62.073	43	122,016-	122,016	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 48666K109 - KB HOME COM						
1045300	02/22/24 B	1,770	62.743	39	111,094-	111,094	
	ISSUE: 147528103 - CASEYS GENERAL STORES INC						
1045300	04/18/24 S	534	309.521	13	165,271	135,065	30,206
	ISSUE: 629377508 - NRG ENERGY INC						
1045300	04/18/24 S	899	72.941	20	65,554	40,824	24,730
	ISSUE: 87724P106 - TAYLOR MORRISON HOME CORP						
1045300	04/18/24 B	3,728	54.324	82	202,603-	202,603	
	ISSUE: 883203101 - TEXTRON INC COM						
1045300	04/18/24 B	3,329	92.777	73	308,927-	308,927	
	ISSUE: 87724P106 - TAYLOR MORRISON HOME CORP						
1045300	04/19/24 B	1,572	54.133	35	85,132-	85,132	
	ISSUE: 883203101 - TEXTRON INC COM						
1045300	04/19/24 B	1,744	93.111	38	162,424-	162,424	
	ISSUE: 87724P106 - TAYLOR MORRISON HOME CORP						
1045300	04/22/24 B	703	54.978	15	38,665-	38,665	
	ISSUE: 883203101 - TEXTRON INC COM						
1045300	04/22/24 B	1,141	93.848	25	107,106-	107,106	
	ISSUE: 87724P106 - TAYLOR MORRISON HOME CORP						
1045300	04/23/24 B	964	56.995	21	54,964-	54,964	
	ISSUE: 883203101 - TEXTRON INC COM						
1045300	04/23/24 B	1,243	95.278	27	118,458-	118,458	
	ISSUE: 87724P106 - TAYLOR MORRISON HOME CORP						
1045300	04/24/24 B	390	56.837	9	22,175-	22,175	
	ISSUE: 354613101 - FRANKLIN RESOURCES INC						
1045300	05/08/24 S	19,053	23.379	423	445,010	502,801	-57,791

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 68622V106 - ORGANON & CO						
1045300	05/08/24 B	9,917	20.362	218	202,149-	202,149	
	ISSUE: 354613101 - FRANKLIN RESOURCES INC						
1045300	05/09/24 S	2,925	23.945	65	69,975	77,190	-7,214
	ISSUE: 68622V106 - ORGANON & CO						
1045300	05/09/24 B	3,625	20.484	80	74,334-	74,334	
	ISSUE: 68622V106 - ORGANON & CO						
1045300	05/10/24 B	2,660	20.402	59	54,327-	54,327	
	ISSUE: 68622V106 - ORGANON & CO						
1045300	05/13/24 B	4,986	20.905	110	104,344-	104,344	
	ISSUE: 68622V106 - ORGANON & CO						
1045300	05/14/24 B	3,812	21.293	84	81,254-	81,254	
	ISSUE: 68622V106 - ORGANON & CO						
1045300	05/15/24 B	3,702	21.604	81	80,061-	80,061	
	ISSUE: 68622V106 - ORGANON & CO						
1045300	05/16/24 B	2,974	21.382	65	63,655-	63,655	
	ISSUE: 219948106 - CORPAY INC						
1045300	05/21/24 S	1,969	273.934	58	539,317	597,119	-57,802
	ISSUE: 74834L100 - QUEST DIAGNOSTICS INC						
1045300	05/21/24 B	1,527	143.065	34	218,494-	218,494	
	ISSUE: 219948106 - CORPAY INC						
1045300	05/22/24 S	711	273.590	21	194,502	215,618	-21,116
	ISSUE: 74834L100 - QUEST DIAGNOSTICS INC						
1045300	05/22/24 B	3,933	141.984	87	558,511-	558,511	
	ISSUE: 219948106 - CORPAY INC						
1045300	05/23/24 S	667	269.639	20	179,829	202,274	-22,445

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 74834L100 - QUEST DIAGNOSTICS INC						
1045300	05/23/24 B	1,312	141.496	29	185,672-	185,672	
	ISSUE: 219948106 - CORPAY INC						
1045300	05/24/24 S	283	268.705	8	76,035	85,823	-9,787
	ISSUE: 001084102 - AGCO CORP						
1045300	06/06/24 B	577	103.313	13	59,624-	59,624	
	ISSUE: 036752103 - ELEVANCE HEALTH INC						
1045300	06/06/24 S	298	540.566	11	161,078	134,488	26,589
	ISSUE: 053332102 - AUTOZONE INC COM						
1045300	06/06/24 S	356	2,766.132	35	984,708	913,258	71,450
	ISSUE: 09062X103 - BIOGEN INC						
1045300	06/06/24 S	829	233.002	24	193,135	209,312	-16,177
	ISSUE: 12008R107 - BUILDERS FIRSTSOURCE						
1045300	06/06/24 B	236	146.800	5	34,650-	34,650	
	ISSUE: 23331A109 - D R HORTON INC						
1045300	06/06/24 B	1,245	145.975	27	181,766-	181,766	
	ISSUE: 243537107 - DECKERS OUTDOOR CORP						
1045300	06/06/24 S	245	1,088.531	13	266,677	132,208	134,469
	ISSUE: 25746U109 - DOMINION ENERGY INC.						
1045300	06/06/24 B	7,491	52.620	165	394,343-	394,343	
	ISSUE: 372460105 - GENUINE PARTS INC						
1045300	06/06/24 B	411	143.110	9	58,827-	58,827	
	ISSUE: 40434L105 - HP INC						
1045300	06/06/24 B	22,937	36.212	505	831,090-	831,090	
	ISSUE: 46982L108 - JACOBS SOLUTIONS INC						
1045300	06/06/24 B	404	137.570	9	55,587-	55,587	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 482480100 - KLA CORPORATION						
1045300	06/06/24 S	329	777.058	14	255,638	164,441	91,197
	ISSUE: 512807108 - LAM RESEARCH CORP COMMON						
1045300	06/06/24 S	292	962.740	14	281,106	202,651	78,455
	ISSUE: 58155Q103 - MCKESSON CORPORATION COM						
1045300	06/06/24 S	348	581.146	13	202,225	149,668	52,558
	ISSUE: 594918104 - MICROSOFT CORP						
1045300	06/06/24 S	900	424.010	30	381,579	363,906	17,672
	ISSUE: 60855R100 - MOLINA HEALTHCARE INC.						
1045300	06/06/24 B	553	308.735	12	170,743-	170,743	
	ISSUE: 64110D104 - NETAPP APPLIANCE INC						
1045300	06/06/24 S	4,511	121.369	114	547,382	402,232	145,149
	ISSUE: 751212101 - RALPH LAUREN CORP CL A						
1045300	06/06/24 S	2,628	183.676	71	482,628	479,063	3,565
	ISSUE: 78454L100 - SM ENERGY CO						
1045300	06/06/24 B	2,460	47.176	54	116,106-	116,106	
	ISSUE: 835495102 - SONOCO PRODUCTS CO COM						
1045300	06/06/24 S	593	60.653	14	35,953	33,732	2,221
	ISSUE: 40434L105 - HP INC						
1045300	06/07/24 B	26,627	36.491	586	972,232-	972,232	
	ISSUE: 751212101 - RALPH LAUREN CORP CL A						
1045300	06/07/24 S	2,618	182.039	71	476,506	477,240	-734
	ISSUE: 751212101 - RALPH LAUREN CORP CL A						
1045300	06/10/24 S	760	185.709	21	141,118	138,542	2,577
	SUB-TOTAL			**8,120**	**28,817,078**	**27,825,133**	**991,942**

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
			BROKER: PIPER SANDLER & CO.				
	ISSUE: G50871105 - JAZZ PHARMACEUTICALS PLC						
1045300	12/06/23 B	902	122.395	20	110,420-	110,420	
	ISSUE: 05329W102 - AUTONATION INC						
1045300	12/06/23 B	1,503	137.646	33	206,915-	206,915	
	ISSUE: 147528103 - CASEYS GENERAL STORES INC						
1045300	12/06/23 B	729	274.315	16	199,991-	199,991	
	ISSUE: 23331A109 - D R HORTON INC						
1045300	12/06/23 B	1,136	134.137	25	152,404-	152,404	
	ISSUE: 281020107 - EDISON INTERNATIONAL COM						
1045300	12/06/23 S	639	66.907	14	42,739	43,995	-1,256
	ISSUE: 461202103 - INTUIT INC COM						
1045300	12/06/23 S	520	571.965	14	297,408	280,845	16,563
	ISSUE: 546347105 - LOUISIANA PAC CORP						
1045300	12/06/23 S	2,635	63.266	59	166,647	161,969	4,678
	ISSUE: 64110D104 - NETAPP APPLIANCE INC						
1045300	12/06/23 B	10,579	89.745	233	949,646-	949,646	
	ISSUE: 70959W103 - PENSKE AUTOMOTIVE GROUP						
1045300	12/06/23 S	625	150.589	15	94,103	100,844	-6,740
	ISSUE: 745867101 - PULTE GROUP INC						
1045300	12/06/23 B	1,595	93.125	35	148,570-	148,570	
	ISSUE: 70959W103 - PENSKE AUTOMOTIVE GROUP						
1045300	12/07/23 S	1,040	150.111	24	156,091	167,804	-11,713
	ISSUE: 70959W103 - PENSKE AUTOMOTIVE GROUP						
1045300	12/08/23 S	1,040	150.466	24	156,461	167,804	-11,343

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 693656100 - PVH CORP						
1045300	12/13/23 B	1,297	111.837	29	145,080-	145,080	
	ISSUE: 693656100 - PVH CORP						
1045300	12/14/23 B	1,297	117.294	29	152,159-	152,159	
	ISSUE: 693656100 - PVH CORP						
1045300	12/15/23 B	1,297	118.069	29	153,164-	153,164	
	ISSUE: 693656100 - PVH CORP						
1045300	12/18/23 B	1,299	118.659	29	154,167-	154,167	
	ISSUE: 693656100 - PVH CORP						
1045300	12/19/23 B	1,305	121.298	29	158,322-	158,322	
	ISSUE: 693656100 - PVH CORP						
1045300	12/20/23 B	1,306	121.536	29	158,754-	158,754	
	ISSUE: 693656100 - PVH CORP						
1045300	12/21/23 B	1,306	120.946	29	157,984-	157,984	
	ISSUE: 693656100 - PVH CORP						
1045300	12/22/23 B	654	120.990	14	79,142-	79,142	
	ISSUE: G50871105 - JAZZ PHARMACEUTICALS PLC						
1045300	01/10/24 S	2,020	120.315	46	242,991	283,627	-40,636
	ISSUE: 00508Y102 - ACUITY BRANDS HOLDING COMPANY INC						
1045300	01/10/24 S	307	226.411	7	69,501	49,513	19,988
	ISSUE: 039483102 - ARCHER DANIELS MIDLAND CO COM						
1045300	01/10/24 B	459	70.462	10	32,352-	32,352	
	ISSUE: 05329W102 - AUTONATION INC						
1045300	01/10/24 S	1,497	142.600	35	213,437	224,503	-11,066
	ISSUE: 06417N103 - BANK OZK						
1045300	01/10/24 S	3,226	48.298	72	155,736	128,748	26,988

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 147528103 - CASEYS GENERAL STORES INC						
1045300	01/10/24 S	616	281.692	15	173,508	155,805	17,702
	ISSUE: 436440101 - HOLOGIC INC COM						
1045300	01/10/24 B	1,770	72.185	39	127,807-	127,807	
	ISSUE: 444859102 - HUMANA INC COM						
1045300	01/10/24 B	377	457.704	8	172,563-	172,563	
	ISSUE: 744573106 - PUBLIC SVC ENTERPRISE GROUP INC						
1045300	01/10/24 S	4,809	61.643	108	296,333	293,734	2,599
	ISSUE: 87161C501 - SYNOVUS FINANCIAL CORP						
1045300	01/10/24 B	5,109	36.730	112	187,763-	187,763	
	ISSUE: G50871105 - JAZZ PHARMACEUTICALS PLC						
1045300	01/11/24 S	2,277	120.256	52	273,771	319,712	-45,941
	ISSUE: 87161C501 - SYNOVUS FINANCIAL CORP						
1045300	01/11/24 B	4,695	36.323	103	170,639-	170,639	
	ISSUE: 87161C501 - SYNOVUS FINANCIAL CORP						
1045300	01/12/24 B	7,835	36.099	172	283,011-	283,011	
	ISSUE: 87161C501 - SYNOVUS FINANCIAL CORP						
1045300	01/16/24 B	5,204	35.532	114	185,024-	185,024	
	ISSUE: 87161C501 - SYNOVUS FINANCIAL CORP						
1045300	01/17/24 B	3,917	35.095	86	137,551-	137,551	
	ISSUE: 05329W102 - AUTONATION INC						
1045300	03/06/24 S	1,103	146.044	26	161,060	165,416	-4,355
	ISSUE: 053332102 - AUTOZONE INC COM						
1045300	03/06/24 S	83	3,104.358	4	257,658	212,923	44,735
	ISSUE: 06417N103 - BANK OZK						
1045300	03/06/24 S	3,949	43.963	88	173,521	157,603	15,918

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 254709108 - DISCOVER FINANCIAL SERVICES						
1045300	03/06/24 S	3,711	120.190	85	445,941	334,105	111,836
	ISSUE: 26441C204 - DUKE ENERGY HOLDING CORP						
1045300	03/06/24 B	482	93.772	11	45,209-	45,209	
	ISSUE: 366651107 - GARTNER INC						
1045300	03/06/24 B	624	465.168	14	290,278-	290,278	
	ISSUE: 457187102 - INGREDION INC						
1045300	03/06/24 B	261	117.007	6	30,545-	30,545	
	ISSUE: 48666K109 - KB HOME COM						
1045300	03/06/24 B	2,132	68.191	47	145,430-	145,430	
	ISSUE: 737446104 - POST HOLDINGS INC						
1045300	03/06/24 B	875	103.972	19	90,995-	90,995	
	ISSUE: 806407102 - HENRY SCHEIN INC COM						
1045300	03/06/24 S	3,298	75.417	75	248,651	247,242	1,409
	ISSUE: 80874P109 - LIGHT & WONDER INC						
1045300	03/06/24 B	936	99.757	21	93,393-	93,393	
	ISSUE: 90278Q108 - UFP INDUSTRIES INC						
1045300	03/06/24 B	361	113.358	8	40,930-	40,930	
	ISSUE: 960413102 - WESTLAKE CORP						
1045300	03/06/24 B	231	140.729	5	32,513-	32,513	
	ISSUE: 05329W102 - AUTONATION INC						
1045300	03/07/24 S	908	147.436	21	133,851	136,172	-2,321
	ISSUE: 06417N103 - BANK OZK						
1045300	03/07/24 S	2,061	44.069	46	90,781	82,254	8,527
	ISSUE: 254709108 - DISCOVER FINANCIAL SERVICES						
1045300	03/07/24 S	3,889	121.508	89	472,454	350,131	122,323

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 48666K109 - KB HOME COM						
1045300	03/07/24 B	2,648	70.050	58	185,552-	185,552	
	ISSUE: 737446104 - POST HOLDINGS INC						
1045300	03/07/24 B	632	103.530	14	65,445-	65,445	
	ISSUE: 806407102 - HENRY SCHEIN INC COM						
1045300	03/07/24 S	1,610	75.319	36	121,226	120,697	529
	ISSUE: 80874P109 - LIGHT & WONDER INC						
1045300	03/07/24 B	1,520	101.786	33	154,748-	154,748	
	ISSUE: 05329W102 - AUTONATION INC						
1045300	03/08/24 S	658	150.258	15	98,854	98,679	175
	ISSUE: 06417N103 - BANK OZK						
1045300	03/08/24 S	970	44.331	22	42,979	38,712	4,267
	ISSUE: 254709108 - DISCOVER FINANCIAL SERVICES						
1045300	03/08/24 S	1,207	121.605	28	146,750	108,667	38,083
	ISSUE: 806407102 - HENRY SCHEIN INC COM						
1045300	03/08/24 S	1,928	75.259	44	145,055	144,537	518
	ISSUE: 80874P109 - LIGHT & WONDER INC						
1045300	03/08/24 B	2,241	101.991	49	228,610-	228,610	
	ISSUE: 06417N103 - BANK OZK						
1045300	03/11/24 S	849	43.891	19	37,244	33,883	3,361
	ISSUE: 806407102 - HENRY SCHEIN INC COM						
1045300	03/11/24 S	1,858	74.776	42	138,892	139,289	-397
	ISSUE: 80874P109 - LIGHT & WONDER INC						
1045300	03/11/24 B	928	99.788	20	92,623-	92,623	
	ISSUE: 06417N103 - BANK OZK						
1045300	03/12/24 S	1,273	42.900	28	54,584	50,805	3,779

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 806407102 - HENRY SCHEIN INC COM						
1045300	03/12/24 S	1,052	74.549	24	78,402	78,866	-464
	ISSUE: 80874P109 - LIGHT & WONDER INC						
1045300	03/12/24 B	1,060	101.618	23	107,739-	107,739	
	ISSUE: 06417N103 - BANK OZK						
1045300	03/13/24 S	1,636	43.185	37	70,615	65,292	5,323
	ISSUE: 806407102 - HENRY SCHEIN INC COM						
1045300	03/13/24 S	3,739	75.563	85	282,447	280,302	2,144
	ISSUE: 03076C106 - AMERIPRISE FINANCIAL INC						
1045300	05/08/24 B	501	424.467	11	212,669-	212,669	
	ISSUE: 032095101 - AMPHENOL CORP NEW CL A						
1045300	05/08/24 B	7,221	126.345	159	912,498-	912,498	
	ISSUE: 047649108 - ATKORE INC.						
1045300	05/08/24 B	398	157.791	9	62,809-	62,809	
	ISSUE: 099502106 - BOOZ ALLEN HAMILTON HOLDING CL A						
1045300	05/08/24 S	1,797	150.574	42	270,539	205,755	64,784
	ISSUE: 14149Y108 - CARDINAL HEALTH INC						
1045300	05/08/24 S	4,400	97.903	100	430,674	404,248	26,426
	ISSUE: 260003108 - DOVER CORP COMMON						
1045300	05/08/24 S	287	181.789	7	52,167	42,562	9,605
	ISSUE: 26884L109 - EQT CORPORATION						
1045300	05/08/24 S	7,407	40.094	165	296,809	307,177	-10,368
	ISSUE: 277432100 - EASTMAN CHEMICAL COMPANY COM						
1045300	05/08/24 S	340	100.242	8	34,075	28,301	5,773
	ISSUE: 366651107 - GARTNER INC						
1045300	05/08/24 S	585	435.623	15	254,824	213,349	41,475

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 416515104 - HARTFORD FINANCIAL SVCS GRP INC						
1045300	05/08/24 B	2,006	99.762	44	200,167-	200,167	
	ISSUE: 461202103 - INTUIT INC COM						
1045300	05/08/24 S	479	632.816	13	303,106	258,702	44,404
	ISSUE: 482480100 - KLA CORPORATION						
1045300	05/08/24 S	379	711.897	10	269,798	189,432	80,366
	ISSUE: 499049104 - KNIGHT-SWIFT TRANSPORTATION HOLDINGS						
1045300	05/08/24 B	1,076	48.293	24	51,987-	51,987	
	ISSUE: 521865204 - LEAR CORPORATION						
1045300	05/08/24 B	387	128.145	9	49,601-	49,601	
	ISSUE: 525327102 - LEIDOS HOLDINGS, INC						
1045300	05/08/24 B	3,853	145.034	85	558,901-	558,901	
	ISSUE: 644393100 - NEW FORTRESS INC						
1045300	05/08/24 B	2,731	27.014	60	73,836-	73,836	
	ISSUE: 670346105 - NUCOR CORP COMMON						
1045300	05/08/24 B	184	170.504	4	31,377-	31,377	
	ISSUE: 75281A109 - RANGE RESOURCES CORPORATION						
1045300	05/08/24 S	5,766	37.094	129	213,757	185,125	28,632
	ISSUE: 88033G407 - TENET HEALTHCARE CORP						
1045300	05/08/24 S	3,095	122.550	71	379,220	282,987	96,233
	ISSUE: 893641100 - TRANSDIGM GROUP INC						
1045300	05/08/24 S	273	1,321.795	9	360,841	271,281	89,560
	ISSUE: 896288107 - TRINET GROUP INC						
1045300	05/08/24 B	839	103.495	18	86,851-	86,851	
	ISSUE: 91307C102 - UNITED THERAPEUTICS CORP						
1045300	05/08/24 S	753	262.161	18	197,389	182,708	14,681

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 960413102 - WESTLAKE CORP						
1045300	05/08/24 S	199	156.665	5	31,172	26,040	5,132
	ISSUE: 032095101 - AMPHENOL CORP NEW CL A						
1045300	05/09/24 B	7,549	127.217	166	960,524-	960,524	
	ISSUE: 14149Y108 - CARDINAL HEALTH INC						
1045300	05/09/24 S	5,347	98.088	122	524,352	491,253	33,099
	ISSUE: 26884L109 - EQT CORPORATION						
1045300	05/09/24 S	6,164	40.078	138	246,901	255,629	-8,727
	ISSUE: 525327102 - LEIDOS HOLDINGS, INC						
1045300	05/09/24 B	4,529	146.033	100	661,484-	661,484	
	ISSUE: 75281A109 - RANGE RESOURCES CORPORATION						
1045300	05/09/24 S	9,707	37.177	216	360,656	311,656	49,000
	ISSUE: 032654105 - ANALOG DEVICES INC						
1045300	06/06/24 B	6,798	236.559	150	1,608,279-	1,608,279	
	ISSUE: 219948106 - CORPAY INC						
1045300	06/06/24 S	2,896	260.021	85	752,935	878,241	-125,306
	ISSUE: 032654105 - ANALOG DEVICES INC						
1045300	06/07/24 B	695	236.440	15	164,341-	164,341	
	ISSUE: G02602103 - AMDOCS LIMITED						
1045300	08/07/24 S	2,294	82.484	56	189,162	202,156	-12,995
	ISSUE: G50871105 - JAZZ PHARMACEUTICALS PLC						
1045300	08/07/24 B	2,691	111.936	59	301,279-	301,279	
	ISSUE: 366651107 - GARTNER INC						
1045300	08/07/24 S	795	473.652	28	376,526	289,936	86,590
	ISSUE: 436440101 - HOLOGIC INC COM						
1045300	08/07/24 S	2,748	83.550	67	229,529	204,140	25,389

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 46817M107 - JACKSON FINANCIAL INC CL A						
1045300	08/07/24 B	3,189	74.282	70	236,955-	236,955	
	ISSUE: 525327102 - LEIDOS HOLDINGS, INC						
1045300	08/07/24 S	1,793	144.546	47	259,124	263,957	-4,833
	ISSUE: 539830109 - LOCKHEED MARTIN CORPORATION COM						
1045300	08/07/24 S	463	542.892	17	251,342	241,893	9,449
	ISSUE: 571903202 - MARRIOTT INTL INC CL A						
1045300	08/07/24 S	4,657	215.522	130	1,003,553	941,786	61,767
	ISSUE: 70202L102 - PARSONS CORP						
1045300	08/07/24 B	7,536	89.407	166	673,935-	673,935	
	ISSUE: 704326107 - PAYCHEX INC COM						
1045300	08/07/24 S	3,137	125.941	80	394,996	379,935	15,061
	ISSUE: 737446104 - POST HOLDINGS INC						
1045300	08/07/24 S	1,880	112.160	47	210,813	170,321	40,491
	ISSUE: 80874P109 - LIGHT & WONDER INC						
1045300	08/07/24 B	2,633	101.672	58	267,761-	267,761	
	ISSUE: 91529Y106 - UNUM GROUP						
1045300	08/07/24 S	2,978	53.094	70	158,045	146,605	11,440
	ISSUE: 928881101 - VONTIER CORP						
1045300	08/07/24 B	2,318	32.860	51	76,221-	76,221	
	ISSUE: G02602103 - AMDOCS LIMITED						
1045300	08/08/24 S	1,843	83.735	45	154,278	162,412	-8,134
	ISSUE: G50871105 - JAZZ PHARMACEUTICALS PLC						
1045300	08/08/24 B	5,655	112.570	124	636,706-	636,706	
	ISSUE: 46817M107 - JACKSON FINANCIAL INC CL A						
1045300	08/08/24 B	22	79.221	0	1,743-	1,743	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 70202L102 - PARSONS CORP						
1045300	08/08/24 B	2,828	91.638	62	259,214-	259,214	
	ISSUE: 46817M107 - JACKSON FINANCIAL INC CL A						
1045300	08/09/24 B	425	82.259	9	34,969-	34,969	
	ISSUE: 70202L102 - PARSONS CORP						
1045300	08/09/24 B	1,413	92.453	31	130,666-	130,666	
	ISSUE: 46817M107 - JACKSON FINANCIAL INC CL A						
1045300	08/12/24 B	973	82.370	21	80,167-	80,167	
	SUB-TOTAL			**6,095**	**27,908,652**	**26,924,443**	**984,205**
	GRAND TOTAL			**42,628**	**166,352,990**	**158,735,477**	**7,617,500**

continued

REPORTABLE TRANSACTIONS WORKSHEET

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

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 595112103 - MICRON TECHNOLOGY INC COM						
1045300	03/20/24 B	23,391	94.669	515	2,214,913-	2,214,913	
1045300	07/25/24 B	2,908	108.668	64	316,069-	316,069	
	SUB-TOTAL OF BUYS # 2			**579**	**2,530,982**	**2,530,982**	
1045300	04/04/24 S	7,274	127.708	167	928,780	688,781	239,999
1045300	06/06/24 S	2,909	129.973	75	378,017	275,456	102,561
1045300	08/07/24 S	16,116	87.907	394	1,416,317	1,566,745	-150,429
	SUB-TOTAL OF SALES # 3			**636**	**2,723,114**	**2,530,982**	**192,131**
	SUB-TOTAL			**1,215**	**5,254,096**	**5,061,964**	**192,131**
	ISSUE: 86800U104 - SUPER MICRO COMPUTER INC						
1045300	11/08/23 B	1,456	259.585	32	377,988-	377,988	
1045300	03/20/24 B	436	892.207	10	389,012-	389,012	
	SUB-TOTAL OF BUYS # 2			**42**	**767,000**	**767,000**	
1045300	10/05/23 S	658	284.867	16	187,427	181,003	6,424
1045300	11/15/23 S	1,149	290.597	28	333,868	312,758	21,110
1045300	01/10/24 S	925	339.884	23	314,370	251,785	62,585
1045300	01/24/24 S	1,529	485.964	40	743,000	416,194	326,806
1045300	02/06/24 S	1,123	649.110	31	728,920	305,681	423,239
1045300	02/15/24 S	704	991.613	21	698,074	191,629	506,445
1045300	03/04/24 S	415	1,127.410	13	467,862	112,963	354,899
1045300	04/04/24 S	383	1,031.809	12	395,171	147,143	248,028
1045300	07/25/24 S	2,031	701.783	84	1,425,236	780,281	644,955

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	SUB-TOTAL OF SALES # 9			**268**	**5,293,928**	**2,699,437**	**2,594,491**
	SUB-TOTAL			**310**	**6,060,928**	**3,466,437**	**2,594,491**
	ISSUE: 97181C514 - WILMINGTON US TREASURY MMKT CL SLCT						
1045300	09/01/23 B	32,020	1.000	0	32,020-	32,020	
1045300	09/05/23 B	1,684	1.000	0	1,684-	1,684	
1045300	09/06/23 B	3,434	1.000	0	3,434-	3,434	
1045300	09/07/23 B	9,725	1.000	0	9,725-	9,725	
1045300	09/08/23 B	14,016	1.000	0	14,016-	14,016	
1045300	09/12/23 B	755,834	1.000	0	755,834-	755,834	
1045300	09/14/23 B	10,856	1.000	0	10,856-	10,856	
1045300	09/15/23 B	15,269	1.000	0	15,269-	15,269	
1045300	09/18/23 B	4,293	1.000	0	4,293-	4,293	
1045300	09/19/23 B	232,311	1.000	0	232,311-	232,311	
1045300	09/21/23 B	3,459	1.000	0	3,459-	3,459	
1045300	09/22/23 B	4,654	1.000	0	4,654-	4,654	
1045300	09/22/23 B	4,692	1.000	0	4,692-	4,692	
1045300	09/25/23 B	755	1.000	0	755-	755	
1045300	09/27/23 B	1,629	1.000	0	1,629-	1,629	
1045300	09/27/23 B	1,731	1.000	0	1,731-	1,731	
1045300	09/28/23 B	7,613	1.000	0	7,613-	7,613	
1045300	09/29/23 B	45,302	1.000	0	45,302-	45,302	
1045300	10/02/23 B	32,926	1.000	0	32,926-	32,926	
1045300	10/03/23 B	6,907	1.000	0	6,907-	6,907	
1045300	10/04/23 B	5,426	1.000	0	5,426-	5,426	
1045300	10/06/23 B	1,303	1.000	0	1,303-	1,303	
1045300	10/11/23 B	50,336	1.000	0	50,336-	50,336	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045300	10/12/23 B	8,915	1.000	0	8,915-	8,915	
1045300	10/13/23 B	16,043	1.000	0	16,043-	16,043	
1045300	10/16/23 B	9,080	1.000	0	9,080-	9,080	
1045300	10/17/23 B	3,182	1.000	0	3,182-	3,182	
1045300	10/18/23 B	1,175	1.000	0	1,175-	1,175	
1045300	10/23/23 B	211,866	1.000	0	211,866-	211,866	
1045300	10/24/23 B	228,397	1.000	0	228,397-	228,397	
1045300	10/26/23 B	2,770	1.000	0	2,770-	2,770	
1045300	10/27/23 B	5,372	1.000	0	5,372-	5,372	
1045300	10/27/23 B	9,245	1.000	0	9,245-	9,245	
1045300	10/30/23 B	728	1.000	0	728-	728	
1045300	10/31/23 B	3,632	1.000	0	3,632-	3,632	
1045300	11/01/23 B	31,700	1.000	0	31,700-	31,700	
1045300	11/03/23 B	513	1.000	0	513-	513	
1045300	11/06/23 B	1,557	1.000	0	1,557-	1,557	
1045300	11/09/23 B	8,774	1.000	0	8,774-	8,774	
1045300	11/13/23 B	263,498	1.000	0	263,498-	263,498	
1045300	11/14/23 B	203,308	1.000	0	203,308-	203,308	
1045300	11/15/23 B	101,918	1.000	0	101,918-	101,918	
1045300	11/16/23 B	116,252	1.000	0	116,252-	116,252	
1045300	11/20/23 B	85,241	1.000	0	85,241-	85,241	
1045300	11/22/23 B	13,410	1.000	0	13,410-	13,410	
1045300	11/27/23 B	73,605	1.000	0	73,605-	73,605	
1045300	11/28/23 B	18,254	1.000	0	18,254-	18,254	
1045300	11/29/23 B	1,377	1.000	0	1,377-	1,377	
1045300	11/30/23 B	1,184	1.000	0	1,184-	1,184	
1045300	12/01/23 B	46,805	1.000	0	46,805-	46,805	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045300	12/04/23 B	7,595	1.000	0	7,595-	7,595	
1045300	12/04/23 B	2,201	1.000	0	2,201-	2,201	
1045300	12/06/23 B	4,868	1.000	0	4,868-	4,868	
1045300	12/07/23 B	9,136	1.000	0	9,136-	9,136	
1045300	12/11/23 B	251,693	1.000	0	251,693-	251,693	
1045300	12/12/23 B	163,558	1.000	0	163,558-	163,558	
1045300	12/12/23 B	2,216	1.000	0	2,216-	2,216	
1045300	12/13/23 B	1,933	1.000	0	1,933-	1,933	
1045300	12/14/23 B	11,939	1.000	0	11,939-	11,939	
1045300	12/15/23 B	1,712,552	1.000	0	1,712,552-	1,712,552	
1045300	12/15/23 B	289,739	1.000	0	289,739-	289,739	
1045300	12/20/23 B	4,293	1.000	0	4,293-	4,293	
1045300	12/28/23 B	9,672	1.000	0	9,672-	9,672	
1045300	12/29/23 B	38,414	1.000	0	38,414-	38,414	
1045300	01/02/24 B	34,060	1.000	0	34,060-	34,060	
1045300	01/03/24 B	13,743	1.000	0	13,743-	13,743	
1045300	01/05/24 B	1,714	1.000	0	1,714-	1,714	
1045300	01/08/24 B	65,580	1.000	0	65,580-	65,580	
1045300	01/12/24 B	1,179,294	1.000	0	1,179,294-	1,179,294	
1045300	01/23/24 B	8,949	1.000	0	8,949-	8,949	
1045300	01/24/24 B	10,902	1.000	0	10,902-	10,902	
1045300	01/26/24 B	753,947	1.000	0	753,947-	753,947	
1045300	01/26/24 B	10,343	1.000	0	10,343-	10,343	
1045300	01/29/24 B	60,994	1.000	0	60,994-	60,994	
1045300	01/31/24 B	7,283	1.000	0	7,283-	7,283	
1045300	02/01/24 B	28,099	1.000	0	28,099-	28,099	
1045300	02/05/24 B	2,964	1.000	0	2,964-	2,964	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045300	02/07/24 B	4,261	1.000	0	4,261-	4,261	
1045300	02/14/24 B	208	1.000	0	208-	208	
1045300	02/15/24 B	32,075	1.000	0	32,075-	32,075	
1045300	02/16/24 B	7,642	1.000	0	7,642-	7,642	
1045300	02/20/24 B	2,100,320	1.000	0	2,100,320-	2,100,320	
1045300	02/29/24 B	1,450	1.000	0	1,450-	1,450	
1045300	03/01/24 B	40,839	1.000	0	40,839-	40,839	
1045300	03/06/24 B	469,240	1.000	0	469,240-	469,240	
1045300	03/07/24 B	9,460	1.000	0	9,460-	9,460	
1045300	03/08/24 B	96,203	1.000	0	96,203-	96,203	
1045300	03/11/24 B	411,217	1.000	0	411,217-	411,217	
1045300	03/11/24 B	2,520	1.000	0	2,520-	2,520	
1045300	03/12/24 B	138,988	1.000	0	138,988-	138,988	
1045300	03/13/24 B	34,296	1.000	0	34,296-	34,296	
1045300	03/15/24 B	372,215	1.000	0	372,215-	372,215	
1045300	03/18/24 B	3,170	1.000	0	3,170-	3,170	
1045300	03/19/24 B	2,660	1.000	0	2,660-	2,660	
1045300	03/21/24 B	4,402	1.000	0	4,402-	4,402	
1045300	03/25/24 B	302,706	1.000	0	302,706-	302,706	
1045300	03/25/24 B	4,462	1.000	0	4,462-	4,462	
1045300	03/26/24 B	421,490	1.000	0	421,490-	421,490	
1045300	03/27/24 B	6,192	1.000	0	6,192-	6,192	
1045300	03/27/24 B	950	1.000	0	950-	950	
1045300	03/28/24 B	5,588	1.000	0	5,588-	5,588	
1045300	04/01/24 B	23,565	1.000	0	23,565-	23,565	
1045300	04/02/24 B	7,020	1.000	0	7,020-	7,020	
1045300	04/03/24 B	4,826	1.000	0	4,826-	4,826	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045300	04/04/24 B	792	1.000	0	792-	792	
1045300	04/05/24 B	1,994	1.000	0	1,994-	1,994	
1045300	04/08/24 B	909,558	1.000	0	909,558-	909,558	
1045300	04/09/24 B	106,880	1.000	0	106,880-	106,880	
1045300	04/10/24 B	60,303	1.000	0	60,303-	60,303	
1045300	04/11/24 B	5,023	1.000	0	5,023-	5,023	
1045300	04/12/24 B	16	1.000	0	16-	16	
1045300	04/15/24 B	6,307	1.000	0	6,307-	6,307	
1045300	04/16/24 B	7,779	1.000	0	7,779-	7,779	
1045300	04/17/24 B	1,175	1.000	0	1,175-	1,175	
1045300	04/18/24 B	3,017	1.000	0	3,017-	3,017	
1045300	04/19/24 B	2,193	1.000	0	2,193-	2,193	
1045300	04/22/24 B	552,931	1.000	0	552,931-	552,931	
1045300	04/26/24 B	11,390	1.000	0	11,390-	11,390	
1045300	05/01/24 B	25,800	1.000	0	25,800-	25,800	
1045300	05/03/24 B	2,203	1.000	0	2,203-	2,203	
1045300	05/06/24 B	619	1.000	0	619-	619	
1045300	05/08/24 B	3,729	1.000	0	3,729-	3,729	
1045300	05/09/24 B	2,076	1.000	0	2,076-	2,076	
1045300	05/10/24 B	71,823	1.000	0	71,823-	71,823	
1045300	05/22/24 B	828	1.000	0	828-	828	
1045300	05/23/24 B	213,502	1.000	0	213,502-	213,502	
1045300	05/28/24 B	115,708	1.000	0	115,708-	115,708	
1045300	05/29/24 B	194,747	1.000	0	194,747-	194,747	
1045300	05/30/24 B	15,734	1.000	0	15,734-	15,734	
1045300	05/31/24 B	5,602	1.000	0	5,602-	5,602	
1045300	06/03/24 B	24,224	1.000	0	24,224-	24,224	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045300	06/05/24 B	5,235	1.000	0	5,235-	5,235	
1045300	06/06/24 B	2,798	1.000	0	2,798-	2,798	
1045300	06/07/24 B	1,585,621	1.000	0	1,585,621-	1,585,621	
1045300	06/10/24 B	2,701	1.000	0	2,701-	2,701	
1045300	06/11/24 B	150,040	1.000	0	150,040-	150,040	
1045300	06/11/24 B	2,638	1.000	0	2,638-	2,638	
1045300	06/12/24 B	7,720	1.000	0	7,720-	7,720	
1045300	06/13/24 B	26,442	1.000	0	26,442-	26,442	
1045300	06/14/24 B	20,038	1.000	0	20,038-	20,038	
1045300	06/17/24 B	8,981	1.000	0	8,981-	8,981	
1045300	06/18/24 B	286,280	1.000	0	286,280-	286,280	
1045300	06/20/24 B	244,165	1.000	0	244,165-	244,165	
1045300	06/21/24 B	11,227	1.000	0	11,227-	11,227	
1045300	06/24/24 B	1,205	1.000	0	1,205-	1,205	
1045300	06/24/24 B	5,463	1.000	0	5,463-	5,463	
1045300	06/25/24 B	5,050	1.000	0	5,050-	5,050	
1045300	06/25/24 B	429	1.000	0	429-	429	
1045300	06/27/24 B	8,214	1.000	0	8,214-	8,214	
1045300	06/28/24 B	56,134	1.000	0	56,134-	56,134	
1045300	06/28/24 B	7,444	1.000	0	7,444-	7,444	
1045300	07/01/24 B	51,469	1.000	0	51,469-	51,469	
1045300	07/02/24 B	7,686	1.000	0	7,686-	7,686	
1045300	07/03/24 B	13,660	1.000	0	13,660-	13,660	
1045300	07/08/24 B	11,883	1.000	0	11,883-	11,883	
1045300	07/09/24 B	1,719	1.000	0	1,719-	1,719	
1045300	07/10/24 B	7,592	1.000	0	7,592-	7,592	
1045300	07/11/24 B	10,422	1.000	0	10,422-	10,422	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045300	07/12/24 B	6,947	1.000	0	6,947-	6,947	
1045300	07/15/24 B	190,507	1.000	0	190,507-	190,507	
1045300	07/16/24 B	7,257	1.000	0	7,257-	7,257	
1045300	07/17/24 B	16,131	1.000	0	16,131-	16,131	
1045300	07/18/24 B	17,357	1.000	0	17,357-	17,357	
1045300	07/22/24 B	5,941	1.000	0	5,941-	5,941	
1045300	07/23/24 B	2,981	1.000	0	2,981-	2,981	
1045300	07/24/24 B	7,511	1.000	0	7,511-	7,511	
1045300	07/26/24 B	15,525	1.000	0	15,525-	15,525	
1045300	07/26/24 B	11,390	1.000	0	11,390-	11,390	
1045300	07/29/24 B	93	1.000	0	93-	93	
1045300	08/02/24 B	697	1.000	0	697-	697	
1045300	08/05/24 B	3,265	1.000	0	3,265-	3,265	
1045300	08/08/24 B	571,039	1.000	0	571,039-	571,039	
1045300	08/12/24 B	908	1.000	0	908-	908	
1045300	08/15/24 B	27,861	1.000	0	27,861-	27,861	
1045300	08/16/24 B	17,861	1.000	0	17,861-	17,861	
1045300	08/19/24 B	1,453	1.000	0	1,453-	1,453	
1045300	08/20/24 B	1,799,419	1.000	0	1,799,419-	1,799,419	
1045300	08/28/24 B	828	1.000	0	828-	828	
1045300	08/29/24 B	12,660	1.000	0	12,660-	12,660	
1045300	08/30/24 B	12,079	1.000	0	12,079-	12,079	
		SUB-TOTAL OF BUYS # 180		**0**	**19,527,541**	**19,527,541**	
1045300	09/11/23 S	744,302	1.000	0	744,302	744,302	0
1045300	09/18/23 S	136,375	1.000	0	136,375	136,375	0
1045300	09/20/23 S	117,687	1.000	0	117,687	117,687	0
1045300	09/26/23 S	5,096	1.000	0	5,096	5,096	0

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045300	10/10/23 S	243,509	1.000	0	243,509	243,509	0
1045300	10/20/23 S	507,579	1.000	0	507,579	507,579	0
1045300	11/10/23 S	827,599	1.000	0	827,599	827,599	0
1045300	11/17/23 S	326,271	1.000	0	326,271	326,271	0
1045300	12/08/23 S	949,572	1.000	0	949,572	949,572	0
1045300	12/18/23 S	497,760	1.000	0	497,760	497,760	0
1045300	12/19/23 S	960,361	1.000	0	960,361	960,361	0
1045300	12/19/23 S	284,139	1.000	0	284,139	284,139	0
1045300	12/20/23 S	150,343	1.000	0	150,343	150,343	0
1045300	12/21/23 S	152,713	1.000	0	152,713	152,713	0
1045300	12/22/23 S	157,988	1.000	0	157,988	157,988	0
1045300	12/26/23 S	161,495	1.000	0	161,495	161,495	0
1045300	12/27/23 S	77,204	1.000	0	77,204	77,204	0
1045300	01/16/24 S	272,266	1.000	0	272,266	272,266	0
1045300	01/17/24 S	628,416	1.000	0	628,416	628,416	0
1045300	01/18/24 S	182,007	1.000	0	182,007	182,007	0
1045300	01/19/24 S	136,759	1.000	0	136,759	136,759	0
1045300	02/08/24 S	453,873	1.000	0	453,873	453,873	0
1045300	02/09/24 S	436,290	1.000	0	436,290	436,290	0
1045300	02/12/24 S	131,747	1.000	0	131,747	131,747	0
1045300	02/13/24 S	1,730	1.000	0	1,730	1,730	0
1045300	02/21/24 S	426,727	1.000	0	426,727	426,727	0
1045300	02/22/24 S	749,855	1.000	0	749,855	749,855	0
1045300	02/23/24 S	383,689	1.000	0	383,689	383,689	0
1045300	02/26/24 S	256,100	1.000	0	256,100	256,100	0
1045300	02/27/24 S	5,300	1.000	0	5,300	5,300	0
1045300	02/28/24 S	181,094	1.000	0	181,094	181,094	0

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045300	03/14/24 S	174,408	1.000	0	174,408	174,408	0
1045300	03/22/24 S	1,988,123	1.000	0	1,988,123	1,988,123	0
1045300	03/28/24 S	106,430	1.000	0	106,430	106,430	0
1045300	04/12/24 S	369,225	1.000	0	369,225	369,225	0
1045300	04/23/24 S	246,094	1.000	0	246,094	246,094	0
1045300	04/24/24 S	134,869	1.000	0	134,869	134,869	0
1045300	04/25/24 S	173,422	1.000	0	173,422	173,422	0
1045300	04/26/24 S	18,147	1.000	0	18,147	18,147	0
1045300	05/13/24 S	494,458	1.000	0	494,458	494,458	0
1045300	05/14/24 S	54,327	1.000	0	54,327	54,327	0
1045300	05/15/24 S	85,080	1.000	0	85,080	85,080	0
1045300	05/16/24 S	75,347	1.000	0	75,347	75,347	0
1045300	05/17/24 S	68,400	1.000	0	68,400	68,400	0
1045300	05/20/24 S	63,655	1.000	0	63,655	63,655	0
1045300	05/24/24 S	729,443	1.000	0	729,443	729,443	0
1045300	06/10/24 S	649,684	1.000	0	649,684	649,684	0
1045300	06/26/24 S	3,323	1.000	0	3,323	3,323	0
1045300	07/11/24 S	126,554	1.000	0	126,554	126,554	0
1045300	07/19/24 S	33,231	1.000	0	33,231	33,231	0
1045300	07/29/24 S	335,602	1.000	0	335,602	335,602	0
1045300	07/30/24 S	527,476	1.000	0	527,476	527,476	0
1045300	07/31/24 S	275,610	1.000	0	275,610	275,610	0
1045300	08/01/24 S	136,305	1.000	0	136,305	136,305	0
1045300	08/09/24 S	742,714	1.000	0	742,714	742,714	0
1045300	08/12/24 S	165,636	1.000	0	165,636	165,636	0
1045300	08/13/24 S	80,167	1.000	0	80,167	80,167	0
1045300	08/21/24 S	1,106,044	1.000	0	1,106,044	1,106,044	0

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045300	08/22/24 S	676,596	1.000	0	676,596	676,596	0
1045300	08/23/24 S	289,579	1.000	0	289,579	289,579	0
1045300	08/26/24 S	46,616	1.000	0	46,616	46,616	0
		SUB-TOTAL OF SALES # 61		**0**	**20,522,411**	**20,522,411**	**0**
		SUB-TOTAL		**0**	**40,049,952**	**40,049,952**	**0**
		GRAND TOTAL		**1,525**	**51,364,976**	**48,578,353**	**2,786,623**

continued

REPORTABLE TRANSACTIONS WORKSHEET

DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS

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

*** NO TRANSACTIONS QUALIFIED FOR THIS SECTION ***

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	BEGINNING MARKET VALUE	114,928,115.65					
	COMPARATIVE VALUE (5%)	5,746,405.78					

CATEGORY 1 - SINGLE TRANSACTION EXCEEDS 5% OF VALUE

	ISSUE: 91282CKQ3 - U.S. TREASURY NOTES 4.375% 5/15/34						
118419-000	08/09/24 S	8,350,000	1.035	0	8,639,077 *	8,392,794	246,283
	ISSUE: 91282CLF6 - U.S. TREASURY NOTES 3.875% 8/15/34						
118419-000	08/09/24 B	8,350,000	0.994	0	8,303,031-*	8,303,031	
	ISSUE: 97181C514 - WILMINGTON US TREASURY MMKT CL SLCT						
118419-000	02/26/24 B	17,005,395	1.000	0	17,005,395-*	17,005,395	
	ISSUE: 97181C514 - WILMINGTON US TREASURY MMKT CL SLCT						
118419-000	02/27/24 S	13,932,043	1.000	0	13,932,043 *	13,932,043	0
	ISSUE: 97181C514 - WILMINGTON US TREASURY MMKT CL SLCT						
118419-000	02/28/24 B	13,213,319	1.000	0	13,213,319-*	13,213,319	
	ISSUE: 97181C514 - WILMINGTON US TREASURY MMKT CL SLCT						
118419-000	02/29/24 S	14,035,169	1.000	0	14,035,169 *	14,035,169	0
	ISSUE: 97181C514 - WILMINGTON US TREASURY MMKT CL SLCT						
118419-000	07/19/24 B	18,000,000	1.000	0	18,000,000-*	18,000,000	
	ISSUE: 97181C514 - WILMINGTON US TREASURY MMKT CL SLCT						
118419-000	07/22/24 S	16,225,903	1.000	0	16,225,903 *	16,225,903	0
	ISSUE: 97181C514 - WILMINGTON US TREASURY MMKT CL SLCT						
118419-000	08/12/24 B	8,833,874	1.000	0	8,833,874-*	8,833,874	
	ISSUE: 97181C514 - WILMINGTON US TREASURY MMKT CL SLCT						
118419-000	08/15/24 S	7,291,330	1.000	0	7,291,330 *	7,291,330	0
	GRAND TOTAL			**0**	**125,479,141**	**125,232,858**	**246,283**

continued

REPORTABLE TRANSACTIONS WORKSHEET

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

BROKER: JP MORGAN SECURITIES LLC

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 608190AM6 - MOHAWK INDS INC 5.85% 9/18/28						
118419-000	09/11/23 B	215,000	1.000	0	214,972-	214,972	
	ISSUE: 87264ABV6 - T MOBILE USA INC 3.375% 4/15/29						
118419-000	09/11/23 B	235,000	0.889	0	209,018-	209,018	
	ISSUE: 46124HAH9 - INTUIT SR NT 5.5% 9/15/53						
118419-000	09/12/23 B	135,000	0.992	0	133,882-	133,882	
	ISSUE: 831641FW0 - SBA SER 10B ABS 5.688% 9/10/33						
118419-000	09/14/23 B	255,000	1.000	0	255,000-	255,000	
	ISSUE: 05606FAL7 - BX TRUST ABS 4.07546% 12/09/41						
118419-000	10/06/23 S	30,000	0.806	0	24,169	25,003	-834
	ISSUE: 42225UAG9 - HEALTHCARE TRUST 3.1% 2/15/30						
118419-000	10/10/23 S	170,000	0.826	0	140,417	144,813	-4,396
	ISSUE: 91282CHT1 - U.S. TREASURY NOTES 3.875% 8/15/33						
118419-000	10/10/23 B	104,000	0.938	0	97,533-	97,533	
	ISSUE: 3132DQ6T8 - FHLMC PL #SD3582 3.5% 10/01/49						
118419-000	10/11/23 B	244,056	0.877	0	214,045-	214,045	
	ISSUE: 3132DQ6T8 - FHLMC PL #SD3582 3.5% 10/01/49						
118419-000	10/17/23 B	244,056	0.863	0	210,575-	210,575	
	ISSUE: 37045XEG7 - GENERAL MTRS FINL CO 5.85% 4/06/30						
118419-000	10/20/23 B	70,000	0.940	0	65,776-	65,776	
	ISSUE: 3137FG6X8 - FHLMC K077 CMO V-M 3.85% 5/25/28						
118419-000	10/24/23 S	205,000	0.940	0	192,636	196,503	-3,867

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 544495UG7 - LOS ANGELES CA 5.716% 7/01/39						
118419-000	12/05/23 B	150,000	1.041	0	156,204-	156,204	
	ISSUE: 69335PEF8 - PFS FINANCING ABS 2.47% 2/16/27						
118419-000	12/05/23 S	425,000	0.963	0	409,046	404,477	4,569
	ISSUE: 544495UG7 - LOS ANGELES CA 5.716% 7/01/39						
118419-000	12/14/23 B	95,000	1.066	0	101,277-	101,277	
	ISSUE: 10373QBX7 - BP CAP MKTS AMER INC 4.699% 4/10/29						
118419-000	01/04/24 B	155,000	1.000	0	154,969-	154,969	
	ISSUE: 55261FAR5 - M&T BANK CORP V-D 5.053% 1/27/34						
118419-000	01/10/24 S	90,000	0.936	0	84,236	81,844	2,391
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/10/24 B	72,000	1.038	0	74,725-	74,725	
	ISSUE: 55261FAR5 - M&T BANK CORP V-D 5.053% 1/27/34						
118419-000	01/11/24 S	150,000	0.937	0	140,552	136,407	4,145
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/11/24 B	120,000	1.039	0	124,688-	124,688	
	ISSUE: 5447122H4 - LOS ANGELES CNTY CA 5.735% 6/01/39						
118419-000	01/22/24 B	125,000	1.042	0	130,238-	130,238	
	ISSUE: 64971M4P4 - NEW YORK NY 5.508% 8/01/37						
118419-000	01/23/24 S	100,000	1.036	0	103,632	101,789	1,843
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/23/24 B	102,000	1.028	0	104,837-	104,837	
	ISSUE: 63743HFN7 - NATIONAL RURAL MTN 4.85% 2/07/29						
118419-000	01/24/24 B	355,000	1.000	0	354,890-	354,890	
	ISSUE: 08162VAE8 - BENCHMARK MTGE CMO 3.717% 3/15/62						
118419-000	01/29/24 S	110,000	0.938	0	103,177	99,624	3,553

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 91282CDZ1 - U.S. TREASURY NOTES 1.5% 2/15/25						
118419-000	01/30/24 S	90,000	0.967	0	87,008	85,451	1,558
	ISSUE: 23311VAJ6 - DCP MIDSTREAM OP 5.625% 7/15/27						
118419-000	02/01/24 S	115,000	1.020	0	117,351	115,123	2,228
	ISSUE: 444859BZ4 - HUMANA INC 5.75% 12/01/28						
118419-000	02/06/24 S	215,000	1.030	0	221,497	219,113	2,384
	ISSUE: 373334KW0 - GEORGIA POWER CO 5.25% 3/15/34						
118419-000	02/20/24 B	205,000	0.997	0	204,342-	204,342	
	ISSUE: 13063A7D0 - CALIFORNIA ST 7.3% 10/01/39						
118419-000	02/21/24 B	115,000	1.166	0	134,106-	134,106	
	ISSUE: 38141GXR0 - GOLDMAN SACHS V-Q 1.992% 1/27/32						
118419-000	03/01/24 B	200,000	0.806	0	161,224-	161,224	
	ISSUE: 14040HCN3 - CAPITAL ONE FINL V-D 3.273% 3/01/30						
118419-000	03/05/24 B	225,000	0.898	0	201,985-	201,985	
	ISSUE: 00206RKA9 - AT&T INC 3.65% 6/01/51						
118419-000	03/08/24 B	25,000	0.736	0	18,400-	18,400	
	ISSUE: 912810TV0 - U.S. TREASURY BONDS 4.75% 11/15/53						
118419-000	03/08/24 S	16,000	1.083	0	17,325	16,880	445
	ISSUE: 502431AT6 - L3HARRIS TECH INC 5.25% 6/01/31						
118419-000	03/11/24 B	250,000	0.999	0	249,815-	249,815	
	ISSUE: 64829JAA1 - NEW RESIDENT ABS 4% 2/25/57						
118419-000	03/11/24 B	273,574	0.950	0	259,810-	259,810	
	ISSUE: 20030NCE9 - COMCAST CORP 3.999% 11/01/49						
118419-000	03/12/24 B	35,000	0.809	0	28,327-	28,327	
	ISSUE: 63743HFN7 - NATIONAL RURAL MTN 4.85% 2/07/29						
118419-000	03/12/24 B	65,000	0.998	0	64,884-	64,884	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 912810TV0 - U.S. TREASURY BONDS 4.75% 11/15/53						
118419-000	03/12/24 S	24,000	1.076	0	25,815	25,319	496
	ISSUE: 857477CA9 - STATE STREET CRP V-D 4.821% 1/26/34						
118419-000	03/13/24 B	100,000	0.974	0	97,417-	97,417	
	ISSUE: 91159HJB7 - US BANCORP MTN V-S 2.491% 11/03/36						
118419-000	03/13/24 B	115,000	0.787	0	90,479-	90,479	
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	03/13/24 S	76,000	0.986	0	74,925	74,266	660
	ISSUE: 46657QAE1 - JP MORGAN MORTG CMO VAR-CPN 5/25/54						
118419-000	03/25/24 B	525,000	0.836	0	438,867-	438,867	
	ISSUE: 15135BAV3 - CENTENE CORP 3.375% 2/15/30						
118419-000	03/27/24 B	70,000	0.887	0	62,112-	62,112	
	ISSUE: 165183DE1 - CHESAPEAKE FUND ABS 5.52% 5/15/36						
118419-000	04/09/24 B	630,000	1.000	0	629,999-	629,999	
	ISSUE: 12505BAE0 - CBRE SERVICES INC 2.5% 4/01/31						
118419-000	04/10/24 B	365,000	0.818	0	298,639-	298,639	
	ISSUE: 83192PAD0 - SMITH & NEPHEW PLC 5.4% 3/20/34						
118419-000	04/11/24 B	135,000	0.969	0	130,822-	130,822	
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	04/11/24 S	129,000	0.954	0	123,079	125,957	-2,878
	ISSUE: 46647PEH5 - JPMORGAN CHASE V-D 5.766% 4/22/35						
118419-000	04/15/24 B	275,000	1.000	0	275,000-	275,000	
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	04/15/24 S	272,000	0.952	0	258,868	265,584	-6,716
	ISSUE: 87612BBS0 - TARGA RESOURCES 4.875% 2/01/31						
118419-000	05/16/24 B	115,000	0.957	0	110,029-	110,029	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 87264ABV6 - T MOBILE USA INC 3.375% 4/15/29						
118419-000	05/21/24 B	30,000	0.921	0	27,635-	27,635	
	ISSUE: 29249EAA7 - ENACT HLDGS INC 6.25% 5/28/29						
118419-000	05/22/24 B	265,000	1.000	0	264,875-	264,875	
	ISSUE: 629209AC1 - NMI HOLDINGS 6% 8/15/29						
118419-000	05/22/24 B	85,000	0.994	0	84,524-	84,524	
	ISSUE: 750236AY7 - RADIAN GROUP INC 6.2% 5/15/29						
118419-000	05/22/24 S	85,000	1.007	0	85,614	84,841	773
	ISSUE: 882722KF7 - TEXAS ST 5.517% 4/01/39						
118419-000	05/30/24 S	170,000	1.010	0	171,644	180,399	-8,755
	ISSUE: 91282CKQ3 - U.S. TREASURY NOTES 4.625% 5/15/34						
118419-000	05/30/24 B	210,000	0.985	0	206,850-	206,850	
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	06/21/24 S	283,000	0.961	0	271,868	269,737	2,131
	ISSUE: 29669JAA7 - ESSENT GROUP LTD 6.25% 7/01/29						
118419-000	06/26/24 B	240,000	0.996	0	239,117-	239,117	
	ISSUE: 46124HAH9 - INTUIT SR NT 5.5% 9/15/53						
118419-000	06/26/24 S	255,000	1.014	0	258,565	262,773	-4,208
	ISSUE: 912810TX6 - U.S. TREASURY BONDS 4.25% 2/15/54						
118419-000	06/26/24 B	234,000	0.967	0	226,212-	226,212	
	ISSUE: 13063BN81 - CALIFORNIA ST 4.988% 4/01/39						
118419-000	07/11/24 B	215,000	0.978	0	210,313-	210,313	
	ISSUE: 73358WJA3 - PORT AUTH OF NY & NJ 4.458% 10/01/62						
118419-000	07/11/24 S	75,000	0.894	0	67,079	67,514	-434
	ISSUE: 912810TX6 - U.S. TREASURY BONDS 4.25% 2/15/54						
118419-000	07/11/24 B	68,000	0.974	0	66,236-	66,236	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 08162VAE8 - BENCHMARK MTGE CMO 3.717% 3/15/62						
118419-000	07/16/24 S	250,000	0.941	0	235,273	226,418	8,856
	ISSUE: 89183FAP3 - TOWD POINT CMO V-M 5.1% 7/25/65						
118419-000	07/17/24 B	590,000	0.992	0	585,126-	585,126	
	ISSUE: 16144YAF5 - CHASE AUTO OWNE ABS 5.46% 7/25/30						
118419-000	07/24/24 B	270,000	1.000	0	269,941-	269,941	
	ISSUE: 46654WAE1 - JP MORGAN CMO V-M 2.5% 7/25/52						
118419-000	07/30/24 B	234,050	0.813	0	190,239-	190,239	
	ISSUE: 30303M8T2 - META PLATFORMS INC 4.55% 8/15/31						
118419-000	08/08/24 B	65,000	0.999	0	64,928-	64,928	
	ISSUE: 882722KF7 - TEXAS ST 5.517% 4/01/39						
118419-000	08/13/24 B	160,000	1.069	0	171,077-	171,077	
	ISSUE: 13063A7D0 - CALIFORNIA ST 7.3% 10/01/39						
118419-000	08/14/24 S	250,000	1.187	0	296,818	293,307	3,511
	ISSUE: 13063BBU5 - CALIFORNIA ST 7.35% 11/01/39						
118419-000	08/14/24 B	115,000	1.189	0	136,750-	136,750	
	ISSUE: 13063DGE2 - CALIFORNIA ST 4.6% 4/01/38						
118419-000	08/14/24 B	350,000	0.979	0	342,720-	342,720	
	ISSUE: 91412GHA6 - UNIV OF CALIFORNIA 4.858% 5/15/12						
118419-000	08/14/24 B	50,000	0.948	0	47,385-	47,385	
	ISSUE: 64971M4P4 - NEW YORK NY 5.508% 8/01/37						
118419-000	08/19/24 B	50,000	1.046	0	52,293-	52,293	
	ISSUE: 83405YAA0 - SOCIAL PROFESSI ABS 1.03% 8/17/43						
118419-000	08/22/24 B	324,088	0.870	0	281,956-	281,956	
	ISSUE: 86364LAD4 - STRUCTURED ASSE ABS FLT-CPN 8/25/37						
118419-000	08/22/24 B	490,000	0.993	0	486,325-	486,325	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 049468AB7 - ATLASSIAN CORP 5.5% 5/15/34						
118419-000	08/27/24 B	65,000	1.037	0	67,380-	67,380	
	ISSUE: 17275RBU5 - CISCO SYSTEMS INC 5.3% 2/26/54						
118419-000	08/27/24 S	270,000	1.045	0	282,118	277,763	4,355
	ISSUE: 912810UA4 - U.S. TREASURY BONDS 4.625% 5/15/54						
118419-000	08/27/24 B	238,000	1.082	0	257,412-	257,412	
	ISSUE: 91282CLF6 - U.S. TREASURY NOTES 3.875% 8/15/34						
118419-000	08/27/24 S	60,000	1.003	0	60,197	59,670	527
	SUB-TOTAL			**0**	**14,191,089**	**14,178,755**	**12,335**
	BROKER: RBC CAPITAL MARKETS, LLC						
	ISSUE: 88258MAB1 - TX NATURAL GAS 5.169% 4/01/41						
118419-000	09/13/23 B	45,000	0.982	0	44,173-	44,173	
	ISSUE: 91282CHT1 - U.S. TREASURY NOTES 3.875% 8/15/33						
118419-000	09/18/23 B	44,000	0.964	0	42,431-	42,431	
	ISSUE: 88258MAB1 - TX NATURAL GAS 5.169% 4/01/41						
118419-000	09/27/23 B	25,000	0.955	0	23,868-	23,868	
	ISSUE: 404119CQ0 - HCA INC 5.5% 6/01/33						
118419-000	10/04/23 S	135,000	0.931	0	125,719	132,624	-6,905
	ISSUE: 91282CHT1 - U.S. TREASURY NOTES 3.875% 8/15/33						
118419-000	10/04/23 B	122,000	0.933	0	113,784-	113,784	
	ISSUE: 404119CQ0 - HCA INC 5.5% 6/01/33						
118419-000	10/10/23 S	145,000	0.937	0	135,852	142,448	-6,596
	ISSUE: 91282CHT1 - U.S. TREASURY NOTES 3.875% 8/15/33						
118419-000	10/10/23 B	132,000	0.939	0	123,936-	123,936	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 89788MAP7 - TRUIST FIN MTN V-D 5.867% 6/08/34						
118419-000	11/08/23 S	225,000	0.944	0	212,465	222,935	-10,469
	ISSUE: 89788MAQ5 - TRUIST FIN MTN V-D 7.161% 10/30/29						
118419-000	11/08/23 B	290,000	1.025	0	297,378-	297,378	
	ISSUE: 91282CHT1 - U.S. TREASURY NOTES 3.875% 8/15/33						
118419-000	11/08/23 B	201,000	0.946	0	190,196-	190,196	
	ISSUE: 716973AF9 - PFIZER INVT ENTERPRI 5.11% 5/19/43						
118419-000	11/16/23 S	235,000	0.932	0	218,910	228,730	-9,821
	ISSUE: 444859BZ4 - HUMANA INC 5.75% 12/01/28						
118419-000	11/28/23 B	215,000	1.019	0	219,113-	219,113	
	ISSUE: 78016FZX5 - ROYAL BK CA MTN CONV 5% 2/01/33						
118419-000	11/30/23 S	115,000	0.964	0	110,808	111,476	-668
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	11/30/23 B	99,000	1.012	0	100,238-	100,238	
	ISSUE: 161175BK9 - CHARTER COMM OPT LLC 4.2% 3/15/28						
118419-000	12/05/23 S	300,000	0.947	0	284,214	279,423	4,791
	ISSUE: 161175CD4 - CHARTER COMM OPT LLC 2.25% 1/15/29						
118419-000	12/05/23 B	300,000	0.847	0	254,220-	254,220	
	ISSUE: 91282CCR0 - U.S. TREASURY NOTES 1% 7/31/28						
118419-000	12/19/23 S	61,000	0.876	0	53,432	52,093	1,339
	ISSUE: 91282CCR0 - U.S. TREASURY NOTES 1% 7/31/28						
118419-000	01/02/24 S	253,000	0.877	0	221,879	216,058	5,821
	ISSUE: 89788MAS1 - TRUIST FIN MTN V-D 5.711% 1/24/35						
118419-000	01/24/24 B	240,000	1.001	0	240,197-	240,197	
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/24/24 S	222,000	1.030	0	228,729	229,842	-1,113

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 91159HJN1 - US BANCORP 5.836% 6/12/34						
118419-000	01/26/24 S	350,000	1.023	0	358,054	355,250	2,804
	ISSUE: 91159HJR2 - US BANCORP V-D 5.678% 1/23/35						
118419-000	01/26/24 B	435,000	1.012	0	440,316-	440,316	
	ISSUE: 91282CEE7 - U.S. TREASURY NOTES 2.375% 3/31/29						
118419-000	02/02/24 S	176,000	0.924	0	162,697	160,522	2,175
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	02/20/24 S	335,000	1.017	0	340,575	346,426	-5,851
	ISSUE: 13063BBU5 - CALIFORNIA ST 7.35% 11/01/39						
118419-000	02/21/24 B	50,000	1.173	0	58,665-	58,665	
	ISSUE: 750236AY7 - RADIAN GROUP INC 6.2% 5/15/29						
118419-000	02/28/24 B	285,000	0.998	0	284,467-	284,467	
	ISSUE: 00287YDW6 - ABBVIE INC 5.4% 3/15/54						
118419-000	03/13/24 B	225,000	1.028	0	231,217-	231,217	
	ISSUE: 110122EB0 - BRISTOL-MYERS SQUIBB 6.25% 11/15/53						
118419-000	03/13/24 S	225,000	1.125	0	253,089	250,696	2,393
	ISSUE: 89788MAS1 - TRUIST FIN MTN V-D 5.711% 1/24/35						
118419-000	03/13/24 B	60,000	1.005	0	60,274-	60,274	
	ISSUE: 49327M3H5 - KEY BANK MTN 5% 1/26/33						
118419-000	03/19/24 S	185,000	0.917	0	169,567	160,689	8,878
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	03/19/24 B	150,000	0.975	0	146,273-	146,273	
	ISSUE: 010268CX6 - ALABAMA FEDERAL AID 2.65% 9/01/37						
118419-000	03/20/24 S	175,000	0.803	0	140,467	135,109	5,359
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	03/20/24 B	181,000	0.978	0	176,956-	176,956	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 88258MAB1 - TX NATURAL GAS 5.169% 4/01/41						
118419-000	03/26/24 B	50,000	1.012	0	50,601-	50,601	
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	03/27/24 S	62,000	0.962	0	59,665	59,390	275
	ISSUE: 89788MAP7 - TRUIST FIN MTN V-D 5.867% 6/08/34						
118419-000	04/17/24 B	300,000	0.977	0	293,085-	293,085	
	ISSUE: 89788MAS1 - TRUIST FIN MTN V-D 5.711% 1/24/35						
118419-000	04/17/24 S	300,000	0.968	0	290,406	300,470	-10,064
	ISSUE: 912810TV0 - U.S. TREASURY BONDS 4.75% 11/15/53						
118419-000	04/29/24 S	20,000	1.001	0	20,017	21,127	-1,110
	ISSUE: 760759BH2 - REPUBLIC SVCS INC 5% 12/15/33						
118419-000	04/30/24 S	250,000	0.962	0	240,563	246,971	-6,408
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	04/30/24 B	240,000	0.946	0	227,100-	227,100	
	ISSUE: 341271AH7 - FLORIDA ST 5.526% 7/01/34						
118419-000	05/02/24 B	30,000	1.001	0	30,040-	30,040	
	ISSUE: 341271AH7 - FLORIDA ST 5.526% 7/01/34						
118419-000	05/02/24 B	50,000	1.002	0	50,074-	50,074	
	ISSUE: 629209AC1 - NMI HOLDINGS 6% 8/15/29						
118419-000	05/07/24 B	365,000	0.988	0	360,452-	360,452	
	ISSUE: 91282CEE7 - U.S. TREASURY NOTES 2.375% 3/31/29						
118419-000	05/07/24 B	105,000	0.907	0	95,279-	95,279	
	ISSUE: 91282CGC9 - U.S. TREASURY NOTES 3.875% 12/31/27						
118419-000	05/07/24 S	309,000	0.977	0	301,794	303,992	-2,198
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	05/07/24 S	82,000	0.950	0	77,855	78,280	-425

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 00287YDW6 - ABBVIE INC 5.4% 3/15/54						
118419-000	05/08/24 S	225,000	0.990	0	222,764	231,217	-8,453
	ISSUE: 191216DS6 - COCA-COLA CO/THE 5.3% 5/13/54						
118419-000	05/08/24 B	255,000	0.990	0	252,465-	252,465	
	ISSUE: 912810TV0 - U.S. TREASURY BONDS 4.75% 11/15/53						
118419-000	05/08/24 B	201,000	1.020	0	204,957-	204,957	
	ISSUE: 912810TV0 - U.S. TREASURY BONDS 4.75% 11/15/53						
118419-000	05/08/24 S	15,000	1.020	0	15,295	15,334	-38
	ISSUE: 06051GLH0 - BANK OF AMER CRP V-D 5.288% 4/25/34						
118419-000	05/23/24 S	330,000	0.985	0	324,994	324,459	535
	ISSUE: 06051GMA4 - BANK OF AMERICA V-Q 5.468% 1/23/35						
118419-000	05/23/24 B	330,000	0.994	0	328,093-	328,093	
	ISSUE: 7591EPAU4 - REGIONS FINAN V-D 5.722% 6/06/30						
118419-000	06/03/24 B	290,000	1.000	0	290,000-	290,000	
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	06/25/24 S	155,000	0.960	0	148,836	147,736	1,100
	ISSUE: 89115A2H4 - TORONTO DOM MTN CONV 4.693% 9/15/27						
118419-000	06/27/24 B	255,000	0.987	0	251,555-	251,555	
	ISSUE: 89115A2M3 - TORONTO DOM BK CONV 5.156% 1/10/28						
118419-000	06/27/24 S	255,000	1.002	0	255,385	252,606	2,780
	ISSUE: 91282CLF6 - U.S. TREASURY NOTES 3.875% 8/15/34						
118419-000	08/13/24 S	187,000	1.001	0	187,183	185,948	1,234
	ISSUE: 571748BP6 - MARSH & MCLENNAN COS 2.375% 12/15/31						
118419-000	08/28/24 B	300,000	0.870	0	260,874-	260,874	
	ISSUE: 571748BW1 - MARSH & MCLENNAN COS 5.15% 3/15/34						
118419-000	08/28/24 S	255,000	1.040	0	265,299	255,284	10,015

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	08/28/24 S	51,000	0.990	0	50,482	48,767	1,715
	SUB-TOTAL			**0**	**11,219,272**	**11,238,179**	**-18,907**
	BROKER: WELLS FARGO SECURITIES, LLC						
	ISSUE: 444859BN1 - HUMANA INC 4.875% 4/01/30						
118419-000	09/08/23 B	215,000	0.963	0	207,133-	207,133	
	ISSUE: 54628CG30 - LOUISIANA ST LOCAL 5.197% 9/01/39						
118419-000	09/28/23 B	34,276	0.971	0	33,274-	33,274	
	ISSUE: 87342RAH7 - TACO BELL FUND ABS 2.294% 8/25/51						
118419-000	11/02/23 B	284,925	0.814	0	231,991-	231,991	
	ISSUE: 91282CEE7 - U.S. TREASURY NOTES 2.375% 3/31/29						
118419-000	11/02/23 S	265,000	0.890	0	235,840	239,699	-3,859
	ISSUE: 912828Z78 - U.S. TREASURY NOTES 1.5% 1/31/27						
118419-000	11/02/23 S	32,000	0.904	0	28,915	28,975	-60
	ISSUE: 749407AA0 - WOODWARD CAPITA CMO 7.113% 11/25/43						
118419-000	11/13/23 B	335,000	1.000	0	334,994-	334,994	
	ISSUE: 502431AQ2 - L3HARRIS TECH INC 5.4% 7/31/33						
118419-000	12/18/23 S	270,000	1.029	0	277,790	270,454	7,336
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	12/18/23 B	243,000	1.045	0	253,859-	253,859	
	ISSUE: 46266TAE8 - IQVIA INC 6.25% 2/01/29						
118419-000	01/04/24 B	50,000	1.036	0	51,776-	51,776	
	ISSUE: 010268CX6 - ALABAMA FEDERAL AID 2.65% 9/01/37						
118419-000	01/10/24 S	125,000	0.790	0	98,710	96,506	2,204

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 865483HB0 - SULPHUR SPRINGS CA 2.971% 9/01/39						
118419-000	01/10/24 S	70,000	0.769	0	53,836	51,771	2,064
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/10/24 B	123,000	1.038	0	127,651-	127,651	
	ISSUE: 30225VAS6 - EXTRA SPACE STORAGE 5.4% 2/01/34						
118419-000	01/16/24 B	145,000	0.997	0	144,630-	144,630	
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/16/24 S	135,000	1.033	0	139,514	140,307	-792
	ISSUE: 02666TAG2 - AMERICAN HOMES 4 REN 5.5% 2/01/34						
118419-000	01/23/24 B	345,000	0.999	0	344,631-	344,631	
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/23/24 S	325,000	1.028	0	334,242	337,775	-3,533
	ISSUE: 64971M4P4 - NEW YORK NY 5.508% 8/01/37						
118419-000	01/24/24 S	50,000	1.038	0	51,907	50,895	1,012
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/24/24 B	51,000	1.030	0	52,530-	52,530	
	ISSUE: 91282CEE7 - U.S. TREASURY NOTES 2.375% 3/31/29						
118419-000	01/29/24 B	107,000	0.923	0	98,799-	98,799	
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	01/29/24 B	554,000	0.914	0	506,520-	506,520	
	ISSUE: 13077DRV6 - CALIFORNIA ST UNIV 2.939% 11/01/52						
118419-000	02/07/24 S	25,000	0.684	0	17,104	17,324	-220
	ISSUE: 544525NZ7 - LOS ANGELES CA 6.008% 7/01/39						
118419-000	02/07/24 B	95,000	1.061	0	100,822-	100,822	
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	02/07/24 S	81,000	1.033	0	83,683	83,763	-80

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 571748BW1 - MARSH & MCLENNAN COS 5.15% 3/15/34						
118419-000	02/14/24 B	175,000	0.999	0	174,732-	174,732	
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	02/14/24 S	171,000	0.978	0	167,286	167,353	-67
	ISSUE: 30225VAS6 - EXTRA SPACE STORAGE 5.4% 2/01/34						
118419-000	02/21/24 S	145,000	0.980	0	142,162	144,630	-2,468
	ISSUE: 91282CCR0 - U.S. TREASURY NOTES 1% 7/31/28						
118419-000	03/04/24 S	322,000	0.870	0	280,190	276,832	3,359
	ISSUE: 29717PAZ0 - ESSEX PORTFOLIO LP 2.55% 6/15/31						
118419-000	04/08/24 B	60,000	0.822	0	49,324-	49,324	
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	04/08/24 S	41,000	0.966	0	39,597	40,033	-436
	ISSUE: 341271AF1 - FLORIDA ST BRD 2.154% 7/01/30						
118419-000	05/10/24 S	150,000	0.840	0	125,933	123,525	2,408
	ISSUE: 91282CKP5 - U.S. TREASURY NOTES 4.625% 4/30/29						
118419-000	05/10/24 B	159,000	1.005	0	159,745-	159,745	
	ISSUE: 341271AH7 - FLORIDA ST 5.526% 7/01/34						
118419-000	05/14/24 B	185,000	1.009	0	186,608-	186,608	
	ISSUE: 915217RY1 - UNIVERSITY VA UNIV 6.2% 9/01/39						
118419-000	05/21/24 B	225,000	1.082	0	243,389-	243,389	
	ISSUE: 00914AAK8 - AIR LEASE CORP 3.125% 12/01/30						
118419-000	05/29/24 S	340,000	0.862	0	292,961	283,363	9,598
	ISSUE: 874054AN9 - TAKE-TWO INTERAC 5.6% 6/12/34						
118419-000	06/10/24 B	155,000	0.998	0	154,684-	154,684	
	ISSUE: 91282CKQ3 - U.S. TREASURY NOTES 4.375% 5/15/34						
118419-000	06/10/24 S	149,000	0.992	0	147,789	148,491	-702

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 95000U3D3 - WELLS FARGO CO V-D 5.389% 4/24/34						
118419-000	06/18/24 B	70,000	0.998	0	69,882-	69,882	
	ISSUE: 10373QAE0 - BP CAP MARKETS AMER 4.234% 11/06/28						
118419-000	06/21/24 B	255,000	0.972	0	247,847-	247,847	
	ISSUE: 94106LBY4 - WASTE MANAGEMENT 4.95% 7/03/31						
118419-000	06/24/24 B	165,000	0.994	0	163,998-	163,998	
	ISSUE: 91282CDZ1 - U.S. TREASURY NOTES 1.5% 2/15/25						
118419-000	07/05/24 S	1,669,000	0.978	0	1,631,773	1,607,013	24,761
	ISSUE: 171239AK2 - CHUBB INA HLDGS MTN 5% 3/15/34						
118419-000	07/29/24 B	50,000	1.003	0	50,141-	50,141	
	ISSUE: 91282CKQ3 - U.S. TREASURY NOTES 4.375% 5/15/34						
118419-000	07/29/24 S	47,000	1.015	0	47,720	47,197	523
	ISSUE: 69352PAT0 - PPL CAP FDG INC 5.25% 9/01/34						
118419-000	08/06/24 B	245,000	0.995	0	243,741-	243,741	
	ISSUE: 91282CKQ3 - U.S. TREASURY NOTES 4.375% 5/15/34						
118419-000	08/06/24 S	225,000	1.039	0	233,859	225,947	7,912
	ISSUE: 404121AK1 - HCA INC 5.45% 9/15/34						
118419-000	08/13/24 B	350,000	1.013	0	354,697-	354,697	
	ISSUE: 91282CLF6 - U.S. TREASURY NOTES 3.875% 8/15/34						
118419-000	08/13/24 S	325,000	1.000	0	325,051	323,172	1,879
	ISSUE: 501044DU2 - KROGER CO 4.9% 9/15/31						
118419-000	08/20/24 B	260,000	1.000	0	259,899-	259,899	
	ISSUE: 14149YBP2 - CARDINAL HEALTH 5.45% 2/15/34						
118419-000	08/22/24 S	270,000	1.038	0	280,260	270,938	9,322
	ISSUE: 74834LBG4 - QUEST DIAGNOSTICS 5% 12/15/34						
118419-000	08/22/24 B	270,000	0.999	0	269,738-	269,738	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	SUB-TOTAL			**0**	**10,153,157**	**10,092,998**	**60,162**
	BROKER: GOLDMAN SACHS & CO.						
	ISSUE: 055451BD9 - BHP BILLITON FIN 5.25% 9/08/30						
118419-000	09/13/23 B	270,000	0.995	0	268,750-	268,750	
	ISSUE: 16411QAG6 - CHENIERE ENERGY 4.5% 10/01/29						
118419-000	09/13/23 S	340,000	0.916	0	311,491	313,718	-2,227
	ISSUE: 015271AG4 - ALEXANDRIA REAL 4.5% 7/30/29						
118419-000	09/20/23 S	240,000	0.939	0	225,235	227,381	-2,146
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	09/20/23 S	205,000	0.947	0	194,069	196,070	-2,000
	ISSUE: 91282CEE7 - U.S. TREASURY NOTES 2.375% 3/31/29						
118419-000	10/10/23 B	187,000	0.890	0	166,415-	166,415	
	ISSUE: 015271AR0 - ALEXANDRIA REAL EST 3.375% 8/15/31						
118419-000	11/01/23 S	40,000	0.818	0	32,732	34,536	-1,804
	ISSUE: 91282CCR0 - U.S. TREASURY NOTES 1% 7/31/28						
118419-000	11/08/23 S	322,000	0.849	0	273,398	274,996	-1,598
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	11/09/23 S	217,000	0.880	0	190,867	195,130	-4,263
	ISSUE: 91282CCR0 - U.S. TREASURY NOTES 1% 7/31/28						
118419-000	11/14/23 B	105,000	0.853	0	89,578-	89,578	
	ISSUE: 20030NCE9 - COMCAST CORP 3.999% 11/01/49						
118419-000	11/30/23 B	115,000	0.782	0	89,966-	89,966	
	ISSUE: 20030NEF4 - COMCAST CORP 5.35% 5/15/53						
118419-000	11/30/23 S	115,000	0.963	0	110,696	112,536	-1,840

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 46124HAH9 - INTUIT SR NT 5.5% 9/15/53						
118419-000	12/21/23 B	80,000	1.095	0	87,580-	87,580	
	ISSUE: 912810TT5 - U.S. TREASURY BONDS 4.125% 8/15/53						
118419-000	12/21/23 S	76,000	1.016	0	77,211	71,283	5,929
	ISSUE: 874054AK5 - TAKE-TWO INTERACTIVE 4.95% 3/28/28						
118419-000	01/04/24 B	40,000	1.001	0	40,056-	40,056	
	ISSUE: 055451BD9 - BHP BILLITON FIN 5.25% 9/08/30						
118419-000	01/16/24 B	15,000	1.030	0	15,442-	15,442	
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/23/24 B	83,000	1.029	0	85,380-	85,380	
	ISSUE: 756109BZ6 - REALTY INCOME CORP 3.2% 1/15/27						
118419-000	02/05/24 S	160,000	0.949	0	151,830	150,383	1,448
	ISSUE: 912810TQ1 - U.S. TREASURY BONDS 3.875% 2/15/43						
118419-000	02/09/24 S	278,000	0.919	0	255,434	255,755	-321
	ISSUE: 14149YBP2 - CARDINAL HEALTH 5.45% 2/15/34						
118419-000	02/14/24 B	120,000	0.999	0	119,918-	119,918	
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	02/14/24 S	171,000	1.018	0	173,993	176,832	-2,840
	ISSUE: 23311VAJ6 - DCP MIDSTREAM OP 5.625% 7/15/27						
118419-000	02/16/24 S	70,000	1.009	0	70,608	70,075	533
	ISSUE: 29444UBH8 - EQUINIX INC 2.15% 7/15/30						
118419-000	02/20/24 S	175,000	0.834	0	145,873	141,202	4,671
	ISSUE: 91282CCR0 - U.S. TREASURY NOTES 1% 7/31/28						
118419-000	02/20/24 B	175,000	0.869	0	152,106-	152,106	
	ISSUE: 037833EQ9 - APPLE INC 3.95% 8/08/52						
118419-000	02/21/24 S	160,000	0.828	0	132,421	135,557	-3,136

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 23311VAJ6 - DCP MIDSTREAM OP 5.625% 7/15/27						
118419-000	02/21/24 S	30,000	1.010	0	30,287	30,032	255
	ISSUE: 912810TV0 - U.S. TREASURY BONDS 4.75% 11/15/53						
118419-000	02/26/24 B	575,000	1.056	0	606,939-	606,939	
	ISSUE: 28622HAC5 - ELEVANCE HEALTH INC 5.125% 2/15/53						
118419-000	02/27/24 B	20,000	0.948	0	18,961-	18,961	
	ISSUE: 29273VAQ3 - ENERGY TRANSFER LP 5.75% 2/15/33						
118419-000	02/28/24 B	50,000	1.005	0	50,250-	50,250	
	ISSUE: 49456BAV3 - KINDER MORGAN INC 4.8% 2/01/33						
118419-000	02/28/24 B	50,000	0.945	0	47,260-	47,260	
	ISSUE: 91282CDZ1 - U.S. TREASURY NOTES 1.5% 2/15/25						
118419-000	02/28/24 B	3,600,000	0.967	0	3,479,344-	3,479,344	
	ISSUE: 89236TLL7 - TOYOTA MTR CRED 4.65% 1/05/29						
118419-000	03/04/24 B	50,000	0.992	0	49,599-	49,599	
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	03/04/24 S	605,000	0.960	0	580,847	579,431	1,417
	ISSUE: 00287YDT3 - ABBVIE INC 4.95% 3/15/31						
118419-000	03/13/24 B	50,000	1.009	0	50,470-	50,470	
	ISSUE: 110122EG9 - BRISTOL-MYERS 5.1% 2/22/31						
118419-000	03/13/24 S	50,000	1.013	0	50,637	49,922	716
	ISSUE: 571748BW1 - MARSH & MCLENNAN COS 5.15% 3/15/34						
118419-000	03/13/24 B	80,000	1.007	0	80,552-	80,552	
	ISSUE: 29250NBZ7 - ENBRIDGE INC 6.7% 11/15/53						
118419-000	03/26/24 S	235,000	1.122	0	263,576	258,394	5,182
	ISSUE: 912810TV0 - U.S. TREASURY BONDS 4.75% 11/15/53						
118419-000	03/26/24 B	209,000	1.058	0	221,148-	221,148	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 638961AA0 - NAVIENT STUDENT ABS 5.51% 10/15/71						
118419-000	04/03/24 B	44,561	1.001	0	44,587-	44,587	
	ISSUE: 91282CGE5 - U.S. TREASURY NOTES 3.875% 1/15/26						
118419-000	04/09/24 S	290,000	0.984	0	285,446	284,516	930
	ISSUE: 912828Z78 - U.S. TREASURY NOTES 1.5% 1/31/27						
118419-000	04/09/24 S	350,000	0.920	0	321,836	318,598	3,238
	ISSUE: 91282CDZ1 - U.S. TREASURY NOTES 1.5% 2/15/25						
118419-000	04/11/24 S	1,517,000	0.969	0	1,469,890	1,460,658	9,232
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	04/15/24 S	85,000	0.951	0	80,793	82,995	-2,202
	ISSUE: 38141GA95 - GOLDMAN SACHS V-D 5.851% 4/25/35						
118419-000	04/18/24 B	290,000	1.000	0	290,000-	290,000	
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	04/18/24 S	287,000	0.951	0	272,829	279,750	-6,920
	ISSUE: 75524KPG3 - CITIZENS BK NA V-D 4.575% 8/09/28						
118419-000	05/02/24 B	58,000	0.954	0	55,338-	55,338	
	ISSUE: 14040HCG8 - CAPITAL ONE FIN V-S 2.359% 7/29/32						
118419-000	05/21/24 S	305,000	0.781	0	238,168	217,572	20,597
	ISSUE: 14040HDF9 - CAPITAL ONE FIN V-D 6.051% 2/01/35						
118419-000	05/21/24 B	185,000	1.012	0	187,129-	187,129	
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	05/29/24 S	247,000	0.941	0	232,402	235,424	-3,022
	ISSUE: 37190AAB5 - GENPACT LUXEMBOURG 6% 6/04/29						
118419-000	05/30/24 B	175,000	0.997	0	174,419-	174,419	
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	06/17/24 S	116,000	0.960	0	111,297	110,564	733

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 874054AN9 - TAKE-TWO INTERAC 5.6% 6/12/34						
118419-000	07/09/24 B	70,000	1.007	0	70,489-	70,489	
	ISSUE: 91282CKQ3 - U.S. TREASURY NOTES 4.375% 5/15/34						
118419-000	07/09/24 S	65,000	1.006	0	65,406	64,779	627
	ISSUE: 808513CH6 - CHARLES SCHWAB 6.136% 8/24/34						
118419-000	07/11/24 B	235,000	1.058	0	248,642-	248,642	
	ISSUE: 808513CJ2 - CHARLES SCHWAB V-D 6.196% 11/17/29						
118419-000	07/11/24 S	235,000	1.048	0	246,402	235,000	11,402
	ISSUE: 06051GMA4 - BANK OF AMERICA V-Q 5.468% 1/23/35						
118419-000	07/12/24 S	330,000	1.013	0	334,320	328,093	6,227
	ISSUE: 91282CKQ3 - U.S. TREASURY NOTES 4.375% 5/15/34						
118419-000	07/12/24 B	306,000	1.015	0	310,494-	310,494	
	ISSUE: 42225UAG9 - HEALTHCARE TRUST 3.1% 2/15/30						
118419-000	07/15/24 S	325,000	0.886	0	287,914	279,356	8,558
	ISSUE: 91282CEE7 - U.S. TREASURY NOTES 2.375% 3/31/29						
118419-000	07/24/24 S	52,000	0.926	0	48,133	47,663	469
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	07/24/24 S	246,000	0.965	0	237,265	235,231	2,034
	ISSUE: 91282CKF7 - U.S. TREASURY NOTES 4.125% 3/31/31						
118419-000	08/07/24 S	260,000	1.017	0	264,428	257,265	7,163
	ISSUE: 12505BAE0 - CBRE SERVICES INC 2.5% 4/01/31						
118419-000	08/22/24 B	35,000	0.864	0	30,225-	30,225	
	ISSUE: 11271LAL6 - BROOKFIELD FINANCE 5.968% 3/04/54						
118419-000	08/27/24 S	95,000	1.064	0	101,121	96,363	4,758
	ISSUE: 172967ML2 - CITIGROUP INC V-Q 2.666% 1/29/31						
118419-000	08/27/24 B	235,000	0.905	0	212,623-	212,623	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 912810UA4 - U.S. TREASURY BONDS 4.625% 5/15/54						
118419-000	08/27/24 B	79,000	1.084	0	85,653-	85,653	
	SUB-TOTAL			**0**	**15,298,168**	**15,236,373**	**61,797**
	BROKER: HSBC SECURITIES, INC.						
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	09/07/23 S	14,000	0.897	0	12,552	12,723	-171
	ISSUE: 91282CHT1 - U.S. TREASURY NOTES 3.875% 8/15/33						
118419-000	09/18/23 B	51,000	0.965	0	49,213-	49,213	
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	10/04/23 S	86,000	0.867	0	74,598	78,156	-3,558
	ISSUE: 91282CHT1 - U.S. TREASURY NOTES 3.875% 8/15/33						
118419-000	10/05/23 S	122,000	0.934	0	113,908	113,876	32
	ISSUE: 912810TA6 - U.S. TREASURY BONDS 1.75% 8/15/41						
118419-000	10/18/23 S	19,000	0.598	0	11,369	12,766	-1,397
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	10/24/23 S	173,000	0.924	0	159,876	165,464	-5,587
	ISSUE: 91282CHT1 - U.S. TREASURY NOTES 3.875% 8/15/33						
118419-000	10/24/23 S	83,000	0.926	0	76,885	77,744	-859
	ISSUE: 912810TN8 - U.S. TREASURY BONDS 3.625% 2/15/53						
118419-000	10/26/23 S	70,000	0.780	0	54,567	63,066	-8,499
	ISSUE: 91282CGT2 - U.S. TREASURY NOTES 3.625% 3/31/28						
118419-000	11/09/23 S	206,000	0.958	0	197,438	198,484	-1,046
	ISSUE: 91282CHT1 - U.S. TREASURY NOTES 3.875% 8/15/33						
118419-000	11/14/23 S	11,000	0.953	0	10,479	10,327	152

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 912810TR9 - U.S. TREASURY BONDS 3.625% 5/15/53						
118419-000	11/17/23 S	645,000	0.840	0	541,800	535,062	6,738
	ISSUE: 912810TT5 - U.S. TREASURY BONDS 4.125% 8/15/53						
118419-000	11/17/23 B	603,000	0.920	0	554,923-	554,923	
	ISSUE: 91282CHT1 - U.S. TREASURY NOTES 3.875% 8/15/33						
118419-000	11/20/23 S	36,000	0.953	0	34,321	33,854	467
	ISSUE: 91282CHT1 - U.S. TREASURY NOTES 3.875% 8/15/33						
118419-000	11/29/23 S	5,000	0.966	0	4,830	4,702	128
	ISSUE: 375558CA9 - GILEAD SCIENCES 5.55% 10/15/53						
118419-000	11/30/23 S	80,000	1.008	0	80,624	79,820	804
	ISSUE: 912810TT5 - U.S. TREASURY BONDS 4.125% 8/15/53						
118419-000	11/30/23 B	75,000	0.935	0	70,125-	70,125	
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	11/30/23 S	60,000	0.896	0	53,763	53,953	-190
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	12/04/23 B	170,000	1.017	0	172,816-	172,816	
	ISSUE: 760759BH2 - REPUBLIC SVCS INC 5% 12/15/33						
118419-000	12/12/23 B	335,000	0.989	0	331,211-	331,211	
	ISSUE: 91282CHT1 - U.S. TREASURY NOTES 3.875% 8/15/33						
118419-000	12/12/23 S	256,000	0.973	0	249,171	240,742	8,429
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	12/12/23 B	243,000	1.024	0	248,733-	248,733	
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	12/13/23 S	39,000	0.916	0	35,738	35,014	725
	ISSUE: 58933YBM6 - MERCK & CO INC 5% 5/17/53						
118419-000	12/21/23 S	155,000	1.029	0	159,515	151,392	8,124

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 912810TT5 - U.S. TREASURY BONDS 4.125% 8/15/53						
118419-000	12/21/23 B	141,000	1.015	0	143,115-	143,115	
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/10/24 B	227,000	1.040	0	236,000-	236,000	
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/22/24 S	21,000	1.032	0	21,675	21,825	-150
	ISSUE: 912810TN8 - U.S. TREASURY BONDS 3.625% 2/15/53						
118419-000	01/30/24 S	1,423,000	0.885	0	1,259,911	1,282,038	-22,127
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/30/24 B	2,634,000	1.035	0	2,727,116-	2,727,116	
	ISSUE: 912810TA6 - U.S. TREASURY BONDS 1.75% 8/15/41						
118419-000	02/07/24 S	315,000	0.675	0	212,723	211,652	1,072
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	02/14/24 B	171,000	0.979	0	167,353-	167,353	
	ISSUE: 912810TT5 - U.S. TREASURY BONDS 4.125% 8/15/53						
118419-000	02/22/24 S	400,000	0.941	0	376,500	375,850	650
	ISSUE: 912810TV0 - U.S. TREASURY BONDS 4.75% 11/15/53						
118419-000	02/22/24 B	400,000	1.046	0	418,555-	418,555	
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	02/22/24 S	690,000	1.012	0	698,409	712,983	-14,573
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	02/22/24 B	690,000	0.974	0	671,837-	671,837	
	ISSUE: 912810SE9 - U.S. TREASURY BONDS 3.375% 11/15/48						
118419-000	02/26/24 B	800,000	0.824	0	659,500-	659,500	
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	02/26/24 B	2,500,000	0.955	0	2,387,891-	2,387,891	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	02/27/24 B	470,000	0.975	0	458,323-	458,323	
	ISSUE: 912810TV0 - U.S. TREASURY BONDS 4.75% 11/15/53						
118419-000	02/28/24 B	500,000	1.054	0	526,992-	526,992	
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	02/28/24 B	2,500,000	0.977	0	2,442,578-	2,442,578	
	ISSUE: 91282CFB2 - U.S. TREASURY NOTES 2.75% 7/31/27						
118419-000	03/01/24 S	780,000	0.951	0	741,670	738,618	3,053
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	03/01/24 S	900,000	0.960	0	864,352	861,963	2,389
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	03/01/24 S	126,000	0.985	0	124,140	122,994	1,146
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	03/07/24 B	234,000	0.913	0	213,744-	213,744	
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	03/12/24 S	24,000	0.964	0	23,135	22,986	149
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	03/12/24 S	53,000	0.964	0	51,083	50,760	323
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	03/12/24 S	50,000	0.988	0	49,420	48,840	579
	ISSUE: 91282CGC9 - U.S. TREASURY NOTES 3.875% 12/31/27						
118419-000	03/22/24 B	4,012,000	0.985	0	3,952,917-	3,952,917	
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	03/26/24 S	351,000	0.959	0	336,508	336,225	282
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	04/01/24 B	445,000	0.974	0	433,423-	433,423	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	05/02/24 S	107,000	0.941	0	100,672	102,146	-1,474
	ISSUE: 760759BH2 - REPUBLIC SVCS INC 5% 12/15/33						
118419-000	05/08/24 S	135,000	0.978	0	131,987	133,364	-1,377
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	05/08/24 S	209,000	0.948	0	198,183	199,519	-1,336
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	05/08/24 B	129,000	0.962	0	124,142-	124,142	
	ISSUE: 161175CD4 - CHARTER COMM OPT LLC 2.25% 1/15/29						
118419-000	05/13/24 S	105,000	0.845	0	88,757	88,982	-225
	ISSUE: 161175CR3 - CHARTER COMM OPT 6.55% 6/01/34						
118419-000	05/13/24 B	80,000	0.998	0	79,815-	79,815	
	ISSUE: 912810TV0 - U.S. TREASURY BONDS 4.75% 11/15/53						
118419-000	05/15/24 S	201,000	1.020	0	205,067	205,469	-402
	ISSUE: 912810TX6 - U.S. TREASURY BONDS 4.25% 2/15/54						
118419-000	05/15/24 B	212,000	0.939	0	199,073-	199,073	
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	05/15/24 S	3,797,000	0.970	0	3,684,552	3,676,349	8,204
	ISSUE: 91282CKQ3 - U.S. TREASURY NOTES 4.625% 5/15/34						
118419-000	05/15/24 B	3,824,000	1.001	0	3,826,390-	3,826,390	
	ISSUE: 91282CKF7 - U.S. TREASURY NOTES 4.125% 3/31/31						
118419-000	05/16/24 S	270,000	0.985	0	265,897	261,425	4,472
	ISSUE: 912810SE9 - U.S. TREASURY BONDS 3.375% 11/15/48						
118419-000	05/23/24 S	1,243,000	0.807	0	1,002,606	1,051,062	-48,456
	ISSUE: 912810TX6 - U.S. TREASURY BONDS 4.25% 2/15/54						
118419-000	05/23/24 B	1,003,000	0.945	0	947,600-	947,600	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	05/29/24 B	340,000	0.941	0	319,998-	319,998	
	ISSUE: 91282CKP5 - U.S. TREASURY NOTES 4.625% 4/30/29						
118419-000	06/03/24 S	159,000	1.008	0	160,329	159,745	584
	ISSUE: 91282CKQ3 - U.S. TREASURY NOTES 4.375% 5/15/34						
118419-000	06/18/24 S	60,000	1.012	0	60,703	59,795	908
	ISSUE: 91282CEE7 - U.S. TREASURY NOTES 2.375% 3/31/29						
118419-000	06/25/24 B	303,000	0.918	0	278,097-	278,097	
	ISSUE: 91282CKF7 - U.S. TREASURY NOTES 4.125% 3/31/31						
118419-000	06/25/24 B	784,000	0.993	0	778,181-	778,181	
	ISSUE: 91282CEE7 - U.S. TREASURY NOTES 2.375% 3/31/29						
118419-000	06/26/24 S	251,000	0.915	0	229,636	229,840	-204
	ISSUE: 912810TQ1 - U.S. TREASURY BONDS 3.875% 2/15/43						
118419-000	07/19/24 B	1,250,000	0.915	0	1,143,750-	1,143,750	
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	07/23/24 B	22,000	0.912	0	20,061-	20,061	
	ISSUE: 91282CKQ3 - U.S. TREASURY NOTES 4.375% 5/15/34						
118419-000	08/09/24 S	8,350,000	1.035	0	8,639,077 *	8,392,794	246,283
	ISSUE: 91282CLF6 - U.S. TREASURY NOTES 3.875% 8/15/34						
118419-000	08/09/24 B	8,350,000	0.994	0	8,303,031-*	8,303,031	
	ISSUE: 912810TX6 - U.S. TREASURY BONDS 4.25% 2/15/54						
118419-000	08/09/24 S	3,175,000	1.002	0	3,182,652	3,059,418	123,234
	ISSUE: 912810UA4 - U.S. TREASURY BONDS 4.625% 5/15/54						
118419-000	08/09/24 B	3,021,000	1.067	0	3,223,973-	3,223,973	
	ISSUE: 91282CLF6 - U.S. TREASURY NOTES 3.875% 8/15/34						
118419-000	08/16/24 B	212,000	0.998	0	211,652-	211,652	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 404280BX6 - HSBC HLDGS CONV V-Q 4.292% 9/12/26						
118419-000	08/30/24 S	245,000	0.993	0	243,153	236,317	6,836
	SUB-TOTAL			**0**	**61,146,359**	**60,832,232**	**314,129**
	BROKER: BOFA SECURITIES, INC/FIXED INC						
	ISSUE: 83162CU68 - SBA 5.41% 9/01/48						
118419-000	09/07/23 B	310,000	1.000	0	310,000-	310,000	
	ISSUE: 912810TN8 - U.S. TREASURY BONDS 3.625% 2/15/53						
118419-000	09/07/23 S	77,000	0.878	0	67,607	69,372	-1,766
	ISSUE: 06051GLU1 - BANK AMERICA V-D 5.872% 9/15/34						
118419-000	09/12/23 B	255,000	1.000	0	255,000-	255,000	
	ISSUE: 912810TN8 - U.S. TREASURY BONDS 3.625% 2/15/53						
118419-000	09/12/23 S	130,000	0.880	0	114,339	117,122	-2,783
	ISSUE: 91282CHT1 - U.S. TREASURY NOTES 3.875% 8/15/33						
118419-000	09/12/23 S	242,000	0.968	0	234,286	237,690	-3,404
	ISSUE: 831641FW0 - SBA SER 10B ABS 5.688% 9/10/33						
118419-000	09/19/23 S	255,000	1.001	0	255,279	255,000	279
	ISSUE: 912810TQ1 - U.S. TREASURY BONDS 3.875% 2/15/43						
118419-000	09/26/23 B	749,000	0.873	0	654,088-	654,088	
	ISSUE: 05606FAA1 - BX TRUST CMO 3.202% 12/09/41						
118419-000	10/06/23 B	30,000	0.826	0	24,771-	24,771	
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	10/11/23 S	184,000	0.876	0	161,115	167,217	-6,102
	ISSUE: 78450PAB1 - SMB PRIVATE ABS V-M VAR CPN 9/15/53						
118419-000	10/27/23 B	250,000	1.000	0	250,000-	250,000	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 91282CHT1 - U.S. TREASURY NOTES 3.875% 8/15/33						
118419-000	11/01/23 B	107,000	0.928	0	99,318-	99,318	
	ISSUE: 83162CU84 - SBA SER 25J ABS 5.82% 10/01/48						
118419-000	11/02/23 S	340,000	1.006	0	342,125	340,000	2,125
	ISSUE: 91282CEE7 - U.S. TREASURY NOTES 2.375% 3/31/29						
118419-000	11/03/23 S	229,000	0.897	0	205,438	207,136	-1,698
	ISSUE: 83162CV34 - SBA SER 25K ABS 5.71% 11/01/48						
118419-000	11/09/23 B	210,000	1.000	0	210,000-	210,000	
	ISSUE: 91282CHT1 - U.S. TREASURY NOTES 3.875% 8/15/33						
118419-000	11/14/23 B	62,000	0.954	0	59,120-	59,120	
	ISSUE: 91282CHT1 - U.S. TREASURY NOTES 3.875% 8/15/33						
118419-000	11/16/23 S	286,000	0.954	0	272,717	268,954	3,763
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	11/30/23 B	470,000	0.895	0	420,723-	420,723	
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	12/14/23 S	145,000	0.923	0	133,893	130,179	3,714
	ISSUE: 83162CT94 - SBA 5.18% 7/01/48						
118419-000	01/09/24 S	316,313	1.008	0	318,883	317,271	1,612
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/11/24 S	186,000	1.038	0	193,120	193,311	-191
	ISSUE: 912810TA6 - U.S. TREASURY BONDS 1.75% 8/15/41						
118419-000	01/19/24 S	120,000	0.667	0	80,081	80,629	-548
	ISSUE: 91282CCR0 - U.S. TREASURY NOTES 1% 7/31/28						
118419-000	01/24/24 S	355,000	0.873	0	309,918	303,913	6,005
	ISSUE: 83162CU35 - SBA SER 25H ABS 5.15% 8/01/48						
118419-000	01/29/24 S	503,824	1.008	0	507,996	505,260	2,736

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 91282CCR0 - U.S. TREASURY NOTES 1% 7/31/28						
118419-000	02/06/24 B	242,000	0.876	0	211,920-	211,920	
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	02/14/24 S	801,000	0.959	0	767,959	769,494	-1,535
	ISSUE: 912810TA6 - U.S. TREASURY BONDS 1.75% 8/15/41						
118419-000	02/21/24 S	47,000	0.660	0	31,022	31,580	-558
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	02/23/24 S	132,000	0.957	0	126,344	126,797	-454
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	02/23/24 S	475,000	0.958	0	454,794	456,278	-1,484
	ISSUE: 693304BE6 - PECO ENERGY CO 4.375% 8/15/52						
118419-000	02/27/24 B	35,000	0.857	0	30,004-	30,004	
	ISSUE: 912810TV0 - U.S. TREASURY BONDS 4.75% 11/15/53						
118419-000	02/27/24 S	200,000	1.053	0	210,578	210,358	220
	ISSUE: 62847RAA5 - MVW OWNER TRUST ABS 5.32% 2/20/43						
118419-000	03/04/24 B	385,000	1.000	0	384,979-	384,979	
	ISSUE: 02582JJV3 - AMERICAN EXPR ABS 3.385% 8/16/27						
118419-000	03/05/24 S	515,000	0.981	0	505,203	500,292	4,911
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	03/05/24 S	821,000	0.964	0	791,495	786,302	5,194
	ISSUE: 912810TV0 - U.S. TREASURY BONDS 4.75% 11/15/53						
118419-000	03/06/24 S	25,000	1.082	0	27,045	26,316	729
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	03/06/24 B	130,000	0.992	0	128,974-	128,974	
	ISSUE: 83162CV83 - SBA SER 25A ABS 5.05% 1/01/49						
118419-000	03/07/24 S	215,000	1.005	0	216,075	215,000	1,075

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 912810TT5 - U.S. TREASURY BONDS 4.125% 8/15/53						
118419-000	03/07/24 S	60,000	0.977	0	58,631	56,377	2,254
	ISSUE: 64829JAA1 - NEW RESIDENT ABS 4% 2/25/57						
118419-000	03/11/24 B	124,020	0.952	0	118,018-	118,018	
	ISSUE: 92343VGJ7 - VERIZON COMM INC 2.55% 3/21/31						
118419-000	03/12/24 B	75,000	0.853	0	63,997-	63,997	
	ISSUE: 74938PAA4 - WOODWARD CAP CMO V-M 6.141% 4/25/44						
118419-000	03/19/24 B	700,000	1.000	0	699,996-	699,996	
	ISSUE: 912810TV0 - U.S. TREASURY BONDS 4.75% 11/15/53						
118419-000	03/19/24 S	124,000	1.048	0	129,938	130,799	-860
	ISSUE: 912810TV0 - U.S. TREASURY BONDS 4.75% 11/15/53						
118419-000	03/19/24 S	68,000	1.049	0	71,320	71,728	-408
	ISSUE: 89157XAB7 - TOTALENERGIES CAP SA 5.488% 4/05/54						
118419-000	04/02/24 B	135,000	1.000	0	135,000-	135,000	
	ISSUE: 912810TV0 - U.S. TREASURY BONDS 4.75% 11/15/53						
118419-000	04/02/24 S	117,000	1.043	0	121,991	123,594	-1,604
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	04/15/24 B	259,000	0.882	0	228,466-	228,466	
	ISSUE: 65339KCU2 - NEXTERA ENERGY CAP 5.25% 3/15/34						
118419-000	04/17/24 S	190,000	0.963	0	182,890	188,988	-6,098
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	04/17/24 B	183,000	0.952	0	174,136-	174,136	
	ISSUE: 45866FBA1 - INTERCONTINENTAL EXC 5.25% 6/15/31						
118419-000	05/06/24 B	425,000	0.999	0	424,596-	424,596	
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	05/09/24 S	95,000	0.948	0	90,094	90,690	-596

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 912810TQ1 - U.S. TREASURY BONDS 3.875% 2/15/43						
118419-000	05/13/24 S	272,000	0.895	0	243,514	249,702	-6,188
	ISSUE: 29250NCD5 - ENBRIDGE INC 5.95% 4/05/54						
118419-000	05/14/24 B	250,000	0.995	0	248,668-	248,668	
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	05/16/24 S	75,000	1.008	0	75,633	77,343	-1,710
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	05/17/24 S	16,000	0.952	0	15,238	15,272	-34
	ISSUE: 83162CU68 - SBA ABS 5.41% 9/01/48						
118419-000	05/21/24 S	302,913	1.014	0	307,113	302,913	4,201
	ISSUE: 912810TQ1 - U.S. TREASURY BONDS 3.875% 2/15/43						
118419-000	06/18/24 S	79,000	0.924	0	73,007	72,507	500
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	07/15/24 B	282,000	0.967	0	272,604-	272,604	
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	07/16/24 B	250,000	0.968	0	241,934-	241,934	
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	07/17/24 S	205,000	0.969	0	198,698	196,026	2,672
	ISSUE: 031162DR8 - AMGEN INC 5.25% 3/02/33						
118419-000	07/18/24 S	290,000	1.012	0	293,524	289,875	3,649
	ISSUE: 91282CKQ3 - U.S. TREASURY NOTES 4.375% 5/15/34						
118419-000	07/18/24 B	246,000	1.016	0	250,017-	250,017	
	ISSUE: 91282CKF7 - U.S. TREASURY NOTES 4.125% 3/31/31						
118419-000	07/22/24 S	1,071,000	0.997	0	1,068,197	1,058,387	9,810
	ISSUE: 83162CT60 - SBA V-Q 4.93% 6/01/48						
118419-000	07/23/24 S	286,222	1.003	0	287,049	282,384	4,666

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 83162CU35 - SBA SER 25H ABS 5.15% 8/01/48						
118419-000	07/23/24 S	19,758	1.015	0	20,048	19,814	234
	ISSUE: 91282CEE7 - U.S. TREASURY NOTES 2.375% 3/31/29						
118419-000	07/31/24 S	346,000	0.930	0	321,672	317,144	4,528
	ISSUE: 83162CR96 - SBS SER 25A ABS 4.91% 1/01/48						
118419-000	08/01/24 S	293,281	1.016	0	298,058	290,119	7,939
	ISSUE: 63743HFN7 - NATIONAL RURAL MTN 4.85% 2/07/29						
118419-000	08/06/24 S	80,000	1.016	0	81,238	79,957	1,281
	ISSUE: 91282CEE7 - U.S. TREASURY NOTES 2.375% 3/31/29						
118419-000	08/06/24 B	79,000	0.942	0	74,408-	74,408	
	ISSUE: 91282CEE7 - U.S. TREASURY NOTES 2.375% 3/31/29						
118419-000	08/06/24 B	49,000	0.941	0	46,125-	46,125	
	ISSUE: 91282CKF7 - U.S. TREASURY NOTES 4.125% 3/31/31						
118419-000	08/06/24 B	183,000	1.019	0	186,546-	186,546	
	ISSUE: 30303M8T2 - META PLATFORMS INC 4.55% 8/15/31						
118419-000	08/07/24 B	260,000	1.000	0	259,875-	259,875	
	ISSUE: 83162CS38 - SBA SER 25B ABS 4.61% 2/01/48						
118419-000	08/07/24 S	286,273	1.002	0	286,732	279,717	7,014
	ISSUE: 91282CEE7 - U.S. TREASURY NOTES 2.375% 3/31/29						
118419-000	08/08/24 B	181,000	0.938	0	169,723-	169,723	
	ISSUE: 83162CS95 - SBA SER 25D ABS 4.48% 4/01/48						
118419-000	08/09/24 S	169,032	0.994	0	167,942	163,197	4,746
	ISSUE: 912810TM0 - U.S. TREASURY BONDS 4% 11/15/42						
118419-000	08/09/24 S	520,000	0.965	0	501,536	493,371	8,165
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	08/09/24 B	186,000	0.932	0	173,380-	173,380	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	08/09/24 S	297,000	1.044	0	309,959	306,278	3,681
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	08/19/24 S	50,000	1.048	0	52,414	51,562	852
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	08/21/24 S	44,000	0.943	0	41,473	40,095	1,378
	SUB-TOTAL			**0**	**18,431,607**	**18,369,696**	**61,909**
	BROKER: MORGAN STANLEY & CO LLC						
	ISSUE: 00217GAC7 - APTIV PLC 4.15% 5/01/52						
118419-000	09/19/23 S	100,000	0.720	0	72,025	74,314	-2,289
	ISSUE: 912810TR9 - U.S. TREASURY BONDS 3.625% 5/15/53						
118419-000	09/19/23 B	70,000	0.869	0	60,823-	60,823	
	ISSUE: 06406RBT3 - BANK OF NY MTN V-D 6.317% 10/25/29						
118419-000	10/18/23 B	175,000	1.000	0	175,000-	175,000	
	ISSUE: 3137F63Z8 - FHLMC SER K119 CMO 1.566% 9/25/30						
118419-000	10/24/23 B	185,000	0.775	0	143,440-	143,440	
	ISSUE: 29250NBZ7 - ENBRIDGE INC 6.7% 11/15/53						
118419-000	11/06/23 B	75,000	0.999	0	74,903-	74,903	
	ISSUE: 912810TR9 - U.S. TREASURY BONDS 3.625% 5/15/53						
118419-000	11/06/23 S	71,000	0.810	0	57,521	58,898	-1,377
	ISSUE: 50212YAH7 - LPL HLDGS INC 6.75% 11/17/28						
118419-000	11/09/23 B	225,000	0.997	0	224,240-	224,240	
	ISSUE: 89788MAQ5 - TRUIST FIN MTN V-D 7.161% 10/30/29						
118419-000	11/14/23 S	95,000	1.034	0	98,263	97,417	846

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 23311VAJ6 - DCP MIDSTREAM OP 5.625% 7/15/27						
118419-000	11/29/23 S	55,000	1.009	0	55,508	55,059	449
	ISSUE: 11271LAK8 - BROOKFIELD FIN INC 6.35% 1/05/34						
118419-000	01/04/24 B	215,000	1.050	0	225,744-	225,744	
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/04/24 S	198,000	1.041	0	206,137	205,708	429
	ISSUE: 06051GLU1 - BANK AMERICA V-D 5.872% 9/15/34						
118419-000	01/08/24 S	255,000	1.035	0	263,882	255,000	8,882
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/08/24 B	235,000	1.042	0	244,877-	244,877	
	ISSUE: 46647PDR4 - JPMORGAN CHASE 5.35% 6/01/34						
118419-000	01/10/24 S	255,000	1.006	0	256,530	251,966	4,565
	ISSUE: 02005NBF6 - ALLY FINANCIAL INC 5.75% 11/20/25						
118419-000	02/01/24 S	190,000	1.004	0	190,787	184,294	6,492
	ISSUE: 28622HAC5 - ELEVANCE HEALTH INC 5.125% 2/15/53						
118419-000	02/01/24 B	35,000	0.991	0	34,676-	34,676	
	ISSUE: 912810TT5 - U.S. TREASURY BONDS 4.125% 8/15/53						
118419-000	02/01/24 S	30,000	1.000	0	29,991	28,138	1,853
	ISSUE: 404121AJ4 - HCA INC 5.625% 9/01/28						
118419-000	02/20/24 S	180,000	1.010	0	181,832	182,858	-1,026
	ISSUE: 26443TAC0 - DUKE ENERGY INDIANA 2.75% 4/01/50						
118419-000	02/27/24 B	50,000	0.621	0	31,039-	31,039	
	ISSUE: 744533BQ2 - PUB SVC OKLAHOMA 5.25% 1/15/33						
118419-000	02/28/24 B	50,000	0.990	0	49,488-	49,488	
	ISSUE: 30040WAK4 - EVERSOURCE ENERGY 1.65% 8/15/30						
118419-000	03/04/24 B	100,000	0.801	0	80,127-	80,127	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 171239AK2 - CHUBB INA HLDGS MTN 5% 3/15/34						
118419-000	03/08/24 B	360,000	1.012	0	364,421-	364,421	
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	03/08/24 S	390,000	0.994	0	387,745	380,809	6,937
	ISSUE: 06418JAC5 - BK NOVA SCOTIA CONV 5.65% 2/01/34						
118419-000	03/13/24 B	50,000	1.027	0	51,348-	51,348	
	ISSUE: 63111XAJ0 - NASDAQ INC 5.55% 2/15/34						
118419-000	03/13/24 B	60,000	1.017	0	61,006-	61,006	
	ISSUE: 373334KW0 - GEORGIA POWER CO 5.25% 3/15/34						
118419-000	03/19/24 S	345,000	1.001	0	345,328	344,139	1,189
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	03/19/24 B	324,000	0.976	0	316,052-	316,052	
	ISSUE: 001084AS1 - AGCO CORP 5.8% 3/21/34						
118419-000	03/20/24 B	270,000	1.007	0	271,793-	271,793	
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	03/20/24 S	254,000	0.978	0	248,285	248,160	125
	ISSUE: 680223AM6 - OLD REP INTL CORP 5.75% 3/28/34						
118419-000	03/25/24 B	260,000	0.999	0	259,823-	259,823	
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	03/25/24 S	247,000	0.979	0	241,867	241,321	546
	ISSUE: 3132D9QK3 - FHLMC PL #SC0458 3.5% 10/01/43						
118419-000	04/05/24 B	333,483	0.915	0	305,085-	305,085	
	ISSUE: 341271AH7 - FLORIDA ST 5.526% 7/01/34						
118419-000	04/18/24 B	350,000	1.000	0	350,000-	350,000	
	ISSUE: 161175CR3 - CHARTER COMM OPT 6.55% 6/01/34						
118419-000	05/09/24 B	245,000	0.998	0	244,400-	244,400	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	05/09/24 S	233,000	0.964	0	224,608	225,689	-1,081
	ISSUE: 161175AZ7 - CHARTER COMM OPT LLC 6.384% 10/23/35						
118419-000	05/16/24 S	155,000	0.980	0	151,943	150,362	1,581
	ISSUE: 91282CKQ3 - U.S. TREASURY NOTES 4.625% 5/15/34						
118419-000	05/16/24 B	151,000	1.003	0	151,401-	151,401	
	ISSUE: 864300AA6 - SUBWAY FNDG LLC ABS 6.028% 7/30/54						
118419-000	05/30/24 B	280,000	1.000	0	280,000-	280,000	
	ISSUE: 59980YAG0 - MILL CITY CMO V-M 3.5% 4/25/66						
118419-000	07/31/24 B	499,417	0.932	0	465,394-	465,394	
	ISSUE: 05606FAA1 - BX TRUST CMO 3.202% 12/09/41						
118419-000	08/13/24 B	260,000	0.917	0	238,347-	238,347	
	SUB-TOTAL			**0**	**7,715,679**	**7,687,559**	**28,121**
	BROKER: BMO CAPITAL MARKETS CORP.						
	ISSUE: 91282CHT1 - U.S. TREASURY NOTES 3.875% 8/15/33						
118419-000	09/13/23 S	52,000	0.968	0	50,316	50,737	-421
	ISSUE: 912810TQ1 - U.S. TREASURY BONDS 3.875% 2/15/43						
118419-000	10/17/23 S	71,000	0.843	0	59,840	65,574	-5,734
	ISSUE: 91282CCR0 - U.S. TREASURY NOTES 1% 7/31/28						
118419-000	10/18/23 S	194,000	0.833	0	161,604	166,021	-4,418
	ISSUE: 912810TQ1 - U.S. TREASURY BONDS 3.875% 2/15/43						
118419-000	10/24/23 S	11,000	0.839	0	9,226	10,159	-933
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	11/03/23 S	175,000	0.882	0	154,390	157,363	-2,973

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 912810TQ1 - U.S. TREASURY BONDS 3.875% 2/15/43						
118419-000	11/07/23 S	95,000	0.868	0	82,468	87,739	-5,271
	ISSUE: 91282CCR0 - U.S. TREASURY NOTES 1% 7/31/28						
118419-000	11/15/23 S	256,000	0.850	0	217,550	218,620	-1,070
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	12/06/23 S	23,000	0.910	0	20,940	20,649	291
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	12/06/23 S	5,000	1.031	0	5,154	5,083	71
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	12/21/23 B	230,000	1.050	0	241,590-	241,590	
	ISSUE: 91282CEE7 - U.S. TREASURY NOTES 2.375% 3/31/29						
118419-000	01/02/24 B	245,000	0.926	0	226,950-	226,950	
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/10/24 B	64,000	1.039	0	66,518-	66,518	
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/18/24 S	30,000	1.029	0	30,863	31,179	-317
	ISSUE: 12655TBM0 - COMM MORTGAGE TR CMO 2.95% 8/15/57						
118419-000	01/30/24 S	170,000	0.896	0	152,309	145,367	6,942
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	02/05/24 B	449,000	0.910	0	408,783-	408,783	
	ISSUE: 912810TN8 - U.S. TREASURY BONDS 3.625% 2/15/53						
118419-000	02/07/24 B	17,000	0.880	0	14,962-	14,962	
	ISSUE: 912810TA6 - U.S. TREASURY BONDS 1.75% 8/15/41						
118419-000	02/26/24 B	2,200,000	0.661	0	1,453,719-	1,453,719	
	ISSUE: 91282CDZ1 - U.S. TREASURY NOTES 1.5% 2/15/25						
118419-000	02/26/24 B	1,000,000	0.966	0	966,250-	966,250	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 91282CGC9 - U.S. TREASURY NOTES 3.875% 12/31/27						
118419-000	02/26/24 B	1,600,000	0.981	0	1,569,500-	1,569,500	
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	02/26/24 B	4,500,000	0.976	0	4,392,773-	4,392,773	
	ISSUE: 91282CEE7 - U.S. TREASURY NOTES 2.375% 3/31/29						
118419-000	02/28/24 S	291,000	0.913	0	265,708	265,408	300
	ISSUE: 91282CFB2 - U.S. TREASURY NOTES 2.75% 7/31/27						
118419-000	02/28/24 B	3,200,000	0.948	0	3,032,375-	3,032,375	
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	03/14/24 S	80,000	0.957	0	76,528	76,633	-104
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	03/26/24 S	319,000	0.979	0	312,358	311,665	693
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	03/27/24 S	23,000	0.982	0	22,589	22,471	117
	ISSUE: 91282CGC9 - U.S. TREASURY NOTES 3.875% 12/31/27						
118419-000	04/03/24 S	48,000	0.981	0	47,074	47,222	-148
	ISSUE: 91282CEE7 - U.S. TREASURY NOTES 2.375% 3/31/29						
118419-000	04/17/24 B	103,000	0.899	0	92,632-	92,632	
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	04/17/24 S	350,000	0.993	0	347,635	360,934	-13,299
	ISSUE: 91282CEE7 - U.S. TREASURY NOTES 2.375% 3/31/29						
118419-000	04/23/24 S	103,000	0.901	0	92,793	92,632	161
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	04/23/24 S	138,000	0.942	0	129,957	131,740	-1,782
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	05/14/24 S	181,000	1.002	0	181,361	186,655	-5,294

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	05/21/24 S	94,000	1.006	0	94,569	96,937	-2,367
	ISSUE: 91282CKQ3 - U.S. TREASURY NOTES 4.375% 5/15/34						
118419-000	06/14/24 S	216,000	1.013	0	218,717	215,262	3,454
	ISSUE: 05555FAC8 - BARCLAYS COMM CMO 6.014% 7/15/57						
118419-000	06/25/24 S	290,000	1.031	0	299,017	298,692	325
	ISSUE: 912810TM0 - U.S. TREASURY BONDS 4% 11/15/42						
118419-000	07/08/24 S	104,000	0.929	0	96,602	98,674	-2,072
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	07/18/24 S	63,000	0.968	0	60,975	60,242	732
	ISSUE: 91282CGE5 - U.S. TREASURY NOTES 3.875% 1/15/26						
118419-000	07/19/24 B	4,000,000	0.989	0	3,955,000-	3,955,000	
	ISSUE: 91282CKF7 - U.S. TREASURY NOTES 4.125% 3/31/31						
118419-000	07/19/24 B	3,200,000	0.997	0	3,189,000-	3,189,000	
	ISSUE: 91282CKQ3 - U.S. TREASURY NOTES 4.375% 5/15/34						
118419-000	07/19/24 B	4,000,000	1.011	0	4,043,125-	4,043,125	
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	07/23/24 B	319,000	0.912	0	290,950-	290,950	
	ISSUE: 91282CEE7 - U.S. TREASURY NOTES 2.375% 3/31/29						
118419-000	08/01/24 B	425,000	0.936	0	397,840-	397,840	
	ISSUE: 912810TQ1 - U.S. TREASURY BONDS 3.875% 2/15/43						
118419-000	08/23/24 S	122,000	0.961	0	117,239	111,924	5,315
	ISSUE: 912810TQ1 - U.S. TREASURY BONDS 3.875% 2/15/43						
118419-000	08/26/24 S	254,000	0.963	0	244,673	233,022	11,651
	ISSUE: 91282CKF7 - U.S. TREASURY NOTES 4.125% 3/31/31						
118419-000	08/27/24 S	76,000	1.023	0	77,746	75,201	2,545

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 91282CKF7 - U.S. TREASURY NOTES 4.125% 3/31/31						
118419-000	08/27/24 S	179,000	1.023	0	183,139	177,117	6,022
	ISSUE: 912810TA6 - U.S. TREASURY BONDS 1.75% 8/15/41						
118419-000	08/29/24 S	757,000	0.701	0	530,255	504,159	26,096
	SUB-TOTAL			**0**	**28,685,562**	**28,667,048**	**18,513**
	BROKER: CITIGROUP GLOBAL MKTS/SALOMON						
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	09/07/23 S	329,000	0.897	0	294,969	298,992	-4,023
	ISSUE: 91282CCR0 - U.S. TREASURY NOTES 1% 7/31/28						
118419-000	09/11/23 S	224,000	0.850	0	190,313	191,695	-1,382
	ISSUE: 91282CCR0 - U.S. TREASURY NOTES 1% 7/31/28						
118419-000	09/11/23 S	262,000	0.850	0	222,669	224,214	-1,545
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	09/14/23 S	232,000	0.949	0	220,237	222,235	-1,998
	ISSUE: 808513CD5 - CHARLES SCHWAB V-D 5.643% 5/19/29						
118419-000	10/10/23 S	215,000	0.976	0	209,825	214,566	-4,741
	ISSUE: 78433LAH9 - SCE RECOVERY FDG LLC 5.112% 12/15/49						
118419-000	10/17/23 B	75,000	0.865	0	64,877-	64,877	
	ISSUE: 20030NCE9 - COMCAST CORP 3.999% 11/01/49						
118419-000	10/18/23 B	25,000	0.711	0	17,765-	17,765	
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	11/02/23 B	369,000	0.875	0	322,745-	322,745	
	ISSUE: 693342AK3 - PG&E WILDFIRE RECOV 5.099% 6/01/54						
118419-000	11/07/23 B	65,000	0.894	0	58,101-	58,101	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 91282CEE7 - U.S. TREASURY NOTES 2.375% 3/31/29						
118419-000	11/09/23 S	212,000	0.890	0	188,746	191,759	-3,013
	ISSUE: 808513CJ2 - CHARLES SCHWAB V-D 6.196% 11/17/29						
118419-000	11/15/23 B	235,000	1.000	0	235,000-	235,000	
	ISSUE: 07274EAL7 - BAYER US FINANCE LLC 6.5% 11/21/33						
118419-000	11/16/23 B	295,000	0.997	0	294,230-	294,230	
	ISSUE: 91282CGC9 - U.S. TREASURY NOTES 3.875% 12/31/27						
118419-000	11/16/23 B	150,000	0.978	0	146,684-	146,684	
	ISSUE: 78433LAH9 - SCE RECOVERY FDG LLC 5.112% 12/15/49						
118419-000	12/13/23 S	220,000	0.972	0	213,783	201,752	12,031
	ISSUE: 89115A2S0 - TOR DOM BK MTN CONV 5.532% 7/17/26						
118419-000	12/29/23 S	170,000	1.019	0	173,283	170,376	2,907
	ISSUE: 91282CCW9 - U.S. TREASURY NOTES 0.75% 8/31/26						
118419-000	12/29/23 B	170,000	0.917	0	155,948-	155,948	
	ISSUE: 89236TLL7 - TOYOTA MTR CRED 4.65% 1/05/29						
118419-000	01/02/24 B	240,000	0.999	0	239,671-	239,671	
	ISSUE: 91282CCR0 - U.S. TREASURY NOTES 1% 7/31/28						
118419-000	01/04/24 B	202,000	0.876	0	176,884-	176,884	
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	01/04/24 B	219,000	0.972	0	212,918-	212,918	
	ISSUE: 08576PAP6 - BERRY GLOBAL INC 5.65% 1/15/34						
118419-000	01/10/24 B	160,000	0.997	0	159,542-	159,542	
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/10/24 S	147,000	1.037	0	152,467	152,782	-315
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	01/16/24 S	16,000	0.971	0	15,542	15,325	217

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 912828Z78 - U.S. TREASURY NOTES 1.5% 1/31/27						
118419-000	02/01/24 B	127,000	0.931	0	118,249-	118,249	
	ISSUE: 693342AD9 - PG&E WILDFIRE RECOV 4.451% 12/01/49						
118419-000	02/07/24 B	265,000	0.910	0	241,251-	241,251	
	ISSUE: 912810TN8 - U.S. TREASURY BONDS 3.625% 2/15/53						
118419-000	02/09/24 B	489,000	0.874	0	427,531-	427,531	
	ISSUE: 110122EG9 - BRISTOL-MYERS 5.1% 2/22/31						
118419-000	02/14/24 B	50,000	0.998	0	49,922-	49,922	
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	02/21/24 B	136,000	1.017	0	138,290-	138,290	
	ISSUE: 693342AK3 - PG&E WILDFIRE RECOV 5.099% 6/01/54						
118419-000	02/22/24 B	25,000	0.974	0	24,359-	24,359	
	ISSUE: 71710TAC2 - PG&E ENERGY RECOVERY 2.822% 7/15/48						
118419-000	02/22/24 B	10,000	0.713	0	7,134-	7,134	
	ISSUE: 00206RKA9 - AT&T INC 3.65% 6/01/51						
118419-000	02/27/24 B	45,000	0.719	0	32,360-	32,360	
	ISSUE: 03740MAD2 - AON NORTH AMER 5.45% 3/01/34						
118419-000	02/28/24 B	305,000	0.999	0	304,536-	304,536	
	ISSUE: 760759BH2 - REPUBLIC SVCS INC 5% 12/15/33						
118419-000	02/28/24 B	50,000	0.983	0	49,124-	49,124	
	ISSUE: 912810TQ1 - U.S. TREASURY BONDS 3.875% 2/15/43						
118419-000	02/28/24 B	1,500,000	0.910	0	1,364,473-	1,364,473	
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	02/28/24 B	2,100,000	0.956	0	2,007,879-	2,007,879	
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	02/28/24 S	293,000	0.978	0	286,636	286,010	627

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 65339KCU2 - NEXTERA ENERGY CAP 5.25% 3/15/34						
118419-000	03/04/24 B	75,000	0.983	0	73,756-	73,756	
	ISSUE: 89182FAA7 - TOWD POINT ABS V-M 7.294% 10/25/63						
118419-000	03/04/24 B	710,063	1.024	0	727,371-	727,371	
	ISSUE: 912810TV0 - U.S. TREASURY BONDS 4.75% 11/15/53						
118419-000	03/07/24 S	55,000	1.081	0	59,452	57,896	1,556
	ISSUE: 61747YEF8 - MORGAN STANLEY V-D 2.484% 9/16/36						
118419-000	03/13/24 B	90,000	0.792	0	71,242-	71,242	
	ISSUE: 71710TAF5 - PG&E RECOV FND 5.536% 7/15/49						
118419-000	03/14/24 B	15,000	1.021	0	15,313-	15,313	
	ISSUE: 91282CEE7 - U.S. TREASURY NOTES 2.375% 3/31/29						
118419-000	03/18/24 S	510,000	0.911	0	464,359	465,148	-789
	ISSUE: 693342AK3 - PG&E WILDFIRE RECOV 5.099% 6/01/54						
118419-000	03/19/24 B	150,000	0.981	0	147,117-	147,117	
	ISSUE: 693342AK3 - PG&E WILDFIRE RECOV 5.099% 6/01/54						
118419-000	03/19/24 B	85,000	0.979	0	83,212-	83,212	
	ISSUE: 693342AE7 - PG&E WILDFIRE RECOV 4.674% 12/01/53						
118419-000	03/21/24 B	430,000	0.917	0	394,396-	394,396	
	ISSUE: 91282CFB2 - U.S. TREASURY NOTES 2.75% 7/31/27						
118419-000	03/22/24 S	4,570,000	0.951	0	4,345,427	4,327,541	17,886
	ISSUE: 693342AC1 - PG&E WILDFIRE RECOV 4.377% 6/03/41						
118419-000	03/26/24 B	270,000	0.932	0	251,494-	251,494	
	ISSUE: 693342AK3 - PG&E WILDFIRE RECOV 5.099% 6/01/54						
118419-000	03/26/24 B	290,000	0.981	0	284,348-	284,348	
	ISSUE: 11135FAQ4 - BROADCOM INC 4.15% 11/15/30						
118419-000	03/27/24 B	80,000	0.945	0	75,581-	75,581	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 37045XEG7 - GENERAL MTRS FINL CO 5.85% 4/06/30						
118419-000	04/15/24 S	270,000	0.997	0	269,309	261,648	7,661
	ISSUE: 37045XEP7 - GEN MOTORS FIN 6.1% 1/07/34						
118419-000	04/15/24 B	90,000	0.992	0	89,308-	89,308	
	ISSUE: 097023DM4 - BOEING CO 6.858% 5/01/54						
118419-000	04/29/24 B	90,000	1.000	0	90,000-	90,000	
	ISSUE: 693342AK3 - PG&E WILDFIRE RECOV 5.099% 6/01/54						
118419-000	04/29/24 B	25,000	0.932	0	23,307-	23,307	
	ISSUE: 912810TV0 - U.S. TREASURY BONDS 4.75% 11/15/53						
118419-000	04/29/24 S	72,000	0.999	0	71,910	76,058	-4,148
	ISSUE: 91282CEE7 - U.S. TREASURY NOTES 2.375% 3/31/29						
118419-000	04/30/24 B	105,000	0.898	0	94,307-	94,307	
	ISSUE: 693342AD9 - PG&E WILDFIRE RECOV 4.451% 12/01/49						
118419-000	05/01/24 B	140,000	0.853	0	119,407-	119,407	
	ISSUE: 693342AE7 - PG&E WILDFIRE RECOV 4.674% 12/01/53						
118419-000	05/01/24 B	165,000	0.877	0	144,660-	144,660	
	ISSUE: 57636QAZ7 - MASTERCARD INCORPORA 4.875% 5/09/34						
118419-000	05/07/24 B	295,000	0.989	0	291,873-	291,873	
	ISSUE: 91282CEE7 - U.S. TREASURY NOTES 2.375% 3/31/29						
118419-000	05/07/24 S	105,000	0.907	0	95,275	94,793	482
	ISSUE: 91282CEE7 - U.S. TREASURY NOTES 2.375% 3/31/29						
118419-000	05/07/24 S	105,000	0.908	0	95,296	94,793	502
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	05/07/24 S	303,000	0.964	0	292,016	293,632	-1,616
	ISSUE: 693475BX2 - PNC FINANCIAL V-D 5.492% 5/14/30						
118419-000	05/08/24 B	235,000	1.000	0	235,000-	235,000	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 912810SE9 - U.S. TREASURY BONDS 3.375% 11/15/48						
118419-000	05/14/24 S	274,000	0.804	0	220,292	231,690	-11,398
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	05/14/24 S	241,000	0.962	0	231,859	233,342	-1,483
	ISSUE: 055451BD9 - BHP BILLITON FIN 5.25% 9/08/30						
118419-000	05/17/24 B	15,000	1.009	0	15,134-	15,134	
	ISSUE: 693342AC1 - PG&E WILDFIRE RECOV 4.377% 6/03/41						
118419-000	05/21/24 B	80,000	0.917	0	73,391-	73,391	
	ISSUE: 91282CEE7 - U.S. TREASURY NOTES 2.375% 3/31/29						
118419-000	05/22/24 S	204,000	0.909	0	185,520	185,704	-183
	ISSUE: 91282CKQ3 - U.S. TREASURY NOTES 4.625% 5/15/34						
118419-000	05/29/24 B	896,000	0.981	0	879,025-	879,025	
	ISSUE: 12189LBL4 - BURLINGTON NORTHN 5.5% 3/15/55						
118419-000	06/03/24 B	145,000	0.995	0	144,232-	144,232	
	ISSUE: 912810TX6 - U.S. TREASURY BONDS 4.25% 2/15/54						
118419-000	06/03/24 S	136,000	0.951	0	129,306	128,451	856
	ISSUE: 693342AD9 - PG&E WILDFIRE RECOV 4.451% 12/01/49						
118419-000	06/18/24 B	85,000	0.896	0	76,149-	76,149	
	ISSUE: 17275RBU5 - CISCO SYSTEMS INC 5.3% 2/26/54						
118419-000	06/25/24 S	30,000	1.004	0	30,127	30,863	-736
	ISSUE: 912810TX6 - U.S. TREASURY BONDS 4.25% 2/15/54						
118419-000	06/25/24 B	25,000	0.978	0	24,457-	24,457	
	ISSUE: 94106LBY4 - WASTE MANAGEMENT 4.95% 7/03/31						
118419-000	06/25/24 B	135,000	0.995	0	134,252-	134,252	
	ISSUE: 693342AK3 - PG&E WILDFIRE RECOV 5.099% 6/01/54						
118419-000	06/26/24 S	710,000	0.970	0	688,899	688,938	-40

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	07/16/24 S	354,000	0.968	0	342,523	338,504	4,019
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	07/18/24 S	246,000	0.969	0	238,370	235,231	3,139
	ISSUE: 912810TX6 - U.S. TREASURY BONDS 4.25% 2/15/54						
118419-000	07/19/24 B	1,900,000	0.967	0	1,836,766-	1,836,766	
	ISSUE: 91282CGC9 - U.S. TREASURY NOTES 3.875% 12/31/27						
118419-000	07/19/24 B	2,000,000	0.988	0	1,976,719-	1,976,719	
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	07/24/24 S	341,000	0.967	0	329,784	326,073	3,712
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	07/30/24 S	234,000	0.916	0	214,421	212,411	2,010
	ISSUE: 78433LAE6 - SCE RECOVERY FUNDING 2.943% 11/15/42						
118419-000	08/01/24 B	180,000	0.840	0	151,245-	151,245	
	ISSUE: 91282CKF7 - U.S. TREASURY NOTES 4.125% 3/31/31						
118419-000	08/08/24 S	66,000	1.014	0	66,908	65,306	1,602
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	08/09/24 S	365,000	0.933	0	340,548	332,610	7,938
	ISSUE: 693342AD9 - PG&E WILDFIRE RECOV 4.451% 12/01/49						
118419-000	08/14/24 B	50,000	0.925	0	46,240-	46,240	
	ISSUE: 693342AC1 - PG&E WILDFIRE RECOV 4.377% 6/03/41						
118419-000	08/15/24 S	200,000	0.957	0	191,320	184,953	6,367
	ISSUE: 71710TAH1 - PG&E RECOVERY FDG 5.231% 6/01/42						
118419-000	08/15/24 B	255,000	1.037	0	264,494-	264,494	
	ISSUE: 12189LAS0 - BURLINGTON NORTH 4.9% 4/01/44						
118419-000	08/23/24 B	125,000	0.978	0	122,271-	122,271	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	SUB-TOTAL			**0**	**26,876,931**	**26,840,831**	**36,101**
	BROKER: BARCLAYS CAPITAL INC FIXED INC						
	ISSUE: 375558CA9 - GILEAD SCIENCES 5.55% 10/15/53						
118419-000	09/07/23 B	80,000	0.998	0	79,820-	79,820	
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	09/12/23 B	335,000	0.950	0	318,080-	318,080	
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	09/13/23 S	279,000	0.952	0	265,649	267,256	-1,607
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	09/19/23 B	235,000	0.945	0	222,139-	222,139	
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	09/20/23 B	207,000	0.947	0	195,938-	195,938	
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	09/27/23 S	27,000	0.875	0	23,627	24,537	-910
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	10/06/23 S	184,000	0.862	0	158,678	167,217	-8,539
	ISSUE: 912810TN8 - U.S. TREASURY BONDS 3.625% 2/15/53						
118419-000	10/11/23 S	71,000	0.823	0	58,450	63,967	-5,517
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	10/17/23 S	240,000	0.924	0	221,831	229,545	-7,714
	ISSUE: 912810TN8 - U.S. TREASURY BONDS 3.625% 2/15/53						
118419-000	10/30/23 S	375,000	0.782	0	293,262	337,853	-44,591
	ISSUE: 912810TR9 - U.S. TREASURY BONDS 3.625% 5/15/53						
118419-000	10/30/23 B	375,000	0.783	0	293,438-	293,438	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	11/06/23 B	112,000	0.937	0	104,913-	104,913	
	ISSUE: 912810TQ1 - U.S. TREASURY BONDS 3.875% 2/15/43						
118419-000	11/16/23 B	229,000	0.879	0	201,359-	201,359	
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	11/29/23 B	263,000	1.017	0	267,428-	267,428	
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	12/05/23 S	226,000	0.907	0	204,910	202,900	2,010
	ISSUE: 49456BAV3 - KINDER MORGAN INC 4.8% 2/01/33						
118419-000	12/06/23 B	305,000	0.944	0	287,780-	287,780	
	ISSUE: 49456BAX9 - KINDER MORGAN INC 5.2% 6/01/33						
118419-000	12/06/23 S	305,000	0.972	0	296,420	292,166	4,255
	ISSUE: 29278NAQ6 - ENERGY TRANSFER 3.75% 5/15/30						
118419-000	12/07/23 B	35,000	0.906	0	31,716-	31,716	
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	12/07/23 S	22,000	1.029	0	22,636	22,367	269
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	12/12/23 S	316,000	1.022	0	322,974	321,272	1,702
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	12/19/23 S	34,000	1.048	0	35,638	35,125	513
	ISSUE: 91282CCR0 - U.S. TREASURY NOTES 1% 7/31/28						
118419-000	01/04/24 S	39,000	0.876	0	34,146	33,388	759
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	01/04/24 B	236,000	0.971	0	229,243-	229,243	
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	01/04/24 S	155,000	0.972	0	150,616	148,459	2,157

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	01/04/24 S	40,000	0.971	0	38,855	38,312	543
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/09/24 B	280,000	1.039	0	290,959-	290,959	
	ISSUE: 13063D3S5 - CALIFORNIA ST TAXABL 5.125% 3/01/38						
118419-000	01/10/24 B	215,000	0.997	0	214,450-	214,450	
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/10/24 B	95,000	1.038	0	98,574-	98,574	
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/10/24 S	259,000	1.038	0	268,793	269,187	-394
	ISSUE: 30212PAP0 - EXPEDIA INC 3.8% 2/15/28						
118419-000	01/11/24 B	340,000	0.963	0	327,281-	327,281	
	ISSUE: 30212PBK0 - EXPEDIA GROUP INC 4.625% 8/01/27						
118419-000	01/11/24 S	340,000	0.996	0	338,711	329,797	8,915
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	01/16/24 S	265,000	0.919	0	243,469	237,913	5,555
	ISSUE: 91282CCR0 - U.S. TREASURY NOTES 1% 7/31/28						
118419-000	01/17/24 S	90,000	0.875	0	78,754	77,048	1,705
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	01/18/24 S	26,000	0.912	0	23,712	23,342	369
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/22/24 S	112,000	1.032	0	115,561	116,402	-841
	ISSUE: 912810TQ1 - U.S. TREASURY BONDS 3.875% 2/15/43						
118419-000	01/23/24 S	116,000	0.920	0	106,770	106,718	52
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/23/24 B	55,000	1.029	0	56,605-	56,605	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 08576PAP6 - BERRY GLOBAL INC 5.65% 1/15/34						
118419-000	01/26/24 S	160,000	1.003	0	160,480	159,542	938
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	01/26/24 B	1,314,000	0.967	0	1,270,268-	1,270,268	
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/26/24 B	146,000	1.027	0	149,947-	149,947	
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/26/24 S	80,000	1.028	0	82,253	82,687	-434
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/26/24 B	90,000	1.029	0	92,598-	92,598	
	ISSUE: 15189XBB3 - CENTERPOINT ENERGY 4.95% 4/01/33						
118419-000	01/30/24 B	30,000	1.004	0	30,113-	30,113	
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	01/30/24 B	130,000	0.918	0	119,331-	119,331	
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	01/30/24 B	149,000	0.971	0	144,606-	144,606	
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/30/24 S	26,000	1.035	0	26,902	26,906	-4
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	02/14/24 S	55,000	0.958	0	52,678	52,837	-159
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	02/14/24 S	96,000	1.018	0	97,706	99,274	-1,568
	ISSUE: 912810TQ1 - U.S. TREASURY BONDS 3.875% 2/15/43						
118419-000	02/21/24 S	43,000	0.909	0	39,078	39,559	-481
	ISSUE: 912810TQ1 - U.S. TREASURY BONDS 3.875% 2/15/43						
118419-000	02/21/24 S	98,000	0.905	0	88,717	90,158	-1,442

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 912810TT5 - U.S. TREASURY BONDS 4.125% 8/15/53						
118419-000	02/21/24 B	133,000	0.945	0	125,649-	125,649	
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	02/22/24 B	155,000	0.974	0	150,986-	150,986	
	ISSUE: 91282CCR0 - U.S. TREASURY NOTES 1% 7/31/28						
118419-000	02/26/24 B	41,000	0.866	0	35,524-	35,524	
	ISSUE: 91282CFB2 - U.S. TREASURY NOTES 2.75% 7/31/27						
118419-000	02/26/24 B	2,000,000	0.946	0	1,892,578-	1,892,578	
	ISSUE: 23338VAS5 - DTE ELECTRIC CO 5.2% 4/01/33						
118419-000	02/28/24 B	50,000	1.006	0	50,300-	50,300	
	ISSUE: 912810SE9 - U.S. TREASURY BONDS 3.375% 11/15/48						
118419-000	02/28/24 B	600,000	0.824	0	494,109-	494,109	
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	02/28/24 S	245,000	0.955	0	234,071	234,645	-575
	ISSUE: 055451BD9 - BHP BILLITON FIN 5.25% 9/08/30						
118419-000	03/04/24 B	75,000	1.012	0	75,878-	75,878	
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	03/05/24 B	140,000	0.911	0	127,520-	127,520	
	ISSUE: 05552YAE6 - BARCLAYS CMO V-M 4.6% 6/15/55						
118419-000	03/07/24 S	25,000	0.976	0	24,389	23,558	831
	ISSUE: 28622HAC5 - ELEVANCE HEALTH INC 5.125% 2/15/53						
118419-000	03/07/24 B	160,000	0.960	0	153,635-	153,635	
	ISSUE: 912810TV0 - U.S. TREASURY BONDS 4.75% 11/15/53						
118419-000	03/07/24 S	130,000	1.085	0	140,989	136,844	4,145
	ISSUE: 91282CCR0 - U.S. TREASURY NOTES 1% 7/31/28						
118419-000	03/11/24 S	584,000	0.876	0	511,274	502,080	9,194

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	03/11/24 B	2,415,000	0.915	0	2,208,876-	2,208,876	
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	03/11/24 S	1,961,000	0.992	0	1,945,756	1,914,784	30,972
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	03/13/24 B	222,000	0.962	0	213,519-	213,519	
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	03/13/24 S	222,000	0.962	0	213,632	212,655	976
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	03/13/24 S	136,000	0.986	0	134,109	132,896	1,212
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	03/13/24 S	391,000	0.986	0	385,578	382,077	3,501
	ISSUE: 91282CCR0 - U.S. TREASURY NOTES 1% 7/31/28						
118419-000	03/15/24 S	493,000	0.867	0	427,312	423,845	3,467
	ISSUE: 912810TV0 - U.S. TREASURY BONDS 4.75% 11/15/53						
118419-000	03/21/24 S	334,000	1.050	0	350,857	352,312	-1,456
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	03/25/24 S	503,000	0.905	0	455,411	458,657	-3,246
	ISSUE: 912810SE9 - U.S. TREASURY BONDS 3.375% 11/15/48						
118419-000	03/26/24 S	312,000	0.826	0	257,778	263,822	-6,045
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	03/26/24 S	58,000	0.980	0	56,835	56,666	169
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	03/27/24 S	816,000	0.962	0	784,858	781,652	3,206
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	03/27/24 S	82,000	0.962	0	78,890	78,548	341

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 73358WJA3 - PORT AUTH OF NY & NJ 4.458% 10/01/62						
118419-000	03/28/24 B	75,000	0.900	0	67,514-	67,514	
	ISSUE: 912810TV0 - U.S. TREASURY BONDS 4.75% 11/15/53						
118419-000	03/28/24 S	63,000	1.067	0	67,238	66,551	687
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	04/05/24 S	314,000	0.954	0	299,514	300,783	-1,268
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	04/08/24 B	596,000	0.895	0	533,141-	533,141	
	ISSUE: 05553RAC4 - BARCLAYS COMM CMO 5.451% 4/15/56						
118419-000	04/11/24 B	295,000	1.003	0	295,956-	295,956	
	ISSUE: 05552YAE6 - BARCLAYS CMO V-M 4.6% 6/15/55						
118419-000	04/15/24 S	260,000	0.942	0	244,898	244,998	-100
	ISSUE: 91282CKF7 - U.S. TREASURY NOTES 4.125% 3/31/31						
118419-000	04/18/24 B	1,774,000	0.968	0	1,717,662-	1,717,662	
	ISSUE: 912810TQ1 - U.S. TREASURY BONDS 3.875% 2/15/43						
118419-000	05/01/24 S	130,000	0.878	0	114,075	119,343	-5,268
	ISSUE: 91282CKF7 - U.S. TREASURY NOTES 4.125% 3/31/31						
118419-000	05/06/24 S	420,000	0.979	0	411,206	406,662	4,545
	ISSUE: 670837AD5 - OGE ENERGY CORP 5.45% 5/15/29						
118419-000	05/07/24 B	210,000	1.004	0	210,735-	210,735	
	ISSUE: 05555AAD7 - BARCLAYS CMO V-M 5.829% 5/15/57						
118419-000	05/09/24 B	275,000	1.030	0	283,234-	283,234	
	ISSUE: 670837AD5 - OGE ENERGY CORP 5.45% 5/15/29						
118419-000	05/09/24 B	110,000	1.003	0	110,341-	110,341	
	ISSUE: 161175BZ6 - CHARTER COMM OPT 3.5% 6/01/41						
118419-000	05/20/24 S	135,000	0.673	0	90,855	89,474	1,381

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 912810TQ1 - U.S. TREASURY BONDS 3.875% 2/15/43						
118419-000	05/20/24 B	90,000	0.900	0	81,025-	81,025	
	ISSUE: 91282CKQ3 - U.S. TREASURY NOTES 4.625% 5/15/34						
118419-000	05/21/24 B	269,000	0.997	0	268,275-	268,275	
	ISSUE: 91282CKQ3 - U.S. TREASURY NOTES 4.625% 5/15/34						
118419-000	05/21/24 S	28,000	0.997	0	27,928	28,014	-87
	ISSUE: 882722KF7 - TEXAS ST 5.517% 4/01/39						
118419-000	05/30/24 S	25,000	1.014	0	25,338	26,529	-1,192
	ISSUE: 91282CKQ3 - U.S. TREASURY NOTES 4.625% 5/15/34						
118419-000	05/30/24 B	31,000	0.985	0	30,535-	30,535	
	ISSUE: 912810TX6 - U.S. TREASURY BONDS 4.25% 2/15/54						
118419-000	06/05/24 S	22,000	0.967	0	21,274	20,779	495
	ISSUE: 46266TAF5 - IQVIA INC 6.25% 2/01/29						
118419-000	06/06/24 S	80,000	1.031	0	82,504	80,000	2,504
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	06/06/24 S	268,000	0.958	0	256,736	255,440	1,296
	ISSUE: 05555FAC8 - BARCLAYS COMM CMO 6.014% 7/15/57						
118419-000	06/21/24 B	290,000	1.030	0	298,692-	298,692	
	ISSUE: 912810TX6 - U.S. TREASURY BONDS 4.25% 2/15/54						
118419-000	06/26/24 S	15,000	0.968	0	14,517	14,364	153
	ISSUE: 913366KC3 - UNIV OF CALIFORNIA 3.256% 5/15/60						
118419-000	06/26/24 B	20,000	0.680	0	13,596-	13,596	
	ISSUE: 913366KC3 - UNIV OF CALIFORNIA 3.256% 5/15/60						
118419-000	07/18/24 S	20,000	0.687	0	13,738	13,596	142
	ISSUE: 91282CGC9 - U.S. TREASURY NOTES 3.875% 12/31/27						
118419-000	07/29/24 B	58,000	0.991	0	57,470-	57,470	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	08/01/24 S	151,000	0.930	0	140,347	137,274	3,073
	ISSUE: 91282CKQ3 - U.S. TREASURY NOTES 4.375% 5/15/34						
118419-000	08/05/24 S	94,000	1.048	0	98,476	94,396	4,080
	ISSUE: 912810RK6 - U.S. TREASURY BONDS 2.5% 2/15/45						
118419-000	08/07/24 B	154,000	0.750	0	115,560-	115,560	
	ISSUE: 912810TX6 - U.S. TREASURY BONDS 4.25% 2/15/54						
118419-000	08/07/24 B	43,000	1.004	0	43,168-	43,168	
	ISSUE: 91282CKQ3 - U.S. TREASURY NOTES 4.375% 5/15/34						
118419-000	08/07/24 B	268,000	1.034	0	277,129-	277,129	
	ISSUE: 07336WBA6 - BBCMS MTGE TRUST CMO 5.403% 9/15/57						
118419-000	08/08/24 B	405,000	1.030	0	417,133-	417,133	
	ISSUE: 91282CKN0 - U.S. TREASURY NOTES 4.625% 4/30/31						
118419-000	08/08/24 B	66,000	1.043	0	68,862-	68,862	
	ISSUE: 91282CKQ3 - U.S. TREASURY NOTES 4.375% 5/15/34						
118419-000	08/08/24 S	384,000	1.031	0	395,805	385,968	9,837
	ISSUE: 054976AE5 - BARCLAYS CMO 4.441% 9/15/55						
118419-000	08/09/24 B	365,000	0.976	0	356,217-	356,217	
	ISSUE: 06541QAZ8 - BANK CMO 4.399% 8/15/55						
118419-000	08/09/24 S	315,000	0.971	0	305,968	290,584	15,384
	ISSUE: 07336DAW1 - BARCLAYS CMO V-M 5.576% 7/15/56						
118419-000	08/09/24 B	320,000	1.052	0	336,800-	336,800	
	ISSUE: 912810SE9 - U.S. TREASURY BONDS 3.375% 11/15/48						
118419-000	08/09/24 B	479,000	0.852	0	408,291-	408,291	
	ISSUE: 76169XAB0 - REXFORD INDUSTRIAL 2.15% 9/01/31						
118419-000	08/14/24 B	390,000	0.826	0	322,128-	322,128	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 91282CLF6 - U.S. TREASURY NOTES 3.875% 8/15/34						
118419-000	08/14/24 S	247,000	1.005	0	248,235	245,611	2,624
	ISSUE: 05553RAC4 - BARCLAYS COMM CMO 5.451% 4/15/56						
118419-000	08/21/24 B	40,000	1.052	0	42,094-	42,094	
	ISSUE: 097428FU5 - BOISE CITY ID ARPT 5.849% 9/01/54						
118419-000	08/21/24 B	55,000	1.049	0	57,699-	57,699	
	ISSUE: 912810UA4 - U.S. TREASURY BONDS 4.625% 5/15/54						
118419-000	08/21/24 S	43,000	1.096	0	47,114	45,889	1,224
	ISSUE: 91282CKF7 - U.S. TREASURY NOTES 4.125% 3/31/31						
118419-000	08/22/24 S	44,000	1.020	0	44,897	43,537	1,360
	ISSUE: 161175CR3 - CHARTER COMM OPT 6.55% 6/01/34						
118419-000	08/27/24 B	30,000	1.040	0	31,213-	31,213	
	ISSUE: 91282CLF6 - U.S. TREASURY NOTES 3.875% 8/15/34						
118419-000	08/27/24 S	27,000	1.003	0	27,089	26,851	237
	SUB-TOTAL			**0**	**29,830,397**	**29,787,048**	**43,343**
	GRAND TOTAL			**0**	**223,548,221**	**222,930,719**	**617,501**

continued

REPORTABLE TRANSACTIONS WORKSHEET

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

ISSUE: 912810TQ1 - U.S. TREASURY BONDS 3.875% 2/15/43

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
118419-000	09/26/23 B	749,000	0.873	0	654,088-	654,088	
118419-000	11/16/23 B	229,000	0.879	0	201,359-	201,359	
118419-000	11/30/23 B	584,000	0.895	0	522,475-	522,475	
118419-000	12/13/23 B	216,000	0.933	0	201,597-	201,597	
118419-000	02/28/24 B	1,500,000	0.910	0	1,364,473-	1,364,473	
118419-000	05/20/24 B	90,000	0.900	0	81,025-	81,025	
118419-000	07/19/24 B	1,250,000	0.915	0	1,143,750-	1,143,750	
		SUB-TOTAL OF BUYS # 7		**0**	**4,168,767**	**4,168,767**	
118419-000	10/17/23 S	71,000	0.843	0	59,840	65,574	-5,734
118419-000	10/24/23 S	11,000	0.839	0	9,226	10,159	-933
118419-000	11/07/23 S	95,000	0.868	0	82,468	87,739	-5,271
118419-000	11/08/23 S	118,000	0.877	0	103,522	108,982	-5,460
118419-000	01/23/24 S	116,000	0.920	0	106,770	106,718	52
118419-000	02/09/24 S	278,000	0.919	0	255,434	255,755	-321
118419-000	02/21/24 S	43,000	0.909	0	39,078	39,559	-481
118419-000	02/21/24 S	98,000	0.905	0	88,717	90,158	-1,442
118419-000	03/14/24 S	13,000	0.912	0	11,855	11,934	-79
118419-000	05/01/24 S	130,000	0.878	0	114,075	119,343	-5,268
118419-000	05/13/24 S	272,000	0.895	0	243,514	249,702	-6,188
118419-000	05/28/24 S	23,000	0.890	0	20,466	21,110	-643
118419-000	06/18/24 S	79,000	0.924	0	73,007	72,507	500
118419-000	08/13/24 S	100,000	0.953	0	95,344	91,741	3,603
118419-000	08/14/24 S	41,000	0.958	0	39,269	37,614	1,655

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
118419-000	08/21/24 S	96,000	0.967	0	92,801	88,071	4,730
118419-000	08/23/24 S	122,000	0.961	0	117,239	111,924	5,315
118419-000	08/26/24 S	254,000	0.963	0	244,673	233,022	11,651
		SUB-TOTAL OF SALES # 18		**0**	**1,797,298**	**1,801,612**	**-4,314**
		SUB-TOTAL		**0**	**5,966,065**	**5,970,379**	**-4,314**
	ISSUE: 912810TX6 - U.S. TREASURY BONDS 4.25% 2/15/54						
118419-000	05/15/24 B	212,000	0.939	0	199,073-	199,073	
118419-000	05/15/24 B	76,000	0.954	0	72,533-	72,533	
118419-000	05/23/24 B	1,003,000	0.945	0	947,600-	947,600	
118419-000	06/25/24 B	25,000	0.978	0	24,457-	24,457	
118419-000	06/26/24 B	234,000	0.967	0	226,212-	226,212	
118419-000	06/26/24 B	604,000	0.969	0	585,125-	585,125	
118419-000	07/11/24 B	68,000	0.974	0	66,236-	66,236	
118419-000	07/19/24 B	1,900,000	0.967	0	1,836,766-	1,836,766	
118419-000	08/07/24 B	43,000	1.004	0	43,168-	43,168	
		SUB-TOTAL OF BUYS # 9		**0**	**4,001,170**	**4,001,170**	
118419-000	05/15/24 S	93,000	0.954	0	88,757	87,706	1,051
118419-000	06/03/24 S	136,000	0.951	0	129,306	128,451	856
118419-000	06/05/24 S	22,000	0.967	0	21,274	20,779	495
118419-000	06/17/24 S	322,000	0.973	0	313,296	304,126	9,170
118419-000	06/26/24 S	15,000	0.968	0	14,517	14,364	153
118419-000	07/11/24 S	171,000	0.972	0	166,264	163,864	2,400
118419-000	07/23/24 S	231,000	0.966	0	223,132	222,463	669
118419-000	08/09/24 S	3,175,000	1.002	0	3,182,652	3,059,418	123,234
		SUB-TOTAL OF SALES # 8		**0**	**4,139,198**	**4,001,171**	**138,028**

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
		SUB-TOTAL		**0**	**8,140,368**	**8,002,341**	**138,028**
	ISSUE: 91282CDZ1 - U.S. TREASURY NOTES 1.5% 2/15/25						
118419-000	02/26/24 B	1,000,000	0.966	0	966,250-	966,250	
118419-000	02/28/24 B	3,600,000	0.967	0	3,479,344-	3,479,344	
		SUB-TOTAL OF BUYS # 2		**0**	**4,445,594**	**4,445,594**	
118419-000	01/30/24 S	90,000	0.967	0	87,008	85,451	1,558
118419-000	02/05/24 S	1,728,000	0.966	0	1,669,748	1,640,650	29,098
118419-000	04/11/24 S	1,517,000	0.969	0	1,469,890	1,460,658	9,232
118419-000	05/14/24 S	1,110,000	0.972	0	1,079,345	1,068,774	10,571
118419-000	06/12/24 S	1,530,000	0.975	0	1,491,690	1,473,175	18,515
118419-000	07/05/24 S	1,669,000	0.978	0	1,631,773	1,607,013	24,761
		SUB-TOTAL OF SALES # 6		**0**	**7,429,454**	**7,335,721**	**93,735**
		SUB-TOTAL		**0**	**11,875,048**	**11,781,315**	**93,735**
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	11/02/23 B	369,000	0.875	0	322,745-	322,745	
118419-000	11/30/23 B	470,000	0.895	0	420,723-	420,723	
118419-000	01/29/24 B	554,000	0.914	0	506,520-	506,520	
118419-000	01/30/24 B	130,000	0.918	0	119,331-	119,331	
118419-000	02/05/24 B	449,000	0.910	0	408,783-	408,783	
118419-000	03/05/24 B	140,000	0.911	0	127,520-	127,520	
118419-000	03/07/24 B	234,000	0.913	0	213,744-	213,744	
118419-000	03/07/24 B	25,000	0.914	0	22,846-	22,846	
118419-000	03/11/24 B	2,415,000	0.915	0	2,208,876-	2,208,876	
118419-000	04/08/24 B	596,000	0.895	0	533,141-	533,141	
118419-000	04/15/24 B	259,000	0.882	0	228,466-	228,466	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
118419-000	05/08/24 B	195,000	0.893	0	174,038-	174,038	
118419-000	07/23/24 B	22,000	0.912	0	20,061-	20,061	
118419-000	07/23/24 B	319,000	0.912	0	290,950-	290,950	
118419-000	08/01/24 B	350,000	0.928	0	324,762-	324,762	
118419-000	08/09/24 B	314,000	0.933	0	293,099-	293,099	
118419-000	08/09/24 B	186,000	0.932	0	173,380-	173,380	
		SUB-TOTAL OF BUYS # 17		**0**	**6,388,985**	**6,388,985**	
118419-000	09/07/23 S	14,000	0.897	0	12,552	12,723	-171
118419-000	09/07/23 S	329,000	0.897	0	294,969	298,992	-4,023
118419-000	09/27/23 S	27,000	0.875	0	23,627	24,537	-910
118419-000	10/03/23 S	130,000	0.864	0	112,343	118,143	-5,799
118419-000	10/04/23 S	86,000	0.867	0	74,598	78,156	-3,558
118419-000	10/06/23 S	184,000	0.862	0	158,678	167,217	-8,539
118419-000	10/11/23 S	184,000	0.876	0	161,115	167,217	-6,102
118419-000	11/03/23 S	175,000	0.882	0	154,390	157,363	-2,973
118419-000	11/09/23 S	217,000	0.880	0	190,867	195,130	-4,263
118419-000	11/30/23 S	60,000	0.896	0	53,763	53,953	-190
118419-000	12/05/23 S	226,000	0.907	0	204,910	202,900	2,010
118419-000	12/06/23 S	23,000	0.910	0	20,940	20,649	291
118419-000	12/13/23 S	39,000	0.916	0	35,738	35,014	725
118419-000	12/14/23 S	145,000	0.923	0	133,893	130,179	3,714
118419-000	01/16/24 S	265,000	0.919	0	243,469	237,913	5,555
118419-000	01/18/24 S	26,000	0.912	0	23,712	23,342	369
118419-000	03/25/24 S	503,000	0.905	0	455,411	458,657	-3,246
118419-000	04/11/24 S	325,000	0.885	0	287,562	295,628	-8,066
118419-000	05/02/24 S	59,000	0.886	0	52,282	53,576	-1,294
118419-000	07/30/24 S	234,000	0.916	0	214,421	212,411	2,010

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
118419-000	08/01/24 S	151,000	0.930	0	140,347	137,274	3,073
118419-000	08/09/24 S	365,000	0.933	0	340,548	332,610	7,938
118419-000	08/21/24 S	44,000	0.943	0	41,473	40,095	1,378
		SUB-TOTAL OF SALES # 23		**0**	**3,431,608**	**3,453,679**	**-22,072**
		SUB-TOTAL		**0**	**9,820,593**	**9,842,664**	**-22,072**
	ISSUE: 91282CFB2 - U.S. TREASURY NOTES 2.75% 7/31/27						
118419-000	02/26/24 B	2,000,000	0.946	0	1,892,578-	1,892,578	
118419-000	02/28/24 B	3,200,000	0.948	0	3,032,375-	3,032,375	
		SUB-TOTAL OF BUYS # 2		**0**	**4,924,953**	**4,924,953**	
118419-000	03/01/24 S	780,000	0.951	0	741,670	738,618	3,053
118419-000	03/22/24 S	4,570,000	0.951	0	4,345,427	4,327,541	17,886
		SUB-TOTAL OF SALES # 2		**0**	**5,087,097**	**5,066,159**	**20,939**
		SUB-TOTAL		**0**	**10,012,050**	**9,991,112**	**20,939**
	ISSUE: 91282CGC9 - U.S. TREASURY NOTES 3.875% 12/31/27						
118419-000	11/16/23 B	150,000	0.978	0	146,684-	146,684	
118419-000	02/26/24 B	1,600,000	0.981	0	1,569,500-	1,569,500	
118419-000	03/22/24 B	4,012,000	0.985	0	3,952,917-	3,952,917	
118419-000	07/19/24 B	2,000,000	0.988	0	1,976,719-	1,976,719	
118419-000	07/29/24 B	58,000	0.991	0	57,470-	57,470	
		SUB-TOTAL OF BUYS # 5		**0**	**7,703,290**	**7,703,290**	
118419-000	02/09/24 S	489,000	0.988	0	483,308	479,763	3,544
118419-000	04/03/24 S	48,000	0.981	0	47,074	47,222	-148
118419-000	05/07/24 S	309,000	0.977	0	301,794	303,992	-2,198
118419-000	08/20/24 S	260,000	1.003	0	260,853	256,103	4,750

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
		SUB-TOTAL OF SALES # 4		**0**	**1,093,029**	**1,087,080**	**5,948**
		SUB-TOTAL		**0**	**8,796,319**	**8,790,370**	**5,948**
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	09/12/23 B	335,000	0.950	0	318,080-	318,080	
118419-000	09/19/23 B	235,000	0.945	0	222,139-	222,139	
118419-000	09/20/23 B	207,000	0.947	0	195,938-	195,938	
118419-000	11/06/23 B	112,000	0.937	0	104,913-	104,913	
118419-000	01/04/24 B	219,000	0.972	0	212,918-	212,918	
118419-000	01/04/24 B	236,000	0.971	0	229,243-	229,243	
118419-000	01/26/24 B	1,314,000	0.967	0	1,270,268-	1,270,268	
118419-000	01/30/24 B	149,000	0.971	0	144,606-	144,606	
118419-000	02/20/24 B	159,000	0.959	0	152,416-	152,416	
118419-000	02/26/24 B	2,500,000	0.955	0	2,387,891-	2,387,891	
118419-000	02/28/24 B	2,100,000	0.956	0	2,007,879-	2,007,879	
118419-000	03/13/24 B	222,000	0.962	0	213,519-	213,519	
118419-000	04/11/24 B	750,000	0.942	0	706,172-	706,172	
118419-000	05/13/24 B	76,000	0.948	0	72,058-	72,058	
118419-000	05/29/24 B	340,000	0.941	0	319,998-	319,998	
118419-000	07/15/24 B	282,000	0.967	0	272,604-	272,604	
118419-000	07/16/24 B	250,000	0.968	0	241,934-	241,934	
		SUB-TOTAL OF BUYS # 17		**0**	**9,072,576**	**9,072,576**	
118419-000	09/13/23 S	279,000	0.952	0	265,649	267,256	-1,607
118419-000	09/14/23 S	232,000	0.949	0	220,237	222,235	-1,998
118419-000	09/20/23 S	205,000	0.947	0	194,069	196,070	-2,000
118419-000	10/17/23 S	240,000	0.924	0	221,831	229,545	-7,714

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
118419-000	10/20/23 S	65,000	0.918	0	59,638	62,168	-2,531
118419-000	10/24/23 S	173,000	0.924	0	159,876	165,464	-5,587
118419-000	01/04/24 S	155,000	0.972	0	150,616	148,459	2,157
118419-000	01/04/24 S	40,000	0.971	0	38,855	38,312	543
118419-000	01/16/24 S	16,000	0.971	0	15,542	15,325	217
118419-000	02/14/24 S	801,000	0.959	0	767,959	769,494	-1,535
118419-000	02/14/24 S	55,000	0.958	0	52,678	52,837	-159
118419-000	02/23/24 S	132,000	0.957	0	126,344	126,797	-454
118419-000	02/23/24 S	475,000	0.958	0	454,794	456,278	-1,484
118419-000	02/28/24 S	245,000	0.955	0	234,071	234,645	-575
118419-000	03/01/24 S	900,000	0.960	0	864,352	861,963	2,389
118419-000	03/04/24 S	605,000	0.960	0	580,847	579,431	1,417
118419-000	03/05/24 S	821,000	0.964	0	791,495	786,302	5,194
118419-000	03/11/24 S	328,000	0.967	0	317,289	314,138	3,151
118419-000	03/12/24 S	24,000	0.964	0	23,135	22,986	149
118419-000	03/12/24 S	53,000	0.964	0	51,083	50,760	323
118419-000	03/13/24 S	222,000	0.962	0	213,632	212,655	976
118419-000	03/14/24 S	80,000	0.957	0	76,528	76,633	-104
118419-000	03/26/24 S	351,000	0.959	0	336,508	336,225	282
118419-000	03/27/24 S	62,000	0.962	0	59,665	59,390	275
118419-000	03/27/24 S	816,000	0.962	0	784,858	781,652	3,206
118419-000	03/27/24 S	82,000	0.962	0	78,890	78,548	341
118419-000	04/05/24 S	314,000	0.954	0	299,514	300,783	-1,268
118419-000	04/10/24 S	369,000	0.944	0	348,460	353,468	-5,008
118419-000	04/23/24 S	138,000	0.942	0	129,957	131,740	-1,782
118419-000	05/02/24 S	107,000	0.941	0	100,672	102,146	-1,474
118419-000	05/07/24 S	82,000	0.950	0	77,855	78,280	-425

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
118419-000	05/08/24 S	209,000	0.948	0	198,183	199,519	-1,336
118419-000	05/09/24 S	95,000	0.948	0	90,094	90,690	-596
118419-000	05/17/24 S	16,000	0.952	0	15,238	15,272	-34
118419-000	05/21/24 S	25,000	0.952	0	23,791	23,862	-71
118419-000	05/23/24 S	128,000	0.947	0	121,205	122,173	-968
118419-000	05/29/24 S	247,000	0.941	0	232,402	235,424	-3,022
118419-000	05/30/24 S	244,000	0.944	0	230,437	232,565	-2,128
118419-000	06/06/24 S	268,000	0.958	0	256,736	255,440	1,296
118419-000	06/17/24 S	116,000	0.960	0	111,297	110,564	733
118419-000	06/21/24 S	283,000	0.961	0	271,868	269,737	2,131
118419-000	06/24/24 S	165,000	0.960	0	158,464	157,267	1,197
118419-000	06/25/24 S	155,000	0.960	0	148,836	147,736	1,100
118419-000	07/16/24 S	354,000	0.968	0	342,523	338,504	4,019
118419-000	07/17/24 S	205,000	0.969	0	198,698	196,026	2,672
118419-000	07/18/24 S	63,000	0.968	0	60,975	60,242	732
118419-000	07/18/24 S	246,000	0.969	0	238,370	235,231	3,139
118419-000	07/24/24 S	246,000	0.965	0	237,265	235,231	2,034
118419-000	07/24/24 S	341,000	0.967	0	329,784	326,073	3,712
118419-000	08/28/24 S	51,000	0.990	0	50,482	48,767	1,715
		SUB-TOTAL OF SALES # 50		**0**	**11,413,547**	**11,412,308**	**1,238**
		SUB-TOTAL		**0**	**20,486,123**	**20,484,884**	**1,238**
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	11/29/23 B	263,000	1.017	0	267,428-	267,428	
118419-000	11/29/23 B	323,000	1.018	0	328,955-	328,955	
118419-000	11/30/23 B	99,000	1.012	0	100,238-	100,238	
118419-000	12/04/23 B	170,000	1.017	0	172,816-	172,816	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
118419-000	12/04/23 B	73,000	1.018	0	74,289-	74,289	
118419-000	12/12/23 B	243,000	1.024	0	248,733-	248,733	
118419-000	12/18/23 B	243,000	1.045	0	253,859-	253,859	
118419-000	12/21/23 B	230,000	1.050	0	241,590-	241,590	
118419-000	01/08/24 B	235,000	1.042	0	244,877-	244,877	
118419-000	01/09/24 B	280,000	1.039	0	290,959-	290,959	
118419-000	01/10/24 B	72,000	1.038	0	74,725-	74,725	
118419-000	01/10/24 B	123,000	1.038	0	127,651-	127,651	
118419-000	01/10/24 B	227,000	1.040	0	236,000-	236,000	
118419-000	01/10/24 B	64,000	1.039	0	66,518-	66,518	
118419-000	01/10/24 B	95,000	1.038	0	98,574-	98,574	
118419-000	01/11/24 B	120,000	1.039	0	124,688-	124,688	
118419-000	01/23/24 B	102,000	1.028	0	104,837-	104,837	
118419-000	01/23/24 B	83,000	1.029	0	85,380-	85,380	
118419-000	01/23/24 B	55,000	1.029	0	56,605-	56,605	
118419-000	01/24/24 B	51,000	1.030	0	52,530-	52,530	
118419-000	01/26/24 B	146,000	1.027	0	149,947-	149,947	
118419-000	01/26/24 B	90,000	1.029	0	92,598-	92,598	
118419-000	01/30/24 B	2,634,000	1.035	0	2,727,116-	2,727,116	
118419-000	02/05/24 B	346,000	1.027	0	355,380-	355,380	
118419-000	02/21/24 B	136,000	1.017	0	138,290-	138,290	
118419-000	03/21/24 B	307,000	1.016	0	311,941-	311,941	
		SUB-TOTAL OF BUYS # 26		**0**	**7,026,524**	**7,026,524**	
118419-000	11/29/23 S	235,000	1.019	0	239,516	239,164	353
118419-000	12/04/23 S	239,000	1.018	0	243,407	242,987	419
118419-000	12/06/23 S	5,000	1.031	0	5,154	5,083	71
118419-000	12/07/23 S	22,000	1.029	0	22,636	22,367	269

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
118419-000	12/12/23 S	316,000	1.022	0	322,974	321,272	1,702
118419-000	12/14/23 S	112,000	1.047	0	117,259	114,400	2,859
118419-000	12/19/23 S	34,000	1.048	0	35,638	35,125	513
118419-000	01/04/24 S	198,000	1.041	0	206,137	205,708	429
118419-000	01/10/24 S	147,000	1.037	0	152,467	152,782	-315
118419-000	01/10/24 S	259,000	1.038	0	268,793	269,187	-394
118419-000	01/11/24 S	186,000	1.038	0	193,120	193,311	-191
118419-000	01/16/24 S	135,000	1.033	0	139,514	140,307	-792
118419-000	01/18/24 S	30,000	1.029	0	30,863	31,179	-317
118419-000	01/22/24 S	21,000	1.032	0	21,675	21,825	-150
118419-000	01/22/24 S	112,000	1.032	0	115,561	116,402	-841
118419-000	01/23/24 S	325,000	1.028	0	334,242	337,775	-3,533
118419-000	01/24/24 S	222,000	1.030	0	228,729	229,842	-1,113
118419-000	01/26/24 S	80,000	1.028	0	82,253	82,687	-434
118419-000	01/30/24 S	26,000	1.035	0	26,902	26,906	-4
118419-000	01/30/24 S	62,000	1.034	0	64,122	64,161	-39
118419-000	02/07/24 S	81,000	1.033	0	83,683	83,763	-80
118419-000	02/14/24 S	115,000	1.018	0	117,066	118,922	-1,856
118419-000	02/14/24 S	171,000	1.018	0	173,993	176,832	-2,840
118419-000	02/14/24 S	96,000	1.018	0	97,706	99,274	-1,568
118419-000	02/20/24 S	335,000	1.017	0	340,575	346,426	-5,851
118419-000	02/22/24 S	690,000	1.012	0	698,409	712,983	-14,573
118419-000	04/17/24 S	350,000	0.993	0	347,635	360,934	-13,299
118419-000	05/14/24 S	181,000	1.002	0	181,361	186,655	-5,294
118419-000	05/16/24 S	75,000	1.008	0	75,633	77,343	-1,710
118419-000	05/21/24 S	94,000	1.006	0	94,569	96,937	-2,367
118419-000	08/09/24 S	297,000	1.044	0	309,959	306,278	3,681

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
118419-000	08/19/24 S	50,000	1.048	0	52,414	51,562	852
	SUB-TOTAL OF SALES # 32			**0**	**5,423,965**	**5,470,379**	**-46,415**
	SUB-TOTAL			**0**	**12,450,489**	**12,496,903**	**-46,415**
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	02/14/24 B	171,000	0.979	0	167,353-	167,353	
118419-000	02/22/24 B	690,000	0.974	0	671,837-	671,837	
118419-000	02/22/24 B	155,000	0.974	0	150,986-	150,986	
118419-000	02/26/24 B	4,500,000	0.976	0	4,392,773-	4,392,773	
118419-000	02/27/24 B	470,000	0.975	0	458,323-	458,323	
118419-000	02/28/24 B	2,500,000	0.977	0	2,442,578-	2,442,578	
118419-000	03/06/24 B	130,000	0.992	0	128,974-	128,974	
118419-000	03/12/24 B	160,000	0.988	0	158,000-	158,000	
118419-000	03/13/24 B	234,000	0.984	0	230,307-	230,307	
118419-000	03/19/24 B	150,000	0.975	0	146,273-	146,273	
118419-000	03/19/24 B	324,000	0.976	0	316,052-	316,052	
118419-000	03/19/24 B	36,000	0.976	0	35,123-	35,123	
118419-000	03/20/24 B	181,000	0.978	0	176,956-	176,956	
118419-000	04/01/24 B	106,000	0.974	0	103,246-	103,246	
118419-000	04/01/24 B	445,000	0.974	0	433,423-	433,423	
118419-000	04/02/24 B	68,000	0.972	0	66,088-	66,088	
118419-000	04/03/24 B	102,000	0.972	0	99,099-	99,099	
118419-000	04/17/24 B	183,000	0.952	0	174,136-	174,136	
118419-000	04/18/24 B	86,000	0.951	0	81,754-	81,754	
118419-000	04/29/24 B	174,000	0.950	0	165,327-	165,327	
118419-000	04/30/24 B	240,000	0.946	0	227,100-	227,100	
118419-000	04/30/24 B	546,000	0.948	0	517,399-	517,399	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
118419-000	05/08/24 B	129,000	0.962	0	124,142-	124,142	
118419-000	05/08/24 B	72,000	0.962	0	69,255-	69,255	
118419-000	05/08/24 B	92,000	0.962	0	88,507-	88,507	
118419-000	05/10/24 B	194,000	0.960	0	186,270-	186,270	
		SUB-TOTAL OF BUYS # 26		**0**	**11,811,281**	**11,811,281**	
118419-000	02/14/24 S	171,000	0.978	0	167,286	167,353	-67
118419-000	02/27/24 S	307,000	0.974	0	299,133	299,552	-419
118419-000	02/28/24 S	374,000	0.976	0	364,913	365,077	-164
118419-000	02/28/24 S	293,000	0.978	0	286,636	286,010	627
118419-000	03/01/24 S	126,000	0.985	0	124,046	122,994	1,052
118419-000	03/01/24 S	126,000	0.985	0	124,140	122,994	1,146
118419-000	03/04/24 S	75,000	0.982	0	73,679	73,211	468
118419-000	03/07/24 S	102,000	0.991	0	101,080	99,596	1,483
118419-000	03/08/24 S	69,000	0.993	0	68,547	67,374	1,173
118419-000	03/08/24 S	390,000	0.994	0	387,745	380,809	6,937
118419-000	03/08/24 S	39,000	0.993	0	38,744	38,081	663
118419-000	03/08/24 S	48,000	0.993	0	47,640	46,869	771
118419-000	03/11/24 S	1,961,000	0.992	0	1,945,756	1,914,784	30,972
118419-000	03/12/24 S	50,000	0.988	0	49,420	48,840	579
118419-000	03/12/24 S	190,000	0.988	0	187,625	185,594	2,031
118419-000	03/13/24 S	76,000	0.986	0	74,925	74,266	660
118419-000	03/13/24 S	136,000	0.986	0	134,109	132,896	1,212
118419-000	03/13/24 S	391,000	0.986	0	385,578	382,077	3,501
118419-000	03/20/24 S	254,000	0.978	0	248,285	248,160	125
118419-000	03/25/24 S	247,000	0.979	0	241,867	241,321	546
118419-000	03/26/24 S	319,000	0.979	0	312,358	311,665	693
118419-000	03/26/24 S	58,000	0.980	0	56,835	56,666	169

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
118419-000	03/26/24 S	295,000	0.981	0	289,469	288,217	1,252
118419-000	03/27/24 S	23,000	0.982	0	22,589	22,471	117
118419-000	04/08/24 S	41,000	0.966	0	39,597	40,033	-436
118419-000	04/11/24 S	129,000	0.954	0	123,079	125,957	-2,878
118419-000	04/15/24 S	272,000	0.952	0	258,868	265,584	-6,716
118419-000	04/15/24 S	85,000	0.951	0	80,793	82,995	-2,202
118419-000	04/18/24 S	287,000	0.951	0	272,829	279,750	-6,920
118419-000	04/18/24 S	132,000	0.950	0	125,441	128,665	-3,224
118419-000	05/02/24 S	29,000	0.954	0	27,678	28,103	-425
118419-000	05/07/24 S	117,000	0.965	0	112,942	113,383	-441
118419-000	05/07/24 S	303,000	0.964	0	292,016	293,632	-1,616
118419-000	05/09/24 S	275,000	0.961	0	264,269	266,372	-2,103
118419-000	05/09/24 S	233,000	0.964	0	224,608	225,689	-1,081
118419-000	05/13/24 S	77,000	0.961	0	74,028	74,553	-525
118419-000	05/14/24 S	241,000	0.962	0	231,859	233,342	-1,483
118419-000	05/15/24 S	3,797,000	0.970	0	3,684,552	3,676,349	8,204
		SUB-TOTAL OF SALES # 38		**0**	**11,844,964**	**11,811,284**	**33,683**
		SUB-TOTAL		**0**	**23,656,245**	**23,622,565**	**33,683**
	ISSUE: 91282CKF7 - U.S. TREASURY NOTES 4.125% 3/31/31						
118419-000	04/18/24 B	1,774,000	0.968	0	1,717,662-	1,717,662	
118419-000	06/25/24 B	784,000	0.993	0	778,181-	778,181	
118419-000	07/01/24 B	1,618,000	0.983	0	1,590,507-	1,590,507	
118419-000	07/19/24 B	3,200,000	0.997	0	3,189,000-	3,189,000	
118419-000	07/30/24 B	114,000	1.004	0	114,396-	114,396	
118419-000	08/06/24 B	183,000	1.019	0	186,546-	186,546	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
		SUB-TOTAL OF BUYS # 6		**0**	**7,576,292**	**7,576,292**	
118419-000	05/06/24 S	420,000	0.979	0	411,206	406,662	4,545
118419-000	05/16/24 S	270,000	0.985	0	265,897	261,425	4,472
118419-000	07/22/24 S	1,071,000	0.997	0	1,068,197	1,058,387	9,810
118419-000	08/07/24 S	260,000	1.017	0	264,428	257,265	7,163
118419-000	08/08/24 S	66,000	1.014	0	66,908	65,306	1,602
118419-000	08/15/24 S	476,000	1.017	0	484,033	470,993	13,039
118419-000	08/22/24 S	44,000	1.020	0	44,897	43,537	1,360
118419-000	08/27/24 S	76,000	1.023	0	77,746	75,201	2,545
118419-000	08/27/24 S	179,000	1.023	0	183,139	177,117	6,022
		SUB-TOTAL OF SALES # 9		**0**	**2,866,451**	**2,815,893**	**50,557**
		SUB-TOTAL		**0**	**10,442,743**	**10,392,185**	**50,557**
	ISSUE: 91282CKQ3 - U.S. TREASURY NOTES 4.625% 5/15/34						
118419-000	05/15/24 B	3,824,000	1.001	0	3,826,390-	3,826,390	
118419-000	05/15/24 B	118,000	1.002	0	118,203-	118,203	
118419-000	05/16/24 B	151,000	1.003	0	151,401-	151,401	
118419-000	05/21/24 B	269,000	0.997	0	268,275-	268,275	
118419-000	05/22/24 B	127,000	0.996	0	126,484-	126,484	
118419-000	05/29/24 B	896,000	0.981	0	879,025-	879,025	
118419-000	05/30/24 B	210,000	0.985	0	206,850-	206,850	
118419-000	05/30/24 B	31,000	0.985	0	30,535-	30,535	
118419-000	06/05/24 B	156,000	1.007	0	157,097-	157,097	
118419-000	06/26/24 B	9,000	1.005	0	9,048-	9,048	
118419-000	07/12/24 B	306,000	1.015	0	310,494-	310,494	
118419-000	07/18/24 B	246,000	1.016	0	250,017-	250,017	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
118419-000	07/19/24 B	4,000,000	1.011	0	4,043,125-	4,043,125	
118419-000	08/01/24 B	8,000	1.032	0	8,253-	8,253	
118419-000	08/07/24 B	268,000	1.034	0	277,129-	277,129	
		SUB-TOTAL OF BUYS # 15		**0**	**10,662,326**	**10,662,326**	
118419-000	05/15/24 S	160,000	1.001	0	160,175	160,105	70
118419-000	05/21/24 S	305,000	0.997	0	304,130	305,157	-1,027
118419-000	05/21/24 S	28,000	0.997	0	27,928	28,014	-87
118419-000	05/29/24 S	179,000	0.985	0	176,231	178,433	-2,202
118419-000	06/10/24 S	149,000	0.992	0	147,789	148,491	-702
118419-000	06/12/24 S	151,000	1.005	0	151,714	150,484	1,229
118419-000	06/14/24 S	216,000	1.013	0	218,717	215,262	3,454
118419-000	06/18/24 S	60,000	1.012	0	60,703	59,795	908
118419-000	06/24/24 S	32,000	1.009	0	32,279	31,891	388
118419-000	07/09/24 S	65,000	1.006	0	65,406	64,779	627
118419-000	07/15/24 S	174,000	1.011	0	175,985	173,611	2,373
118419-000	07/29/24 S	47,000	1.015	0	47,720	47,197	523
118419-000	08/05/24 S	94,000	1.048	0	98,476	94,396	4,080
118419-000	08/06/24 S	225,000	1.039	0	233,859	225,947	7,912
118419-000	08/08/24 S	384,000	1.031	0	395,805	385,968	9,837
118419-000	08/09/24 S	8,350,000	1.035	0	8,639,077 *	8,392,794	246,283
		SUB-TOTAL OF SALES # 16		**0**	**10,935,994**	**10,662,324**	**273,669**
		SUB-TOTAL		**0**	**21,598,320**	**21,324,650**	**273,669**
	ISSUE: 91282CLF6 - U.S. TREASURY NOTES 3.875% 8/15/34						
118419-000	08/09/24 B	8,350,000	0.994	0	8,303,031-*	8,303,031	
118419-000	08/16/24 B	212,000	0.998	0	211,652-	211,652	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
118419-000	08/29/24 B	209,000	1.000	0	209,000-	209,000	
		SUB-TOTAL OF BUYS # 3		**0**	**8,723,683**	**8,723,683**	
118419-000	08/12/24 S	128,000	0.997	0	127,670	127,280	390
118419-000	08/13/24 S	187,000	1.001	0	187,183	185,948	1,234
118419-000	08/13/24 S	325,000	1.000	0	325,051	323,172	1,879
118419-000	08/14/24 S	330,000	1.004	0	331,470	328,144	3,326
118419-000	08/14/24 S	35,000	1.004	0	35,138	34,803	335
118419-000	08/14/24 S	247,000	1.005	0	248,235	245,611	2,624
118419-000	08/15/24 S	68,000	0.996	0	67,692	67,618	74
118419-000	08/20/24 S	52,000	1.004	0	52,228	51,714	514
118419-000	08/21/24 S	54,000	1.008	0	54,422	53,703	719
118419-000	08/23/24 S	158,000	1.002	0	158,395	157,130	1,265
118419-000	08/27/24 S	60,000	1.003	0	60,197	59,670	527
118419-000	08/27/24 S	27,000	1.003	0	27,089	26,851	237
118419-000	08/29/24 S	49,000	1.000	0	49,021	48,738	283
		SUB-TOTAL OF SALES # 13		**0**	**1,723,791**	**1,710,382**	**13,409**
		SUB-TOTAL		**0**	**10,447,474**	**10,434,065**	**13,409**
	ISSUE: 97181C514 - WILMINGTON US TREASURY MMKT CL SLCT						
118419-000	09/01/23 B	795,672	1.000	0	795,672-	795,672	
118419-000	09/05/23 B	4,463	1.000	0	4,463-	4,463	
118419-000	09/05/23 B	4,069	1.000	0	4,069-	4,069	
118419-000	09/07/23 B	9,416	1.000	0	9,416-	9,416	
118419-000	09/08/23 B	378,418	1.000	0	378,418-	378,418	
118419-000	09/08/23 B	962	1.000	0	962-	962	
118419-000	09/11/23 B	127,986	1.000	0	127,986-	127,986	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
118419-000	09/11/23 B	1,093	1.000	0	1,093-	1,093	
118419-000	09/12/23 B	73,671	1.000	0	73,671-	73,671	
118419-000	09/13/23 B	27,323	1.000	0	27,323-	27,323	
118419-000	09/15/23 B	242,208	1.000	0	242,208-	242,208	
118419-000	09/18/23 B	4,196	1.000	0	4,196-	4,196	
118419-000	09/18/23 B	4,284	1.000	0	4,284-	4,284	
118419-000	09/20/23 B	8,734	1.000	0	8,734-	8,734	
118419-000	09/21/23 B	263,947	1.000	0	263,947-	263,947	
118419-000	09/21/23 B	347	1.000	0	347-	347	
118419-000	09/22/23 B	366,309	1.000	0	366,309-	366,309	
118419-000	09/25/23 B	52,918	1.000	0	52,918-	52,918	
118419-000	09/25/23 B	26,089	1.000	0	26,089-	26,089	
118419-000	09/25/23 B	291	1.000	0	291-	291	
118419-000	09/26/23 B	222,426	1.000	0	222,426-	222,426	
118419-000	09/26/23 B	27	1.000	0	27-	27	
118419-000	09/26/23 B	2,934	1.000	0	2,934-	2,934	
118419-000	09/28/23 B	29,439	1.000	0	29,439-	29,439	
118419-000	09/29/23 B	2,519	1.000	0	2,519-	2,519	
118419-000	10/02/23 B	42,001	1.000	0	42,001-	42,001	
118419-000	10/03/23 B	59,689	1.000	0	59,689-	59,689	
118419-000	10/03/23 B	6,498	1.000	0	6,498-	6,498	
118419-000	10/04/23 B	51,471	1.000	0	51,471-	51,471	
118419-000	10/05/23 B	962	1.000	0	962-	962	
118419-000	10/06/23 B	69,299	1.000	0	69,299-	69,299	
118419-000	10/10/23 B	281,091	1.000	0	281,091-	281,091	
118419-000	10/12/23 B	664,990	1.000	0	664,990-	664,990	
118419-000	10/12/23 B	3,752	1.000	0	3,752-	3,752	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
118419-000	10/13/23 B	1,089	1.000	0	1,089-	1,089	
118419-000	10/16/23 B	16,298	1.000	0	16,298-	16,298	
118419-000	10/17/23 B	339,830	1.000	0	339,830-	339,830	
118419-000	10/17/23 B	7,139	1.000	0	7,139-	7,139	
118419-000	10/17/23 B	377	1.000	0	377-	377	
118419-000	10/18/23 B	228,935	1.000	0	228,935-	228,935	
118419-000	10/18/23 B	60,318	1.000	0	60,318-	60,318	
118419-000	10/18/23 B	1,895	1.000	0	1,895-	1,895	
118419-000	10/19/23 B	91,493	1.000	0	91,493-	91,493	
118419-000	10/20/23 B	35,296	1.000	0	35,296-	35,296	
118419-000	10/20/23 B	394	1.000	0	394-	394	
118419-000	10/23/23 B	93,680	1.000	0	93,680-	93,680	
118419-000	10/24/23 B	3,907	1.000	0	3,907-	3,907	
118419-000	10/25/23 B	89,043	1.000	0	89,043-	89,043	
118419-000	10/26/23 B	281,942	1.000	0	281,942-	281,942	
118419-000	10/27/23 B	104,627	1.000	0	104,627-	104,627	
118419-000	10/27/23 B	7,754	1.000	0	7,754-	7,754	
118419-000	10/30/23 B	14,376	1.000	0	14,376-	14,376	
118419-000	10/31/23 B	39,203	1.000	0	39,203-	39,203	
118419-000	11/01/23 B	11,219	1.000	0	11,219-	11,219	
118419-000	11/02/23 B	8,299	1.000	0	8,299-	8,299	
118419-000	11/03/23 B	265,463	1.000	0	265,463-	265,463	
118419-000	11/03/23 B	2,865	1.000	0	2,865-	2,865	
118419-000	11/06/23 B	48,152	1.000	0	48,152-	48,152	
118419-000	11/07/23 B	59,714	1.000	0	59,714-	59,714	
118419-000	11/08/23 B	146,330	1.000	0	146,330-	146,330	
118419-000	11/08/23 B	38,620	1.000	0	38,620-	38,620	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
118419-000	11/09/23 B	1,071	1.000	0	1,071-	1,071	
118419-000	11/10/23 B	300,612	1.000	0	300,612-	300,612	
118419-000	11/10/23 B	983,674	1.000	0	983,674-	983,674	
118419-000	11/13/23 B	4,753	1.000	0	4,753-	4,753	
118419-000	11/14/23 B	59,556	1.000	0	59,556-	59,556	
118419-000	11/15/23 B	157,169	1.000	0	157,169-	157,169	
118419-000	11/15/23 B	11,825	1.000	0	11,825-	11,825	
118419-000	11/16/23 B	274,716	1.000	0	274,716-	274,716	
118419-000	11/17/23 B	136,237	1.000	0	136,237-	136,237	
118419-000	11/20/23 B	166,561	1.000	0	166,561-	166,561	
118419-000	11/20/23 B	11,015	1.000	0	11,015-	11,015	
118419-000	11/27/23 B	126,273	1.000	0	126,273-	126,273	
118419-000	11/27/23 B	11,081	1.000	0	11,081-	11,081	
118419-000	11/27/23 B	1,913	1.000	0	1,913-	1,913	
118419-000	11/28/23 B	41,908	1.000	0	41,908-	41,908	
118419-000	11/30/23 B	239,952	1.000	0	239,952-	239,952	
118419-000	12/01/23 B	197,464	1.000	0	197,464-	197,464	
118419-000	12/04/23 B	166,570	1.000	0	166,570-	166,570	
118419-000	12/04/23 B	23,024	1.000	0	23,024-	23,024	
118419-000	12/05/23 B	243,997	1.000	0	243,997-	243,997	
118419-000	12/06/23 B	286,808	1.000	0	286,808-	286,808	
118419-000	12/07/23 B	962	1.000	0	962-	962	
118419-000	12/08/23 B	6,377	1.000	0	6,377-	6,377	
118419-000	12/11/23 B	2,618	1.000	0	2,618-	2,618	
118419-000	12/12/23 B	28,588	1.000	0	28,588-	28,588	
118419-000	12/12/23 B	7,258	1.000	0	7,258-	7,258	
118419-000	12/13/23 B	479,773	1.000	0	479,773-	479,773	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
118419-000	12/13/23 B	6,692	1.000	0	6,692-	6,692	
118419-000	12/15/23 B	316,948	1.000	0	316,948-	316,948	
118419-000	12/15/23 B	165,868	1.000	0	165,868-	165,868	
118419-000	12/18/23 B	3,624	1.000	0	3,624-	3,624	
118419-000	12/20/23 B	437,700	1.000	0	437,700-	437,700	
118419-000	12/20/23 B	6,633	1.000	0	6,633-	6,633	
118419-000	12/26/23 B	122,199	1.000	0	122,199-	122,199	
118419-000	12/26/23 B	4,059	1.000	0	4,059-	4,059	
118419-000	12/26/23 B	727	1.000	0	727-	727	
118419-000	12/27/23 B	252,633	1.000	0	252,633-	252,633	
118419-000	01/02/24 B	56,266	1.000	0	56,266-	56,266	
118419-000	01/02/24 B	12,130	1.000	0	12,130-	12,130	
118419-000	01/03/24 B	244,184	1.000	0	244,184-	244,184	
118419-000	01/03/24 B	65,964	1.000	0	65,964-	65,964	
118419-000	01/05/24 B	432,407	1.000	0	432,407-	432,407	
118419-000	01/08/24 B	242,249	1.000	0	242,249-	242,249	
118419-000	01/10/24 B	31,674	1.000	0	31,674-	31,674	
118419-000	01/11/24 B	1,071	1.000	0	1,071-	1,071	
118419-000	01/12/24 B	601,765	1.000	0	601,765-	601,765	
118419-000	01/12/24 B	1,089	1.000	0	1,089-	1,089	
118419-000	01/12/24 B	183	1.000	0	183-	183	
118419-000	01/16/24 B	227,824	1.000	0	227,824-	227,824	
118419-000	01/16/24 B	64,870	1.000	0	64,870-	64,870	
118419-000	01/17/24 B	140,566	1.000	0	140,566-	140,566	
118419-000	01/18/24 B	8,604	1.000	0	8,604-	8,604	
118419-000	01/22/24 B	64,162	1.000	0	64,162-	64,162	
118419-000	01/22/24 B	3,469	1.000	0	3,469-	3,469	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
118419-000	01/23/24 B	35,665	1.000	0	35,665-	35,665	
118419-000	01/24/24 B	328,275	1.000	0	328,275-	328,275	
118419-000	01/25/24 B	541,390	1.000	0	541,390-	541,390	
118419-000	01/25/24 B	10,401	1.000	0	10,401-	10,401	
118419-000	01/25/24 B	753	1.000	0	753-	753	
118419-000	01/26/24 B	102,940	1.000	0	102,940-	102,940	
118419-000	01/26/24 B	5,477	1.000	0	5,477-	5,477	
118419-000	01/29/24 B	9,170	1.000	0	9,170-	9,170	
118419-000	01/30/24 B	1,948	1.000	0	1,948-	1,948	
118419-000	01/31/24 B	3,040	1.000	0	3,040-	3,040	
118419-000	02/01/24 B	607,564	1.000	0	607,564-	607,564	
118419-000	02/01/24 B	18,928	1.000	0	18,928-	18,928	
118419-000	02/05/24 B	84,519	1.000	0	84,519-	84,519	
118419-000	02/06/24 B	1,350,536	1.000	0	1,350,536-	1,350,536	
118419-000	02/07/24 B	152,143	1.000	0	152,143-	152,143	
118419-000	02/08/24 B	436,922	1.000	0	436,922-	436,922	
118419-000	02/08/24 B	84,534	1.000	0	84,534-	84,534	
118419-000	02/09/24 B	1,046	1.000	0	1,046-	1,046	
118419-000	02/12/24 B	310,029	1.000	0	310,029-	310,029	
118419-000	02/15/24 B	1,309,048	1.000	0	1,309,048-	1,309,048	
118419-000	02/15/24 B	174,966	1.000	0	174,966-	174,966	
118419-000	02/15/24 B	2,499	1.000	0	2,499-	2,499	
118419-000	02/16/24 B	5,288	1.000	0	5,288-	5,288	
118419-000	02/20/24 B	418	1.000	0	418-	418	
118419-000	02/21/24 B	286,640	1.000	0	286,640-	286,640	
118419-000	02/22/24 B	145,171	1.000	0	145,171-	145,171	
118419-000	02/22/24 B	31,038	1.000	0	31,038-	31,038	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
118419-000	02/26/24 B	17,005,395	1.000	0	17,005,395-*	17,005,395	
118419-000	02/26/24 B	683,792	1.000	0	683,792-	683,792	
118419-000	02/27/24 B	358	1.000	0	358-	358	
118419-000	02/28/24 B	13,213,319	1.000	0	13,213,319-*	13,213,319	
118419-000	02/28/24 B	3,548	1.000	0	3,548-	3,548	
118419-000	03/04/24 B	1,490,048	1.000	0	1,490,048-	1,490,048	
118419-000	03/04/24 B	124,389	1.000	0	124,389-	124,389	
118419-000	03/05/24 B	639,487	1.000	0	639,487-	639,487	
118419-000	03/05/24 B	4,069	1.000	0	4,069-	4,069	
118419-000	03/07/24 B	529,999	1.000	0	529,999-	529,999	
118419-000	03/08/24 B	72,826	1.000	0	72,826-	72,826	
118419-000	03/11/24 B	95,230	1.000	0	95,230-	95,230	
118419-000	03/12/24 B	209,179	1.000	0	209,179-	209,179	
118419-000	03/12/24 B	192,008	1.000	0	192,008-	192,008	
118419-000	03/13/24 B	188,189	1.000	0	188,189-	188,189	
118419-000	03/15/24 B	13,674	1.000	0	13,674-	13,674	
118419-000	03/18/24 B	397,203	1.000	0	397,203-	397,203	
118419-000	03/18/24 B	7,654	1.000	0	7,654-	7,654	
118419-000	03/19/24 B	471,896	1.000	0	471,896-	471,896	
118419-000	03/21/24 B	507,178	1.000	0	507,178-	507,178	
118419-000	03/25/24 B	101,796	1.000	0	101,796-	101,796	
118419-000	03/25/24 B	1,860	1.000	0	1,860-	1,860	
118419-000	03/25/24 B	5,685	1.000	0	5,685-	5,685	
118419-000	03/26/24 B	178,814	1.000	0	178,814-	178,814	
118419-000	03/26/24 B	7,836	1.000	0	7,836-	7,836	
118419-000	03/27/24 B	1,267,549	1.000	0	1,267,549-	1,267,549	
118419-000	03/27/24 B	32,241	1.000	0	32,241-	32,241	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
118419-000	03/28/24 B	115,890	1.000	0	115,890-	115,890	
118419-000	04/01/24 B	66,605	1.000	0	66,605-	66,605	
118419-000	04/03/24 B	14,741	1.000	0	14,741-	14,741	
118419-000	04/03/24 B	57,682	1.000	0	57,682-	57,682	
118419-000	04/03/24 B	1,163	1.000	0	1,163-	1,163	
118419-000	04/04/24 B	249,489	1.000	0	249,489-	249,489	
118419-000	04/08/24 B	312,243	1.000	0	312,243-	312,243	
118419-000	04/09/24 B	145,577	1.000	0	145,577-	145,577	
118419-000	04/10/24 B	561,134	1.000	0	561,134-	561,134	
118419-000	04/10/24 B	24,250	1.000	0	24,250-	24,250	
118419-000	04/11/24 B	355,831	1.000	0	355,831-	355,831	
118419-000	04/11/24 B	1,071	1.000	0	1,071-	1,071	
118419-000	04/12/24 B	871,810	1.000	0	871,810-	871,810	
118419-000	04/12/24 B	5,027	1.000	0	5,027-	5,027	
118419-000	04/15/24 B	354,822	1.000	0	354,822-	354,822	
118419-000	04/15/24 B	2,178	1.000	0	2,178-	2,178	
118419-000	04/16/24 B	209,789	1.000	0	209,789-	209,789	
118419-000	04/16/24 B	652	1.000	0	652-	652	
118419-000	04/17/24 B	5,871	1.000	0	5,871-	5,871	
118419-000	04/17/24 B	1,197	1.000	0	1,197-	1,197	
118419-000	04/18/24 B	595,773	1.000	0	595,773-	595,773	
118419-000	04/19/24 B	274,848	1.000	0	274,848-	274,848	
118419-000	04/22/24 B	139,895	1.000	0	139,895-	139,895	
118419-000	04/23/24 B	4,948	1.000	0	4,948-	4,948	
118419-000	04/24/24 B	229,153	1.000	0	229,153-	229,153	
118419-000	04/25/24 B	53,521	1.000	0	53,521-	53,521	
118419-000	04/26/24 B	380,618	1.000	0	380,618-	380,618	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
118419-000	04/29/24 B	7,754	1.000	0	7,754-	7,754	
118419-000	04/29/24 B	6,376	1.000	0	6,376-	6,376	
118419-000	04/30/24 B	7,988	1.000	0	7,988-	7,988	
118419-000	05/02/24 B	472,954	1.000	0	472,954-	472,954	
118419-000	05/02/24 B	133,401	1.000	0	133,401-	133,401	
118419-000	05/03/24 B	32,224	1.000	0	32,224-	32,224	
118419-000	05/07/24 B	412,958	1.000	0	412,958-	412,958	
118419-000	05/08/24 B	888,294	1.000	0	888,294-	888,294	
118419-000	05/09/24 B	1,046	1.000	0	1,046-	1,046	
118419-000	05/10/24 B	1,098,657	1.000	0	1,098,657-	1,098,657	
118419-000	05/10/24 B	22,836	1.000	0	22,836-	22,836	
118419-000	05/14/24 B	127,126	1.000	0	127,126-	127,126	
118419-000	05/15/24 B	1,624,158	1.000	0	1,624,158-	1,624,158	
118419-000	05/15/24 B	148,722	1.000	0	148,722-	148,722	
118419-000	05/17/24 B	247,205	1.000	0	247,205-	247,205	
118419-000	05/17/24 B	89,116	1.000	0	89,116-	89,116	
118419-000	05/17/24 B	377	1.000	0	377-	377	
118419-000	05/20/24 B	24,517	1.000	0	24,517-	24,517	
118419-000	05/22/24 B	89,037	1.000	0	89,037-	89,037	
118419-000	05/24/24 B	727,296	1.000	0	727,296-	727,296	
118419-000	05/28/24 B	6,823	1.000	0	6,823-	6,823	
118419-000	05/28/24 B	1,015	1.000	0	1,015-	1,015	
118419-000	05/29/24 B	349,556	1.000	0	349,556-	349,556	
118419-000	05/31/24 B	192,087	1.000	0	192,087-	192,087	
118419-000	06/03/24 B	87,877	1.000	0	87,877-	87,877	
118419-000	06/03/24 B	43,185	1.000	0	43,185-	43,185	
118419-000	06/04/24 B	117,662	1.000	0	117,662-	117,662	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
118419-000	06/04/24 B	3,372	1.000	0	3,372-	3,372	
118419-000	06/10/24 B	31,658	1.000	0	31,658-	31,658	
118419-000	06/11/24 B	148,268	1.000	0	148,268-	148,268	
118419-000	06/11/24 B	25,238	1.000	0	25,238-	25,238	
118419-000	06/12/24 B	1,089	1.000	0	1,089-	1,089	
118419-000	06/13/24 B	1,811,536	1.000	0	1,811,536-	1,811,536	
118419-000	06/13/24 B	3,860	1.000	0	3,860-	3,860	
118419-000	06/14/24 B	752	1.000	0	752-	752	
118419-000	06/17/24 B	252,532	1.000	0	252,532-	252,532	
118419-000	06/18/24 B	426,605	1.000	0	426,605-	426,605	
118419-000	06/18/24 B	1,868	1.000	0	1,868-	1,868	
118419-000	06/20/24 B	29,302	1.000	0	29,302-	29,302	
118419-000	06/20/24 B	246,368	1.000	0	246,368-	246,368	
118419-000	06/24/24 B	282,026	1.000	0	282,026-	282,026	
118419-000	06/25/24 B	350,687	1.000	0	350,687-	350,687	
118419-000	06/25/24 B	15,176	1.000	0	15,176-	15,176	
118419-000	06/26/24 B	453	1.000	0	453-	453	
118419-000	06/26/24 B	45,376	1.000	0	45,376-	45,376	
118419-000	06/27/24 B	536,209	1.000	0	536,209-	536,209	
118419-000	06/28/24 B	6,542	1.000	0	6,542-	6,542	
118419-000	07/01/24 B	17,674	1.000	0	17,674-	17,674	
118419-000	07/05/24 B	15,442	1.000	0	15,442-	15,442	
118419-000	07/08/24 B	1,655,911	1.000	0	1,655,911-	1,655,911	
118419-000	07/10/24 B	87,074	1.000	0	87,074-	87,074	
118419-000	07/11/24 B	325	1.000	0	325-	325	
118419-000	07/11/24 B	1,353	1.000	0	1,353-	1,353	
118419-000	07/12/24 B	782	1.000	0	782-	782	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
118419-000	07/15/24 B	82,921	1.000	0	82,921-	82,921	
118419-000	07/15/24 B	9,138	1.000	0	9,138-	9,138	
118419-000	07/15/24 B	2,199	1.000	0	2,199-	2,199	
118419-000	07/16/24 B	61,054	1.000	0	61,054-	61,054	
118419-000	07/17/24 B	1,778	1.000	0	1,778-	1,778	
118419-000	07/17/24 B	7,190	1.000	0	7,190-	7,190	
118419-000	07/18/24 B	201,770	1.000	0	201,770-	201,770	
118419-000	07/18/24 B	1,865	1.000	0	1,865-	1,865	
118419-000	07/19/24 B	18,000,000	1.000	0	18,000,000-*	18,000,000	
118419-000	07/19/24 B	25,606	1.000	0	25,606-	25,606	
118419-000	07/22/24 B	25,101	1.000	0	25,101-	25,101	
118419-000	07/23/24 B	57,138	1.000	0	57,138-	57,138	
118419-000	07/25/24 B	228,495	1.000	0	228,495-	228,495	
118419-000	07/25/24 B	14,439	1.000	0	14,439-	14,439	
118419-000	07/26/24 B	670,927	1.000	0	670,927-	670,927	
118419-000	07/29/24 B	7,565	1.000	0	7,565-	7,565	
118419-000	07/30/24 B	1,936	1.000	0	1,936-	1,936	
118419-000	08/01/24 B	82,906	1.000	0	82,906-	82,906	
118419-000	08/02/24 B	433,191	1.000	0	433,191-	433,191	
118419-000	08/06/24 B	308,973	1.000	0	308,973-	308,973	
118419-000	08/07/24 B	202,134	1.000	0	202,134-	202,134	
118419-000	08/07/24 B	52,677	1.000	0	52,677-	52,677	
118419-000	08/08/24 B	56,369	1.000	0	56,369-	56,369	
118419-000	08/09/24 B	1,071	1.000	0	1,071-	1,071	
118419-000	08/12/24 B	8,833,874	1.000	0	8,833,874-*	8,833,874	
118419-000	08/12/24 B	23,701	1.000	0	23,701-	23,701	
118419-000	08/15/24 B	16,604	1.000	0	16,604-	16,604	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
118419-000	08/16/24 B	498,204	1.000	0	498,204-	498,204	
118419-000	08/16/24 B	7,973	1.000	0	7,973-	7,973	
118419-000	08/19/24 B	4,311	1.000	0	4,311-	4,311	
118419-000	08/21/24 B	274,552	1.000	0	274,552-	274,552	
118419-000	08/26/24 B	74,250	1.000	0	74,250-	74,250	
118419-000	08/26/24 B	170,366	1.000	0	170,366-	170,366	
118419-000	08/28/24 B	1,851	1.000	0	1,851-	1,851	
118419-000	08/30/24 B	121,965	1.000	0	121,965-	121,965	
		SUB-TOTAL OF BUYS # 285		**0**	**105,358,234**	**105,358,234**	
118419-000	09/01/23 S	678,112	1.000	0	678,112	678,112	0
118419-000	09/12/23 S	169,772	1.000	0	169,772	169,772	0
118419-000	09/13/23 S	471,261	1.000	0	471,261	471,261	0
118419-000	09/14/23 S	373,194	1.000	0	373,194	373,194	0
118419-000	09/15/23 S	289,175	1.000	0	289,175	289,175	0
118419-000	09/18/23 S	142,316	1.000	0	142,316	142,316	0
118419-000	09/20/23 S	618,543	1.000	0	618,543	618,543	0
118419-000	09/27/23 S	655,567	1.000	0	655,567	655,567	0
118419-000	10/05/23 S	47,211	1.000	0	47,211	47,211	0
118419-000	10/05/23 S	114,439	1.000	0	114,439	114,439	0
118419-000	10/11/23 S	535,926	1.000	0	535,926	535,926	0
118419-000	10/11/23 S	166,549	1.000	0	166,549	166,549	0
118419-000	10/13/23 S	312,454	1.000	0	312,454	312,454	0
118419-000	10/16/23 S	161,920	1.000	0	161,920	161,920	0
118419-000	10/24/23 S	33,636	1.000	0	33,636	33,636	0
118419-000	10/25/23 S	61,259	1.000	0	61,259	61,259	0
118419-000	10/26/23 S	65,943	1.000	0	65,943	65,943	0
118419-000	10/30/23 S	75,278	1.000	0	75,278	75,278	0

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
118419-000	11/03/23 S	339,511	1.000	0	339,511	339,511	0
118419-000	11/07/23 S	28,591	1.000	0	28,591	28,591	0
118419-000	11/09/23 S	113,601	1.000	0	113,601	113,601	0
118419-000	11/13/23 S	554,758	1.000	0	554,758	554,758	0
118419-000	11/16/23 S	2,131	1.000	0	2,131	2,131	0
118419-000	11/17/23 S	995,044	1.000	0	995,044	995,044	0
118419-000	11/21/23 S	249,017	1.000	0	249,017	249,017	0
118419-000	11/22/23 S	35,172	1.000	0	35,172	35,172	0
118419-000	11/30/23 S	601,301	1.000	0	601,301	601,301	0
118419-000	12/01/23 S	488,041	1.000	0	488,041	488,041	0
118419-000	12/05/23 S	247,705	1.000	0	247,705	247,705	0
118419-000	12/07/23 S	203,224	1.000	0	203,224	203,224	0
118419-000	12/11/23 S	31,811	1.000	0	31,811	31,811	0
118419-000	12/14/23 S	174,559	1.000	0	174,559	174,559	0
118419-000	12/14/23 S	204,349	1.000	0	204,349	204,349	0
118419-000	12/18/23 S	139,452	1.000	0	139,452	139,452	0
118419-000	12/19/23 S	3,356	1.000	0	3,356	3,356	0
118419-000	12/19/23 S	254,880	1.000	0	254,880	254,880	0
118419-000	12/21/23 S	87,865	1.000	0	87,865	87,865	0
118419-000	12/22/23 S	126,897	1.000	0	126,897	126,897	0
118419-000	12/27/23 S	41	1.000	0	41	41	0
118419-000	01/05/24 S	976,156	1.000	0	976,156	976,156	0
118419-000	01/08/24 S	52,123	1.000	0	52,123	52,123	0
118419-000	01/09/24 S	246,475	1.000	0	246,475	246,475	0
118419-000	01/10/24 S	174,117	1.000	0	174,117	174,117	0
118419-000	01/11/24 S	116,472	1.000	0	116,472	116,472	0
118419-000	01/17/24 S	34,607	1.000	0	34,607	34,607	0

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
118419-000	01/18/24 S	265,613	1.000	0	265,613	265,613	0
118419-000	01/19/24 S	238,845	1.000	0	238,845	238,845	0
118419-000	01/24/24 S	30,196	1.000	0	30,196	30,196	0
118419-000	01/29/24 S	1,349,945	1.000	0	1,349,945	1,349,945	0
118419-000	01/30/24 S	882,537	1.000	0	882,537	882,537	0
118419-000	01/31/24 S	1,286,602	1.000	0	1,286,602	1,286,602	0
118419-000	02/02/24 S	69,747	1.000	0	69,747	69,747	0
118419-000	02/06/24 S	770,657	1.000	0	770,657	770,657	0
118419-000	02/07/24 S	218,194	1.000	0	218,194	218,194	0
118419-000	02/09/24 S	337,941	1.000	0	337,941	337,941	0
118419-000	02/13/24 S	252,310	1.000	0	252,310	252,310	0
118419-000	02/16/24 S	671,909	1.000	0	671,909	671,909	0
118419-000	02/20/24 S	349,174	1.000	0	349,174	349,174	0
118419-000	02/21/24 S	154,144	1.000	0	154,144	154,144	0
118419-000	02/23/24 S	932,374	1.000	0	932,374	932,374	0
118419-000	02/27/24 S	13,932,043	1.000	0	13,932,043 *	13,932,043	0
118419-000	02/28/24 S	119,513	1.000	0	119,513	119,513	0
118419-000	02/29/24 S	14,035,169	1.000	0	14,035,169 *	14,035,169	0
118419-000	02/29/24 S	1,059,335	1.000	0	1,059,335	1,059,335	0
118419-000	03/01/24 S	423,561	1.000	0	423,561	423,561	0
118419-000	03/01/24 S	970,234	1.000	0	970,234	970,234	0
118419-000	03/06/24 S	474,624	1.000	0	474,624	474,624	0
118419-000	03/11/24 S	281,174	1.000	0	281,174	281,174	0
118419-000	03/13/24 S	1,341,528	1.000	0	1,341,528	1,341,528	0
118419-000	03/14/24 S	640,597	1.000	0	640,597	640,597	0
118419-000	03/15/24 S	429,498	1.000	0	429,498	429,498	0
118419-000	03/20/24 S	1,373,452	1.000	0	1,373,452	1,373,452	0

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
118419-000	03/22/24 S	91,462	1.000	0	91,462	91,462	0
118419-000	03/28/24 S	2,216,408	1.000	0	2,216,408	2,216,408	0
118419-000	04/01/24 S	16,221	1.000	0	16,221	16,221	0
118419-000	04/02/24 S	484,526	1.000	0	484,526	484,526	0
118419-000	04/04/24 S	99,649	1.000	0	99,649	99,649	0
118419-000	04/05/24 S	947,047	1.000	0	947,047	947,047	0
118419-000	04/08/24 S	305,312	1.000	0	305,312	305,312	0
118419-000	04/15/24 S	408,173	1.000	0	408,173	408,173	0
118419-000	04/17/24 S	206,069	1.000	0	206,069	206,069	0
118419-000	04/19/24 S	1,393,522	1.000	0	1,393,522	1,393,522	0
118419-000	04/22/24 S	263,226	1.000	0	263,226	263,226	0
118419-000	04/25/24 S	399,875	1.000	0	399,875	399,875	0
118419-000	04/30/24 S	474,937	1.000	0	474,937	474,937	0
118419-000	05/01/24 S	560,479	1.000	0	560,479	560,479	0
118419-000	05/01/24 S	521,959	1.000	0	521,959	521,959	0
118419-000	05/03/24 S	117,149	1.000	0	117,149	117,149	0
118419-000	05/06/24 S	251,681	1.000	0	251,681	251,681	0
118419-000	05/09/24 S	1,052,717	1.000	0	1,052,717	1,052,717	0
118419-000	05/13/24 S	975,616	1.000	0	975,616	975,616	0
118419-000	05/13/24 S	160,005	1.000	0	160,005	160,005	0
118419-000	05/14/24 S	22,648	1.000	0	22,648	22,648	0
118419-000	05/16/24 S	547,226	1.000	0	547,226	547,226	0
118419-000	05/16/24 S	74,576	1.000	0	74,576	74,576	0
118419-000	05/20/24 S	341,309	1.000	0	341,309	341,309	0
118419-000	05/21/24 S	215,709	1.000	0	215,709	215,709	0
118419-000	05/23/24 S	223,227	1.000	0	223,227	223,227	0
118419-000	05/23/24 S	126,605	1.000	0	126,605	126,605	0

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
118419-000	05/24/24 S	732,559	1.000	0	732,559	732,559	0
118419-000	05/28/24 S	197,947	1.000	0	197,947	197,947	0
118419-000	05/30/24 S	706,201	1.000	0	706,201	706,201	0
118419-000	06/05/24 S	250,000	1.000	0	250,000	250,000	0
118419-000	06/06/24 S	217,391	1.000	0	217,391	217,391	0
118419-000	06/06/24 S	24,167	1.000	0	24,167	24,167	0
118419-000	06/07/24 S	139,086	1.000	0	139,086	139,086	0
118419-000	06/12/24 S	133,359	1.000	0	133,359	133,359	0
118419-000	06/17/24 S	201,913	1.000	0	201,913	201,913	0
118419-000	06/20/24 S	216,544	1.000	0	216,544	216,544	0
118419-000	06/21/24 S	381,873	1.000	0	381,873	381,873	0
118419-000	06/26/24 S	498,540	1.000	0	498,540	498,540	0
118419-000	07/01/24 S	106,954	1.000	0	106,954	106,954	0
118419-000	07/02/24 S	1,607,466	1.000	0	1,607,466	1,607,466	0
118419-000	07/03/24 S	298,251	1.000	0	298,251	298,251	0
118419-000	07/09/24 S	36,517	1.000	0	36,517	36,517	0
118419-000	07/10/24 S	32,944	1.000	0	32,944	32,944	0
118419-000	07/12/24 S	76,556	1.000	0	76,556	76,556	0
118419-000	07/22/24 S	16,225,903	1.000	0	16,225,903 *	16,225,903	0
118419-000	07/24/24 S	341,615	1.000	0	341,615	341,615	0
118419-000	07/30/24 S	790,342	1.000	0	790,342	790,342	0
118419-000	07/31/24 S	19,397	1.000	0	19,397	19,397	0
118419-000	08/01/24 S	110,993	1.000	0	110,993	110,993	0
118419-000	08/01/24 S	1,190,000	1.000	0	1,190,000	1,190,000	0
118419-000	08/02/24 S	737,873	1.000	0	737,873	737,873	0
118419-000	08/05/24 S	1,450	1.000	0	1,450	1,450	0
118419-000	08/08/24 S	173,057	1.000	0	173,057	173,057	0

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
118419-000	08/09/24 S	13,962	1.000	0	13,962	13,962	0
118419-000	08/13/24 S	312,456	1.000	0	312,456	312,456	0
118419-000	08/14/24 S	359,675	1.000	0	359,675	359,675	0
118419-000	08/15/24 S	7,291,330	1.000	0	7,291,330 *	7,291,330	0
118419-000	08/19/24 S	206,071	1.000	0	206,071	206,071	0
118419-000	08/20/24 S	579,362	1.000	0	579,362	579,362	0
118419-000	08/22/24 S	40,156	1.000	0	40,156	40,156	0
118419-000	08/22/24 S	337,183	1.000	0	337,183	337,183	0
118419-000	08/23/24 S	570,487	1.000	0	570,487	570,487	0
118419-000	08/27/24 S	1,813	1.000	0	1,813	1,813	0
118419-000	08/29/24 S	281,906	1.000	0	281,906	281,906	0
	SUB-TOTAL OF SALES # 137			**0**	**102,285,359**	**102,285,359**	**0**
	SUB-TOTAL			**0**	**207,643,593**	**207,643,593**	**0**
	GRAND TOTAL			**0**	**361,335,430**	**360,777,026**	**558,404**

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
CATEGORY 4 - SINGLE TRANSACTION WITH ONE BROKER EXCEEDS 5% OF VALUE							
BROKER: HSBC SECURITIES, INC.							
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	09/07/23 S	14,000	0.897	0	12,552	12,723	-171
	ISSUE: 91282CHT1 - U.S. TREASURY NOTES 3.875% 8/15/33						
118419-000	09/18/23 B	51,000	0.965	0	49,213-	49,213	
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	10/04/23 S	86,000	0.867	0	74,598	78,156	-3,558
	ISSUE: 91282CHT1 - U.S. TREASURY NOTES 3.875% 8/15/33						
118419-000	10/05/23 S	122,000	0.934	0	113,908	113,876	32
	ISSUE: 912810TA6 - U.S. TREASURY BONDS 1.75% 8/15/41						
118419-000	10/18/23 S	19,000	0.598	0	11,369	12,766	-1,397
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	10/24/23 S	173,000	0.924	0	159,876	165,464	-5,587
	ISSUE: 91282CHT1 - U.S. TREASURY NOTES 3.875% 8/15/33						
118419-000	10/24/23 S	83,000	0.926	0	76,885	77,744	-859
	ISSUE: 912810TN8 - U.S. TREASURY BONDS 3.625% 2/15/53						
118419-000	10/26/23 S	70,000	0.780	0	54,567	63,066	-8,499
	ISSUE: 91282CGT2 - U.S. TREASURY NOTES 3.625% 3/31/28						
118419-000	11/09/23 S	206,000	0.958	0	197,438	198,484	-1,046
	ISSUE: 91282CHT1 - U.S. TREASURY NOTES 3.875% 8/15/33						
118419-000	11/14/23 S	11,000	0.953	0	10,479	10,327	152
	ISSUE: 912810TR9 - U.S. TREASURY BONDS 3.625% 5/15/53						
118419-000	11/17/23 S	645,000	0.840	0	541,800	535,062	6,738

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 912810TT5 - U.S. TREASURY BONDS 4.125% 8/15/53						
118419-000	11/17/23 B	603,000	0.920	0	554,923-	554,923	
	ISSUE: 91282CHT1 - U.S. TREASURY NOTES 3.875% 8/15/33						
118419-000	11/20/23 S	36,000	0.953	0	34,321	33,854	467
	ISSUE: 91282CHT1 - U.S. TREASURY NOTES 3.875% 8/15/33						
118419-000	11/29/23 S	5,000	0.966	0	4,830	4,702	128
	ISSUE: 375558CA9 - GILEAD SCIENCES 5.55% 10/15/53						
118419-000	11/30/23 S	80,000	1.008	0	80,624	79,820	804
	ISSUE: 912810TT5 - U.S. TREASURY BONDS 4.125% 8/15/53						
118419-000	11/30/23 B	75,000	0.935	0	70,125-	70,125	
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	11/30/23 S	60,000	0.896	0	53,763	53,953	-190
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	12/04/23 B	170,000	1.017	0	172,816-	172,816	
	ISSUE: 760759BH2 - REPUBLIC SVCS INC 5% 12/15/33						
118419-000	12/12/23 B	335,000	0.989	0	331,211-	331,211	
	ISSUE: 91282CHT1 - U.S. TREASURY NOTES 3.875% 8/15/33						
118419-000	12/12/23 S	256,000	0.973	0	249,171	240,742	8,429
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	12/12/23 B	243,000	1.024	0	248,733-	248,733	
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	12/13/23 S	39,000	0.916	0	35,738	35,014	725
	ISSUE: 58933YBM6 - MERCK & CO INC 5% 5/17/53						
118419-000	12/21/23 S	155,000	1.029	0	159,515	151,392	8,124
	ISSUE: 912810TT5 - U.S. TREASURY BONDS 4.125% 8/15/53						
118419-000	12/21/23 B	141,000	1.015	0	143,115-	143,115	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/10/24 B	227,000	1.040	0	236,000-	236,000	
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/22/24 S	21,000	1.032	0	21,675	21,825	-150
	ISSUE: 912810TN8 - U.S. TREASURY BONDS 3.625% 2/15/53						
118419-000	01/30/24 S	1,423,000	0.885	0	1,259,911	1,282,038	-22,127
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/30/24 B	2,634,000	1.035	0	2,727,116-	2,727,116	
	ISSUE: 912810TA6 - U.S. TREASURY BONDS 1.75% 8/15/41						
118419-000	02/07/24 S	315,000	0.675	0	212,723	211,652	1,072
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	02/14/24 B	171,000	0.979	0	167,353-	167,353	
	ISSUE: 912810TT5 - U.S. TREASURY BONDS 4.125% 8/15/53						
118419-000	02/22/24 S	400,000	0.941	0	376,500	375,850	650
	ISSUE: 912810TV0 - U.S. TREASURY BONDS 4.75% 11/15/53						
118419-000	02/22/24 B	400,000	1.046	0	418,555-	418,555	
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	02/22/24 S	690,000	1.012	0	698,409	712,983	-14,573
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	02/22/24 B	690,000	0.974	0	671,837-	671,837	
	ISSUE: 912810SE9 - U.S. TREASURY BONDS 3.375% 11/15/48						
118419-000	02/26/24 B	800,000	0.824	0	659,500-	659,500	
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	02/26/24 B	2,500,000	0.955	0	2,387,891-	2,387,891	
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	02/27/24 B	470,000	0.975	0	458,323-	458,323	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 912810TV0 - U.S. TREASURY BONDS 4.75% 11/15/53						
118419-000	02/28/24 B	500,000	1.054	0	526,992-	526,992	
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	02/28/24 B	2,500,000	0.977	0	2,442,578-	2,442,578	
	ISSUE: 91282CFB2 - U.S. TREASURY NOTES 2.75% 7/31/27						
118419-000	03/01/24 S	780,000	0.951	0	741,670	738,618	3,053
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	03/01/24 S	900,000	0.960	0	864,352	861,963	2,389
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	03/01/24 S	126,000	0.985	0	124,140	122,994	1,146
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	03/07/24 B	234,000	0.913	0	213,744-	213,744	
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	03/12/24 S	24,000	0.964	0	23,135	22,986	149
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	03/12/24 S	53,000	0.964	0	51,083	50,760	323
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	03/12/24 S	50,000	0.988	0	49,420	48,840	579
	ISSUE: 91282CGC9 - U.S. TREASURY NOTES 3.875% 12/31/27						
118419-000	03/22/24 B	4,012,000	0.985	0	3,952,917-	3,952,917	
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	03/26/24 S	351,000	0.959	0	336,508	336,225	282
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	04/01/24 B	445,000	0.974	0	433,423-	433,423	
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	05/02/24 S	107,000	0.941	0	100,672	102,146	-1,474

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 760759BH2 - REPUBLIC SVCS INC 5% 12/15/33						
118419-000	05/08/24 S	135,000	0.978	0	131,987	133,364	-1,377
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	05/08/24 S	209,000	0.948	0	198,183	199,519	-1,336
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	05/08/24 B	129,000	0.962	0	124,142-	124,142	
	ISSUE: 161175CD4 - CHARTER COMM OPT LLC 2.25% 1/15/29						
118419-000	05/13/24 S	105,000	0.845	0	88,757	88,982	-225
	ISSUE: 161175CR3 - CHARTER COMM OPT 6.55% 6/01/34						
118419-000	05/13/24 B	80,000	0.998	0	79,815-	79,815	
	ISSUE: 912810TV0 - U.S. TREASURY BONDS 4.75% 11/15/53						
118419-000	05/15/24 S	201,000	1.020	0	205,067	205,469	-402
	ISSUE: 912810TX6 - U.S. TREASURY BONDS 4.25% 2/15/54						
118419-000	05/15/24 B	212,000	0.939	0	199,073-	199,073	
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	05/15/24 S	3,797,000	0.970	0	3,684,552	3,676,349	8,204
	ISSUE: 91282CKQ3 - U.S. TREASURY NOTES 4.625% 5/15/34						
118419-000	05/15/24 B	3,824,000	1.001	0	3,826,390-	3,826,390	
	ISSUE: 91282CKF7 - U.S. TREASURY NOTES 4.125% 3/31/31						
118419-000	05/16/24 S	270,000	0.985	0	265,897	261,425	4,472
	ISSUE: 912810SE9 - U.S. TREASURY BONDS 3.375% 11/15/48						
118419-000	05/23/24 S	1,243,000	0.807	0	1,002,606	1,051,062	-48,456
	ISSUE: 912810TX6 - U.S. TREASURY BONDS 4.25% 2/15/54						
118419-000	05/23/24 B	1,003,000	0.945	0	947,600-	947,600	
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	05/29/24 B	340,000	0.941	0	319,998-	319,998	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 91282CKP5 - U.S. TREASURY NOTES 4.625% 4/30/29						
118419-000	06/03/24 S	159,000	1.008	0	160,329	159,745	584
	ISSUE: 91282CKQ3 - U.S. TREASURY NOTES 4.375% 5/15/34						
118419-000	06/18/24 S	60,000	1.012	0	60,703	59,795	908
	ISSUE: 91282CEE7 - U.S. TREASURY NOTES 2.375% 3/31/29						
118419-000	06/25/24 B	303,000	0.918	0	278,097-	278,097	
	ISSUE: 91282CKF7 - U.S. TREASURY NOTES 4.125% 3/31/31						
118419-000	06/25/24 B	784,000	0.993	0	778,181-	778,181	
	ISSUE: 91282CEE7 - U.S. TREASURY NOTES 2.375% 3/31/29						
118419-000	06/26/24 S	251,000	0.915	0	229,636	229,840	-204
	ISSUE: 912810TQ1 - U.S. TREASURY BONDS 3.875% 2/15/43						
118419-000	07/19/24 B	1,250,000	0.915	0	1,143,750-	1,143,750	
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	07/23/24 B	22,000	0.912	0	20,061-	20,061	
	ISSUE: 912810TX6 - U.S. TREASURY BONDS 4.25% 2/15/54						
118419-000	08/09/24 S	3,175,000	1.002	0	3,182,652	3,059,418	123,234
	ISSUE: 912810UA4 - U.S. TREASURY BONDS 4.625% 5/15/54						
118419-000	08/09/24 B	3,021,000	1.067	0	3,223,973-	3,223,973	
	ISSUE: 91282CKQ3 - U.S. TREASURY NOTES 4.375% 5/15/34						
118419-000	08/09/24 S	8,350,000	1.035	0	8,639,077 *	8,392,794	246,283
	ISSUE: 91282CLF6 - U.S. TREASURY NOTES 3.875% 8/15/34						
118419-000	08/09/24 B	8,350,000	0.994	0	8,303,031-*	8,303,031	
	ISSUE: 91282CLF6 - U.S. TREASURY NOTES 3.875% 8/15/34						
118419-000	08/16/24 B	212,000	0.998	0	211,652-	211,652	
	ISSUE: 404280BX6 - HSBC HLDGS CONV V-Q 4.292% 9/12/26						
118419-000	08/30/24 S	245,000	0.993	0	243,153	236,317	6,836

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REPORTABLE TRANSACTIONS WORKSHEET

DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	SUB-TOTAL		**0**	**61,146,359**	**60,832,232**	**314,129**
	GRAND TOTAL		**0**	**61,146,359**	**60,832,232**	**314,129**

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	BEGINNING MARKET VALUE	73,378,351.59					
	COMPARATIVE VALUE (5%)	3,668,917.58					

CATEGORY 1 - SINGLE TRANSACTION EXCEEDS 5% OF VALUE

	ISSUE: 97181C514 - WILMINGTON US TREASURY MMKT CL SLCT						
128036-000	02/23/24 B	15,477,062	1.000	0	15,477,062-*	15,477,062	
	ISSUE: 97181C514 - WILMINGTON US TREASURY MMKT CL SLCT						
128036-000	02/26/24 S	17,000,000	1.000	0	17,000,000 *	17,000,000	0
	GRAND TOTAL			**0**	**32,477,062**	**32,477,062**	**0**

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE							
	BROKER: SANFORD C. BERNSTEIN & CO. LLC						
	ISSUE: G0403H108 - AON PLC						
128036-000	02/21/24 S	1,680	310.506	13	521,637	560,095	-38,458
	ISSUE: G1151C101 - ACCENTURE PLC- CL A						
128036-000	02/21/24 S	1,090	360.478	9	392,913	352,909	40,003
	ISSUE: G4705A100 - ICON PLC						
128036-000	02/21/24 S	2,540	284.189	18	721,822	660,248	61,574
	ISSUE: G54950103 - LINDE PLC						
128036-000	02/21/24 S	820	438.745	7	359,764	317,373	42,391
	ISSUE: G8473T100 - STERIS PLC						
128036-000	02/21/24 S	1,800	232.850	12	419,117	413,262	5,855
	ISSUE: N07059210 - ASML HOLDING N.V. ADR						
128036-000	02/21/24 S	620	906.693	8	562,142	409,529	152,614
	ISSUE: 049468101 - ATLASSIAN CORPORATION CL A						
128036-000	02/21/24 S	2,920	203.436	19	594,013	591,582	2,432
	ISSUE: 29414B104 - EPAM SYSTEMS INC						
128036-000	02/21/24 S	880	297.719	6	261,986	227,911	34,075
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	02/21/24 S	340	1,727.798	6	587,445	476,096	111,349
	ISSUE: 94106B101 - WASTE CONNECTIONS INC						
128036-000	02/21/24 S	2,420	167.116	15	404,405	331,516	72,889
	SUB-TOTAL			**113**	**4,825,244**	**4,340,521**	**484,724**

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	BROKER: BOFA SECURITIES, INC.						
	ISSUE: 761152107 - RESMED INC						
128036-000	09/01/23 S	485	158.826	15	77,015	77,401	-386
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	09/05/23 B	95	1,436.528	3	136,473-	136,473	
	ISSUE: 761152107 - RESMED INC						
128036-000	09/05/23 S	486	153.558	15	74,614	77,561	-2,947
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	09/06/23 B	95	1,429.664	3	135,821-	135,821	
	ISSUE: 761152107 - RESMED INC						
128036-000	09/06/23 S	1,586	152.960	50	242,546	253,110	-10,564
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	09/07/23 B	26	1,439.000	1	37,415-	37,415	
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	09/08/23 B	27	1,443.000	1	38,962-	38,962	
	ISSUE: 761152107 - RESMED INC						
128036-000	09/08/23 S	263	148.186	8	38,965	41,972	-3,008
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	09/11/23 B	26	1,419.667	1	36,912-	36,912	
	ISSUE: 761152107 - RESMED INC						
128036-000	09/11/23 S	470	150.160	15	70,561	75,007	-4,447
	ISSUE: 592688105 - METTLER TOLEDO INTERNATIONAL COM						
128036-000	11/14/23 S	19	1,046.232	0	19,878	23,056	-3,178
	ISSUE: 592688105 - METTLER TOLEDO INTERNATIONAL COM						
128036-000	11/15/23 S	109	1,057.910	1	115,311	132,269	-16,959

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 592688105 - METTLER TOLEDO INTERNATIONAL COM						
128036-000	11/16/23 S	43	1,052.551	1	45,259	52,180	-6,921
	ISSUE: 592688105 - METTLER TOLEDO INTERNATIONAL COM						
128036-000	11/17/23 S	4	1,053.120	0	4,212	4,854	-642
	ISSUE: 592688105 - METTLER TOLEDO INTERNATIONAL COM						
128036-000	11/17/23 S	54	1,049.532	2	56,673	65,528	-8,855
	ISSUE: 592688105 - METTLER TOLEDO INTERNATIONAL COM						
128036-000	11/20/23 S	188	1,046.456	7	196,726	228,134	-31,408
	ISSUE: G0403H108 - AON PLC						
128036-000	11/28/23 S	180	323.508	6	58,226	60,010	-1,785
	ISSUE: G8473T100 - STERIS PLC						
128036-000	11/28/23 S	260	198.313	8	51,553	59,693	-8,140
	ISSUE: N07059210 - ASML HOLDING N.V. ADR						
128036-000	11/28/23 S	60	674.628	2	40,476	39,632	844
	ISSUE: G0403H108 - AON PLC						
128036-000	12/05/23 S	20	323.008	0	6,460	6,668	-208
	ISSUE: G0450A105 - ARCH CAPITAL GROUP LTD						
128036-000	12/05/23 S	340	81.795	2	27,808	26,132	1,676
	ISSUE: G1151C101 - ACCENTURE PLC- CL A						
128036-000	12/05/23 S	100	335.975	1	33,597	32,377	1,220
	ISSUE: G4705A100 - ICON PLC						
128036-000	12/05/23 S	130	269.178	1	34,992	33,792	1,200
	ISSUE: G54950103 - LINDE PLC						
128036-000	12/05/23 S	100	404.520	1	40,451	38,704	1,747
	ISSUE: G8473T100 - STERIS PLC						
128036-000	12/05/23 S	20	198.720	0	3,974	4,592	-618

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: N07059210 - ASML HOLDING N.V. ADR						
128036-000	12/05/23 S	10	694.314	0	6,943	6,605	338
	ISSUE: 049468101 - ATLASSIAN CORPORATION CL A						
128036-000	12/05/23 S	50	190.066	0	9,503	10,130	-627
	ISSUE: 13646K108 - CANADIAN PACIFIC KANSAS CITY						
128036-000	12/05/23 S	520	73.539	3	38,237	41,278	-3,040
	ISSUE: 29414B104 - EPAM SYSTEMS INC						
128036-000	12/05/23 S	80	255.794	1	20,463	20,719	-256
	ISSUE: 45104G104 - ICICI BANK LIMITED SPONSORED ADR						
128036-000	12/05/23 S	2,020	24.348	10	49,173	46,803	2,370
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	12/05/23 S	10	1,584.827	0	15,848	14,003	1,845
	ISSUE: 94106B101 - WASTE CONNECTIONS INC						
128036-000	12/05/23 S	160	139.978	1	22,395	21,918	477
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	02/06/24 S	76	1,709.373	3	129,909	106,422	23,488
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	02/06/24 S	35	1,706.771	1	59,736	49,010	10,726
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	02/07/24 S	82	1,720.593	2	141,087	114,823	26,264
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	02/07/24 S	22	1,720.000	1	37,839	30,806	7,033
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	02/08/24 S	55	1,732.676	1	95,296	77,016	18,281
	ISSUE: M7S64H106 - MONDAY.COM LTD						
128036-000	02/12/24 B	155	213.392	1	33,077-	33,077	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: M7S64H106 - MONDAY.COM LTD						
128036-000	02/13/24 B	235	216.351	1	50,844-	50,844	
	ISSUE: M7S64H106 - MONDAY.COM LTD						
128036-000	02/14/24 B	27	216.643	0	5,850-	5,850	
	ISSUE: M7S64H106 - MONDAY.COM LTD						
128036-000	02/15/24 B	117	218.248	1	25,536-	25,536	
	ISSUE: M7S64H106 - MONDAY.COM LTD						
128036-000	02/16/24 B	29	223.464	0	6,481-	6,481	
	ISSUE: M7S64H106 - MONDAY.COM LTD						
128036-000	02/20/24 B	151	217.600	1	32,858-	32,858	
	ISSUE: 874039100 - TAIWAN SEMICONDUCTOR SPON ADR						
128036-000	04/16/24 B	1,244	139.780	6	173,892-	173,892	
	ISSUE: 874039100 - TAIWAN SEMICONDUCTOR SPON ADR						
128036-000	04/17/24 B	5,312	140.399	27	745,828-	745,828	
	ISSUE: G1151C101 - ACCENTURE PLC- CL A						
128036-000	04/24/24 S	393	312.864	3	122,952	127,242	-4,289
	ISSUE: G1151C101 - ACCENTURE PLC- CL A						
128036-000	04/25/24 S	389	307.015	3	119,426	125,947	-6,520
	ISSUE: G1151C101 - ACCENTURE PLC- CL A						
128036-000	04/26/24 S	259	308.541	2	79,910	83,856	-3,946
	ISSUE: G1151C101 - ACCENTURE PLC- CL A						
128036-000	04/29/24 S	314	304.183	2	95,511	101,664	-6,153
	ISSUE: G1151C101 - ACCENTURE PLC- CL A						
128036-000	04/30/24 S	121	301.187	1	36,443	39,176	-2,733
	ISSUE: G0403H108 - AON PLC						
128036-000	05/22/24 S	237	287.024	3	68,022	79,013	-10,992

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 13646K108 - CANADIAN PACIFIC KANSAS CITY						
128036-000	05/22/24 S	456	80.495	15	36,691	36,197	494
	ISSUE: G0403H108 - AON PLC						
128036-000	05/23/24 S	149	280.094	2	41,732	49,675	-7,943
	ISSUE: 13646K108 - CANADIAN PACIFIC KANSAS CITY						
128036-000	05/23/24 S	1,185	79.639	38	94,334	94,065	269
	ISSUE: G0403H108 - AON PLC						
128036-000	05/24/24 S	491	280.585	6	137,761	163,694	-25,934
	ISSUE: 13646K108 - CANADIAN PACIFIC KANSAS CITY						
128036-000	05/24/24 S	1,182	79.548	38	93,988	93,827	161
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/03/24 B	257	68.971	1	17,727-	17,727	
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/04/24 B	59	68.923	0	4,067-	4,067	
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/05/24 B	21	70.669	0	1,484-	1,484	
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/06/24 B	1	71.740	0	72-	72	
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/07/24 B	360	72.694	11	26,180-	26,180	
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/10/24 B	128	72.915	4	9,337-	9,337	
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/10/24 B	120	72.967	1	8,757-	8,757	
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/11/24 B	2	72.450	0	145-	145	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/13/24 B	251	74.670	8	18,750-	18,750	
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/14/24 B	671	73.999	20	49,674-	49,674	
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/17/24 B	670	74.625	20	50,019-	50,019	
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/20/24 B	1,023	75.857	31	77,632-	77,632	
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/21/24 B	1,068	75.960	32	81,157-	81,157	
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/24/24 B	586	75.619	18	44,330-	44,330	
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/25/24 B	1,715	73.404	51	125,940-	125,940	
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/26/24 B	543	74.884	16	40,678-	40,678	
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/27/24 B	879	74.316	26	65,350-	65,350	
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/28/24 B	1,002	71.805	30	71,978-	71,978	
	ISSUE: G0450A105 - ARCH CAPITAL GROUP LTD						
128036-000	07/08/24 S	360	98.589	12	35,480	27,670	7,811
	ISSUE: G4705A100 - ICON PLC						
128036-000	07/08/24 S	156	320.101	6	49,930	40,551	9,379
	ISSUE: G6683N103 - NU HLDGS LTD CL A						
128036-000	07/08/24 S	2,937	12.802	89	37,510	29,575	7,936

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: N07059210 - ASML HOLDING N.V. ADR						
128036-000	07/08/24 S	28	1,078.490	2	30,196	18,495	11,701
	ISSUE: 049468101 - ATLASSIAN CORPORATION CL A						
128036-000	07/08/24 S	208	182.508	7	37,954	42,140	-4,186
	ISSUE: 45104G104 - ICICI BANK LIMITED SPONSORED ADR						
128036-000	07/08/24 S	1,701	29.146	52	49,525	39,412	10,113
	ISSUE: 94106B101 - WASTE CONNECTIONS INC						
128036-000	07/08/24 S	183	178.088	6	32,584	25,069	7,515
	ISSUE: 874039100 - TAIWAN SEMICONDUCTOR SPON ADR						
128036-000	08/06/24 B	1,987	156.245	60	310,518-	310,518	
	ISSUE: 049468101 - ATLASSIAN CORPORATION CL A						
128036-000	08/07/24 S	336	138.476	3	46,525	68,072	-21,547
	ISSUE: 049468101 - ATLASSIAN CORPORATION CL A						
128036-000	08/08/24 S	123	139.035	1	17,100	24,919	-7,819
	ISSUE: 049468101 - ATLASSIAN CORPORATION CL A						
128036-000	08/09/24 S	64	141.430	0	9,051	12,966	-3,915
	ISSUE: 049468101 - ATLASSIAN CORPORATION CL A						
128036-000	08/12/24 S	1,101	141.132	37	155,349	223,059	-67,710
	ISSUE: 049468101 - ATLASSIAN CORPORATION CL A						
128036-000	08/13/24 S	1,232	143.028	42	176,169	249,599	-73,430
	SUB-TOTAL			**903**	**5,933,613**	**6,131,832**	**-198,218**
	BROKER: STATE STREET BANK						
	ISSUE: BD6G507 - FERRARI NV						
128036-000	09/01/23 S	36	305.965	0	11,015	11,448	-434

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: BD6G507 - FERRARI NV						
128036-000	09/01/23 S	163	307.800	0	50,171	51,835	-1,664
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	09/01/23 B	556	12.763	0	7,096-	7,096	
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	09/01/23 B	3,662	12.823	0	46,957-	46,957	
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	09/01/23 B	854	12.824	0	10,952-	10,952	
	ISSUE: BD6G507 - FERRARI NV						
128036-000	09/04/23 S	10	305.548	0	3,055	3,180	-125
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	09/04/23 B	422	12.894	0	5,441-	5,441	
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	09/04/23 B	396	12.824	0	5,078-	5,078	
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	09/04/23 B	73	12.794	0	934-	934	
	ISSUE: BD6G507 - FERRARI NV						
128036-000	09/05/23 S	21	305.740	0	6,421	6,678	-258
	ISSUE: BD6G507 - FERRARI NV						
128036-000	09/05/23 S	46	305.130	0	14,036	14,628	-592
	ISSUE: BD6G507 - FERRARI NV						
128036-000	09/05/23 S	73	305.390	0	22,293	23,215	-921
	ISSUE: BD6G507 - FERRARI NV						
128036-000	09/05/23 S	16	305.983	0	4,896	5,088	-192
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	09/05/23 B	362	12.791	0	4,630-	4,630	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	09/05/23 B	533	12.811	0	6,828-	6,828	
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	09/06/23 B	850	12.779	0	10,862-	10,862	
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	09/06/23 B	2,636	12.700	0	33,476-	33,476	
	ISSUE: 4682329 - PERNOD-RICARD SA						
128036-000	09/06/23 S	318	189.211	0	60,169	62,540	-2,371
	ISSUE: 4682329 - PERNOD-RICARD SA						
128036-000	09/06/23 S	93	189.084	0	17,585	18,290	-705
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	09/07/23 B	861	12.880	0	11,089-	11,089	
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	09/07/23 B	279	12.927	0	3,607-	3,607	
	ISSUE: 4682329 - PERNOD-RICARD SA						
128036-000	09/07/23 S	156	187.417	0	29,237	30,680	-1,443
	ISSUE: 4682329 - PERNOD-RICARD SA						
128036-000	09/07/23 S	586	188.013	0	110,175	115,246	-5,071
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	09/08/23 B	3,274	12.868	0	42,130-	42,130	
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	09/08/23 B	382	12.906	0	4,930-	4,930	
	ISSUE: 4682329 - PERNOD-RICARD SA						
128036-000	09/08/23 S	137	186.609	0	25,565	26,943	-1,378
	ISSUE: 4682329 - PERNOD-RICARD SA						
128036-000	09/08/23 S	44	187.178	0	8,236	8,653	-417

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 4682329 - PERNOD-RICARD SA						
128036-000	09/08/23 S	276	186.615	0	51,506	54,280	-2,774
	ISSUE: 4682329 - PERNOD-RICARD SA						
128036-000	09/08/23 S	242	186.069	0	45,029	47,593	-2,564
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	09/11/23 B	838	13.101	0	10,979-	10,979	
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	09/11/23 B	818	13.098	0	10,714-	10,714	
	ISSUE: 4682329 - PERNOD-RICARD SA						
128036-000	09/11/23 S	263	187.982	0	49,439	51,723	-2,284
	ISSUE: 4682329 - PERNOD-RICARD SA						
128036-000	09/11/23 S	331	186.566	0	61,753	65,096	-3,343
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	09/12/23 B	1,905	13.124	0	25,000-	25,000	
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	09/12/23 B	173	13.114	0	2,269-	2,269	
	ISSUE: 4682329 - PERNOD-RICARD SA						
128036-000	09/12/23 S	1,112	184.962	0	205,678	218,692	-13,014
	ISSUE: 4682329 - PERNOD-RICARD SA						
128036-000	09/12/23 S	707	184.324	0	130,317	139,043	-8,725
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	09/13/23 B	424	13.155	0	5,578-	5,578	
	ISSUE: 4682329 - PERNOD-RICARD SA						
128036-000	09/13/23 S	1,343	184.330	0	247,556	264,122	-16,566
	ISSUE: 4682329 - PERNOD-RICARD SA						
128036-000	09/13/23 S	633	184.426	0	116,742	124,489	-7,747

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 4682329 - PERNOD-RICARD SA						
128036-000	09/14/23 S	935	180.028	0	168,326	183,882	-15,556
	ISSUE: 4682329 - PERNOD-RICARD SA						
128036-000	09/14/23 S	614	179.885	0	110,449	120,753	-10,303
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	09/25/23 B	24	684.184	0	16,420-	16,420	
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	09/25/23 B	71	681.438	0	48,382-	48,382	
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	09/26/23 B	11	675.434	0	7,430-	7,430	
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	09/26/23 B	51	683.628	0	34,865-	34,865	
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	09/27/23 B	8	718.252	0	5,746-	5,746	
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	09/27/23 B	57	713.149	0	40,649-	40,649	
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	09/27/23 B	41	707.188	0	28,995-	28,995	
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	09/28/23 B	25	708.204	0	17,705-	17,705	
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	09/29/23 B	33	743.506	0	24,536-	24,536	
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	09/29/23 B	47	736.617	0	34,621-	34,621	
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	10/02/23 B	29	755.528	0	21,910-	21,910	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	10/02/23 B	5	740.200	0	3,701-	3,701	
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	10/02/23 B	36	743.384	0	26,762-	26,762	
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	10/03/23 B	49	730.293	0	35,784-	35,784	
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	10/03/23 B	9	735.666	0	6,621-	6,621	
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	10/03/23 B	10	729.605	0	7,296-	7,296	
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	10/04/23 B	4	736.282	0	2,945-	2,945	
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	10/04/23 B	26	734.760	0	19,104-	19,104	
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	10/05/23 B	34	750.200	0	25,507-	25,507	
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	10/24/23 S	443	240.041	0	106,338	125,590	-19,252
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	10/24/23 S	57	242.765	0	13,838	16,159	-2,322
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	10/24/23 S	18	242.144	0	4,359	5,103	-744
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	10/24/23 B	667	13.189	0	8,797-	8,797	
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	10/24/23 B	911	13.192	0	12,018-	12,018	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 4057808 - L'OREAL						
128036-000	10/24/23 B	251	418.871	0	105,137-	105,137	
	ISSUE: 4834108 - SCHNEIDER ELECTRIC SA						
128036-000	10/24/23 S	1,282	147.151	0	188,648	220,651	-32,003
	ISSUE: 7333378 - LONZA GROUP AG CHF1 (REGD)						
128036-000	10/24/23 S	83	369.550	0	30,673	45,942	-15,270
	ISSUE: 7333378 - LONZA GROUP AG CHF1 (REGD)						
128036-000	10/24/23 S	204	369.961	0	75,472	112,919	-37,447
	ISSUE: 7333378 - LONZA GROUP AG CHF1 (REGD)						
128036-000	10/24/23 S	1	372.096	0	372	554	-181
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	10/25/23 S	45	236.535	0	10,644	12,757	-2,113
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	10/25/23 S	351	235.959	0	82,822	99,508	-16,686
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	10/25/23 B	4,487	13.335	0	59,832-	59,832	
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	10/25/23 B	637	13.337	0	8,496-	8,496	
	ISSUE: 4057808 - L'OREAL						
128036-000	10/25/23 B	410	419.776	0	172,108-	172,108	
	ISSUE: 4057808 - L'OREAL						
128036-000	10/25/23 B	189	421.216	0	79,610-	79,610	
	ISSUE: 4834108 - SCHNEIDER ELECTRIC SA						
128036-000	10/25/23 S	231	147.109	0	33,982	39,759	-5,776
	ISSUE: 4834108 - SCHNEIDER ELECTRIC SA						
128036-000	10/25/23 S	34	147.657	0	5,020	5,852	-832

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 4834108 - SCHNEIDER ELECTRIC SA						
128036-000	10/25/23 S	1,888	146.831	0	277,217	324,953	-47,736
	ISSUE: 7333378 - LONZA GROUP AG CHF1 (REGD)						
128036-000	10/25/23 S	250	354.263	0	88,566	138,381	-49,815
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	10/26/23 S	53	234.302	0	12,418	15,025	-2,607
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	10/26/23 S	219	231.121	0	50,616	62,086	-11,471
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	10/26/23 S	87	234.429	0	20,395	24,664	-4,269
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	10/26/23 B	2,933	13.384	0	39,256-	39,256	
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	10/26/23 B	2,933	13.375	0	39,229-	39,229	
	ISSUE: 4057808 - L'OREAL						
128036-000	10/26/23 B	124	416.411	0	51,635-	51,635	
	ISSUE: 4057808 - L'OREAL						
128036-000	10/26/23 B	129	416.792	0	53,766-	53,766	
	ISSUE: 4057808 - L'OREAL						
128036-000	10/26/23 B	14	414.943	0	5,809-	5,809	
	ISSUE: 4834108 - SCHNEIDER ELECTRIC SA						
128036-000	10/26/23 S	398	146.421	0	58,276	68,502	-10,226
	ISSUE: 4834108 - SCHNEIDER ELECTRIC SA						
128036-000	10/26/23 S	1,349	144.520	0	194,958	232,183	-37,225
	ISSUE: 4834108 - SCHNEIDER ELECTRIC SA						
128036-000	10/26/23 S	191	147.151	0	28,106	32,874	-4,768

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 7333378 - LONZA GROUP AG CHF1 (REGD)						
128036-000	10/26/23 S	146	350.962	0	51,240	80,814	-29,574
	ISSUE: 7333378 - LONZA GROUP AG CHF1 (REGD)						
128036-000	10/26/23 S	347	349.277	0	121,199	192,073	-70,873
	ISSUE: 7333378 - LONZA GROUP AG CHF1 (REGD)						
128036-000	10/26/23 S	80	350.559	0	28,045	44,282	-16,237
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	10/27/23 S	414	236.703	0	97,995	117,368	-19,373
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	10/27/23 S	13	238.138	0	3,096	3,685	-590
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	10/27/23 S	38	236.756	0	8,997	10,773	-1,776
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	10/27/23 B	1,531	13.304	0	20,368-	20,368	
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	10/27/23 B	1,609	13.295	0	21,391-	21,391	
	ISSUE: 4057808 - L'OREAL						
128036-000	10/27/23 B	430	416.419	0	179,060-	179,060	
	ISSUE: 4057808 - L'OREAL						
128036-000	10/27/23 B	30	414.801	0	12,444-	12,444	
	ISSUE: 4057808 - L'OREAL						
128036-000	10/27/23 B	289	416.323	0	120,317-	120,317	
	ISSUE: 4834108 - SCHNEIDER ELECTRIC SA						
128036-000	10/27/23 S	393	149.644	0	58,810	67,641	-8,831
	ISSUE: 4834108 - SCHNEIDER ELECTRIC SA						
128036-000	10/27/23 S	1,064	149.442	0	159,006	183,130	-24,124

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 7333378 - LONZA GROUP AG CHF1 (REGD)						
128036-000	10/27/23 S	156	348.088	0	54,302	86,350	-32,048
	ISSUE: 7333378 - LONZA GROUP AG CHF1 (REGD)						
128036-000	10/27/23 S	54	347.891	0	18,786	29,890	-11,104
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	10/30/23 S	145	236.579	0	34,304	41,107	-6,803
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	10/30/23 S	210	236.966	0	49,763	59,535	-9,772
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	10/30/23 B	847	13.496	0	11,431-	11,431	
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	10/30/23 B	2,238	13.527	0	30,274-	30,274	
	ISSUE: 4057808 - L'OREAL						
128036-000	10/30/23 B	135	416.539	0	56,233-	56,233	
	ISSUE: 4057808 - L'OREAL						
128036-000	10/30/23 B	101	417.419	0	42,159-	42,159	
	ISSUE: 4057808 - L'OREAL						
128036-000	10/30/23 B	18	416.384	0	7,495-	7,495	
	ISSUE: 7333378 - LONZA GROUP AG CHF1 (REGD)						
128036-000	10/30/23 S	71	344.605	0	24,467	39,300	-14,833
	ISSUE: 7333378 - LONZA GROUP AG CHF1 (REGD)						
128036-000	10/30/23 S	27	344.692	0	9,307	14,945	-5,638
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	10/31/23 S	276	237.889	0	65,657	78,246	-12,588
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	10/31/23 S	641	237.314	0	152,118	181,723	-29,604

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	10/31/23 B	2,516	13.463	0	33,874-	33,874	
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	10/31/23 B	2,539	13.405	0	34,034-	34,034	
	ISSUE: 4057808 - L'OREAL						
128036-000	10/31/23 B	42	420.774	0	17,673-	17,673	
	ISSUE: 4057808 - L'OREAL						
128036-000	10/31/23 B	52	421.466	0	21,916-	21,916	
	ISSUE: 7333378 - LONZA GROUP AG CHF1 (REGD)						
128036-000	10/31/23 S	95	347.629	0	33,025	52,585	-19,560
	ISSUE: 7333378 - LONZA GROUP AG CHF1 (REGD)						
128036-000	10/31/23 S	157	347.403	0	54,542	86,903	-32,361
	ISSUE: 7333378 - LONZA GROUP AG CHF1 (REGD)						
128036-000	10/31/23 S	199	341.586	0	67,976	110,151	-42,176
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	11/01/23 B	1,062	13.521	0	14,360-	14,360	
	ISSUE: 4057808 - L'OREAL						
128036-000	11/01/23 B	459	416.339	0	191,099-	191,099	
	ISSUE: 4057808 - L'OREAL						
128036-000	11/01/23 B	305	417.039	0	127,197-	127,197	
	ISSUE: 7333378 - LONZA GROUP AG CHF1 (REGD)						
128036-000	11/01/23 S	110	348.779	0	38,366	60,888	-22,522
	ISSUE: 4057808 - L'OREAL						
128036-000	11/02/23 B	71	430.437	0	30,561-	30,561	
	ISSUE: 4057808 - L'OREAL						
128036-000	11/02/23 B	85	431.145	0	36,647-	36,647	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 4057808 - L'OREAL						
128036-000	11/02/23 B	8	430.205	0	3,442-	3,442	
	ISSUE: 4057808 - L'OREAL						
128036-000	11/03/23 B	223	437.259	0	97,509-	97,509	
	ISSUE: 4057808 - L'OREAL						
128036-000	11/03/23 B	34	435.302	0	14,800-	14,800	
	ISSUE: 4057808 - L'OREAL						
128036-000	11/06/23 B	25	434.325	0	10,858-	10,858	
	ISSUE: 4057808 - L'OREAL						
128036-000	11/06/23 B	98	433.956	0	42,528-	42,528	
	ISSUE: 4057808 - L'OREAL						
128036-000	11/06/23 B	87	434.835	0	37,831-	37,831	
	ISSUE: 4057808 - L'OREAL						
128036-000	11/06/23 B	3	433.754	0	1,301-	1,301	
	ISSUE: 4057808 - L'OREAL						
128036-000	11/07/23 B	164	433.497	0	71,094-	71,094	
	ISSUE: 4057808 - L'OREAL						
128036-000	11/07/23 B	28	432.746	0	12,117-	12,117	
	ISSUE: 4057808 - L'OREAL						
128036-000	11/07/23 B	88	433.186	0	38,120-	38,120	
	ISSUE: 4057808 - L'OREAL						
128036-000	11/07/23 B	68	434.270	0	29,530-	29,530	
	ISSUE: 4057808 - L'OREAL						
128036-000	11/08/23 B	66	444.189	0	29,316-	29,316	
	ISSUE: 4057808 - L'OREAL						
128036-000	11/08/23 B	74	441.651	0	32,682-	32,682	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/14/23 S	211	261.881	0	55,257	59,818	-4,561
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/14/23 S	547	258.444	0	141,369	155,074	-13,705
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/14/23 S	86	261.631	0	22,500	24,381	-1,881
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/14/23 S	82	262.200	0	21,500	23,247	-1,747
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	11/14/23 B	1,166	170.686	0	199,020-	199,020	
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	11/14/23 B	246	171.065	0	42,082-	42,082	
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/14/23 S	217	155.513	0	33,746	41,318	-7,572
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/14/23 S	1	156.568	0	157	190	-34
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/14/23 S	289	155.252	0	44,868	55,027	-10,159
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/15/23 S	166	267.875	0	44,467	47,061	-2,593
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/15/23 S	128	267.018	0	34,178	36,288	-2,110
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	11/15/23 B	432	171.814	0	74,223-	74,223	
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	11/15/23 B	2,715	171.923	0	466,771-	466,771	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/15/23 S	132	157.524	0	20,793	25,133	-4,340
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/15/23 S	291	156.605	0	45,572	55,408	-9,836
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/16/23 S	110	265.971	0	29,257	31,185	-1,928
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/16/23 S	46	263.710	0	12,131	13,041	-910
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	11/16/23 B	352	173.440	0	61,051-	61,051	
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	11/16/23 B	423	173.311	0	73,310-	73,310	
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/16/23 S	20	157.343	0	3,147	3,808	-661
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/16/23 S	12	157.313	0	1,888	2,285	-397
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/16/23 S	383	156.673	0	60,006	72,925	-12,919
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/16/23 S	67	156.865	0	10,510	12,757	-2,247
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/17/23 S	220	266.816	0	58,700	62,370	-3,670
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/17/23 S	24	267.896	0	6,430	6,804	-374
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/17/23 S	89	265.460	0	23,626	25,231	-1,605

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	11/17/23 B	964	175.504	0	169,186-	169,186	
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	11/17/23 B	598	175.442	0	104,914-	104,914	
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/17/23 S	102	158.245	0	16,141	19,421	-3,280
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/17/23 S	323	158.119	0	51,073	61,501	-10,428
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/17/23 S	56	158.004	0	8,848	10,663	-1,814
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/17/23 S	11	159.226	0	1,751	2,094	-343
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/17/23 S	15	159.212	0	2,388	2,856	-468
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/20/23 S	221	265.801	0	58,742	62,653	-3,911
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/20/23 S	9	266.495	0	2,398	2,551	-153
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/20/23 S	28	265.406	0	7,431	7,938	-507
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/20/23 S	13	266.375	0	3,463	3,685	-223
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	11/20/23 B	250	176.930	0	44,232-	44,232	
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	11/20/23 B	648	177.006	0	114,700-	114,700	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/20/23 S	158	159.682	0	25,230	30,084	-4,854
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/20/23 S	308	159.419	0	49,101	58,645	-9,544
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/20/23 S	51	160.004	0	8,160	9,711	-1,550
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/21/23 S	37	267.399	0	9,894	10,489	-596
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/21/23 S	110	266.649	0	29,331	31,185	-1,853
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/21/23 S	35	265.519	0	9,293	9,922	-629
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/21/23 S	14	267.378	0	3,743	3,969	-226
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	11/21/23 B	660	175.892	0	116,089-	116,089	
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/21/23 S	85	157.892	0	13,421	16,184	-2,764
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/21/23 S	122	157.604	0	19,228	23,229	-4,002
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/22/23 S	110	267.778	0	29,456	31,185	-1,729
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/22/23 S	61	267.415	0	16,312	17,293	-981
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/22/23 S	69	267.169	0	18,435	19,561	-1,127

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/22/23 S	14	268.264	0	3,756	3,969	-213
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/22/23 S	39	268.051	0	10,454	11,056	-602
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	11/22/23 B	1,838	175.844	0	323,201-	323,201	
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/22/23 S	131	155.289	0	20,343	24,943	-4,600
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/22/23 S	152	155.171	0	23,586	28,942	-5,356
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/23/23 S	55	267.214	0	14,697	15,592	-896
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/23/23 S	15	267.639	0	4,015	4,252	-238
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	11/23/23 B	880	176.118	0	154,983-	154,983	
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	11/23/23 B	111	176.032	0	19,540-	19,540	
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/23/23 S	25	157.201	0	3,930	4,760	-830
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/23/23 S	102	156.550	0	15,968	19,421	-3,453
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/23/23 S	35	156.122	0	5,464	6,664	-1,200
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/23/23 S	13	157.167	0	2,043	2,475	-432

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/24/23 S	22	268.624	0	5,910	6,237	-327
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/24/23 S	30	268.606	0	8,058	8,505	-447
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/24/23 S	9	268.326	0	2,415	2,551	-137
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/24/23 S	20	268.361	0	5,367	5,670	-303
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	11/24/23 B	952	177.510	0	168,989-	168,989	
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	11/24/23 B	575	177.359	0	101,981-	101,981	
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/24/23 S	68	156.883	0	10,668	12,948	-2,279
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/24/23 S	95	157.207	0	14,935	18,088	-3,154
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/27/23 S	44	268.558	0	11,817	12,474	-657
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/27/23 S	55	267.537	0	14,715	15,592	-878
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/27/23 S	111	266.599	0	29,592	31,468	-1,876
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/27/23 S	60	155.523	0	9,331	11,424	-2,093
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/27/23 S	144	155.829	0	22,439	27,418	-4,979

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/27/23 S	225	155.522	0	34,992	42,841	-7,849
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/28/23 S	110	266.750	0	29,342	31,185	-1,842
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/28/23 S	18	267.546	0	4,816	5,103	-287
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/28/23 S	300	266.540	0	79,962	85,050	-5,088
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	11/28/23 S	410	104.697	0	42,926	44,415	-1,489
	ISSUE: BP6KMJ1 - NOVO NORDISK A/S SER B						
128036-000	11/28/23 S	960	101.981	0	97,902	0	97,902
	ISSUE: BRJL176 - UBS GROUP AG						
128036-000	11/28/23 B	2,776	26.385	0	73,244-	73,244	
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/28/23 S	482	152.181	0	73,351	91,775	-18,424
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/28/23 S	248	151.970	0	37,689	47,220	-9,532
	ISSUE: B19NLV4 - EXPERIAN PLC						
128036-000	11/28/23 S	1,370	36.736	0	50,328	47,948	2,380
	ISSUE: 0989529 - ASTRAZENECA PLC						
128036-000	11/28/23 S	420	125.619	0	52,760	56,743	-3,984
	ISSUE: 2171573 - CANADIAN NATURAL RESOURCES						
128036-000	11/28/23 B	2,301	65.354	0	150,378-	150,378	
	ISSUE: 2171573 - CANADIAN NATURAL RESOURCES						
128036-000	11/28/23 B	185	65.448	0	12,108-	12,108	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 2171573 - CANADIAN NATURAL RESOURCES						
128036-000	11/28/23 B	657	65.358	0	42,940-	42,940	
	ISSUE: 2171573 - CANADIAN NATURAL RESOURCES						
128036-000	11/28/23 B	97	64.716	0	6,277-	6,277	
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	11/28/23 S	60	748.374	0	44,902	50,938	-6,035
	ISSUE: 5165294 - ASM INTERNATIONAL NV						
128036-000	11/28/23 S	110	503.442	0	55,379	53,152	2,227
	ISSUE: 6490995 - KEYENCE CORP						
128036-000	11/28/23 S	100	414.676	0	41,468	41,570	-103
	ISSUE: 7123870 - NESTLE SA CHF 0.1						
128036-000	11/28/23 S	500	113.122	0	56,561	60,232	-3,671
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/29/23 S	188	270.320	0	50,820	53,298	-2,478
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/29/23 S	591	269.926	0	159,526	167,548	-8,021
	ISSUE: BRJL176 - UBS GROUP AG						
128036-000	11/29/23 B	4,510	27.084	0	122,150-	122,150	
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/29/23 S	103	153.017	0	15,761	19,612	-3,851
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/29/23 S	1,239	153.336	0	189,983	235,912	-45,929
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/29/23 S	138	155.045	0	21,396	26,276	-4,880
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/29/23 S	39	155.054	0	6,047	7,426	-1,379

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 2171573 - CANADIAN NATURAL RESOURCES						
128036-000	11/29/23 B	306	65.960	0	20,184-	20,184	
	ISSUE: 2171573 - CANADIAN NATURAL RESOURCES						
128036-000	11/29/23 B	3,866	65.887	0	254,720-	254,720	
	ISSUE: 2171573 - CANADIAN NATURAL RESOURCES						
128036-000	11/29/23 B	414	65.798	0	27,240-	27,240	
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/30/23 S	20	269.778	0	5,396	5,670	-274
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/30/23 S	299	271.094	0	81,057	84,766	-3,709
	ISSUE: BRJL176 - UBS GROUP AG						
128036-000	11/30/23 B	15,814	28.068	0	443,864-	443,864	
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/30/23 S	1,630	151.061	0	246,230	310,360	-64,130
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/30/23 S	154	151.986	0	23,406	29,322	-5,917
	ISSUE: 2171573 - CANADIAN NATURAL RESOURCES						
128036-000	11/30/23 B	575	67.358	0	38,731-	38,731	
	ISSUE: 2171573 - CANADIAN NATURAL RESOURCES						
128036-000	11/30/23 B	2,147	67.261	0	144,409-	144,409	
	ISSUE: 2171573 - CANADIAN NATURAL RESOURCES						
128036-000	11/30/23 B	3,164	66.863	0	211,554-	211,554	
	ISSUE: 2171573 - CANADIAN NATURAL RESOURCES						
128036-000	11/30/23 B	1,079	67.077	0	72,376-	72,376	
	ISSUE: 2171573 - CANADIAN NATURAL RESOURCES						
128036-000	11/30/23 B	477	67.080	0	31,997-	31,997	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	12/01/23 S	143	270.546	0	38,688	40,540	-1,852
	ISSUE: BRJL176 - UBS GROUP AG						
128036-000	12/01/23 B	25,389	28.801	0	731,218-	731,218	
	ISSUE: BRJL176 - UBS GROUP AG						
128036-000	12/01/23 B	330	28.561	0	9,425-	9,425	
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	12/01/23 S	374	153.482	0	57,402	71,211	-13,809
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	12/01/23 S	178	153.312	0	27,290	33,892	-6,603
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	12/01/23 S	21	154.434	0	3,243	3,999	-755
	ISSUE: 2171573 - CANADIAN NATURAL RESOURCES						
128036-000	12/01/23 B	302	68.063	0	20,555-	20,555	
	ISSUE: 2171573 - CANADIAN NATURAL RESOURCES						
128036-000	12/01/23 B	159	67.905	0	10,797-	10,797	
	ISSUE: 2171573 - CANADIAN NATURAL RESOURCES						
128036-000	12/01/23 B	519	68.203	0	35,397-	35,397	
	ISSUE: 2171573 - CANADIAN NATURAL RESOURCES						
128036-000	12/01/23 B	404	68.205	0	27,555-	27,555	
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	12/04/23 S	93	271.085	0	25,211	26,365	-1,154
	ISSUE: BRJL176 - UBS GROUP AG						
128036-000	12/04/23 B	1,582	28.386	0	44,906-	44,906	
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	12/04/23 S	160	154.897	0	24,783	30,465	-5,681

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	12/04/23 S	1,297	155.087	0	201,147	246,955	-45,808
	ISSUE: 2171573 - CANADIAN NATURAL RESOURCES						
128036-000	12/04/23 B	114	66.409	0	7,571-	7,571	
	ISSUE: 2171573 - CANADIAN NATURAL RESOURCES						
128036-000	12/04/23 B	234	66.932	0	15,662-	15,662	
	ISSUE: 2171573 - CANADIAN NATURAL RESOURCES						
128036-000	12/04/23 B	2,083	66.739	0	139,017-	139,017	
	ISSUE: 2171573 - CANADIAN NATURAL RESOURCES						
128036-000	12/04/23 B	1,417	66.967	0	94,892-	94,892	
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	12/05/23 S	212	270.564	0	57,360	60,102	-2,742
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	12/05/23 S	91	272.639	0	24,810	25,798	-988
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	12/05/23 S	280	142.468	0	39,891	36,008	3,883
	ISSUE: BRJL176 - UBS GROUP AG						
128036-000	12/05/23 B	1,331	27.636	0	36,784-	36,784	
	ISSUE: BRJL176 - UBS GROUP AG						
128036-000	12/05/23 B	737	27.839	0	20,517-	20,517	
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	12/05/23 S	184	156.044	0	28,712	35,034	-6,322
	ISSUE: 2171573 - CANADIAN NATURAL RESOURCES						
128036-000	12/05/23 B	1,789	66.589	0	119,128-	119,128	
	ISSUE: 2171573 - CANADIAN NATURAL RESOURCES						
128036-000	12/05/23 B	941	66.668	0	62,735-	62,735	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: BD6G507 - FERRARI NV						
128036-000	12/06/23 S	100	361.822	0	36,182	31,801	4,381
	ISSUE: BD6K457 - COMPASS GROUP PLC						
128036-000	12/06/23 S	790	25.779	0	20,366	19,951	415
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	12/06/23 S	105	275.356	0	28,912	29,767	-855
	ISSUE: BJVNSS4 - FERGUSON PLC						
128036-000	12/06/23 S	180	171.402	0	30,852	29,298	1,555
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	12/06/23 S	50	106.902	0	5,345	5,416	-71
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	12/06/23 S	2,760	15.510	0	42,809	36,536	6,273
	ISSUE: BP6KMJ1 - NOVO NORDISK A/S SER B						
128036-000	12/06/23 S	100	99.417	0	9,942	0	9,942
	ISSUE: BRJL176 - UBS GROUP AG						
128036-000	12/06/23 B	3,079	28.349	0	87,285-	87,285	
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	12/06/23 S	10	1,226.749	0	12,267	8,091	4,176
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	12/06/23 S	20	173.373	0	3,467	3,488	-21
	ISSUE: B19NLV4 - EXPERIAN PLC						
128036-000	12/06/23 S	100	37.453	0	3,745	3,500	245
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	12/06/23 S	510	13.161	0	6,712	6,560	152
	ISSUE: 0989529 - ASTRAZENECA PLC						
128036-000	12/06/23 S	40	128.076	0	5,123	5,404	-281

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 4057808 - L'OREAL						
128036-000	12/06/23 S	10	473.276	0	4,733	4,224	508
	ISSUE: 4834108 - SCHNEIDER ELECTRIC SA						
128036-000	12/06/23 S	20	183.732	0	3,675	3,442	232
	ISSUE: 5165294 - ASM INTERNATIONAL NV						
128036-000	12/06/23 S	10	488.352	0	4,884	4,832	52
	ISSUE: 6490995 - KEYENCE CORP						
128036-000	12/06/23 S	100	419.101	0	41,910	41,570	340
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	12/06/23 S	700	29.662	0	20,763	22,009	-1,246
	ISSUE: 7123870 - NESTLE SA CHF 0.1						
128036-000	12/06/23 S	40	113.652	0	4,546	4,819	-273
	ISSUE: BRJL176 - UBS GROUP AG						
128036-000	12/07/23 B	1,532	27.910	0	42,759-	42,759	
	ISSUE: 7123870 - NESTLE SA CHF 0.1						
128036-000	02/06/24 S	942	113.904	0	107,297	113,477	-6,180
	ISSUE: 7123870 - NESTLE SA CHF 0.1						
128036-000	02/06/24 S	1,750	113.959	0	199,429	210,812	-11,383
	ISSUE: 7123870 - NESTLE SA CHF 0.1						
128036-000	02/07/24 S	1,749	113.389	0	198,317	210,692	-12,375
	ISSUE: 7123870 - NESTLE SA CHF 0.1						
128036-000	02/07/24 S	3,937	113.626	0	447,346	474,268	-26,921
	ISSUE: 7123870 - NESTLE SA CHF 0.1						
128036-000	02/08/24 S	2,428	112.728	0	273,702	292,487	-18,785
	ISSUE: 7123870 - NESTLE SA CHF 0.1						
128036-000	02/08/24 S	605	113.270	0	68,529	72,881	-4,352

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 7123870 - NESTLE SA CHF 0.1						
128036-000	02/09/24 S	2,216	110.628	0	245,152	266,949	-21,797
	ISSUE: 7123870 - NESTLE SA CHF 0.1						
128036-000	02/09/24 S	2,909	109.216	0	317,709	350,430	-32,721
	ISSUE: 7123870 - NESTLE SA CHF 0.1						
128036-000	02/09/24 S	234	110.597	0	25,880	28,189	-2,309
	ISSUE: BD6G507 - FERRARI NV						
128036-000	02/21/24 S	2,050	392.564	0	804,756	651,916	152,840
	ISSUE: BD6K457 - COMPASS GROUP PLC						
128036-000	02/21/24 S	11,270	27.672	0	311,865	284,616	27,249
	ISSUE: BJVNSS4 - FERGUSON PLC						
128036-000	02/21/24 S	2,570	200.596	0	515,533	418,307	97,226
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	02/21/24 S	3,730	128.067	0	477,690	404,070	73,620
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	02/21/24 S	17,540	16.788	0	294,463	232,187	62,276
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	02/21/24 S	2,400	156.174	0	374,817	308,641	66,176
	ISSUE: BP6KMJ1 - NOVO NORDISK A/S SER B						
128036-000	02/21/24 S	8,810	120.773	0	1,064,008	0	1,064,008
	ISSUE: BRJL176 - UBS GROUP AG						
128036-000	02/21/24 S	11,790	27.773	0	327,438	332,994	-5,556
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	02/21/24 S	480	1,580.605	0	758,690	388,369	370,321
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	02/21/24 S	2,620	204.281	0	535,217	456,971	78,246

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: B19NLV4 - EXPERIAN PLC						
128036-000	02/21/24 S	9,020	42.744	0	385,555	315,688	69,867
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	02/21/24 S	36,980	15.593	0	576,615	475,682	100,932
	ISSUE: 0989529 - ASTRAZENECA PLC						
128036-000	02/21/24 S	3,170	127.596	0	404,479	428,278	-23,799
	ISSUE: 2171573 - CANADIAN NATURAL RESOURCES						
128036-000	02/21/24 S	4,800	64.726	0	310,685	319,495	-8,810
	ISSUE: 4057808 - L'OREAL						
128036-000	02/21/24 S	840	478.975	0	402,339	354,848	47,491
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	02/21/24 S	530	890.735	0	472,090	449,949	22,140
	ISSUE: 4834108 - SCHNEIDER ELECTRIC SA						
128036-000	02/21/24 S	1,610	218.023	0	351,017	277,105	73,912
	ISSUE: 5165294 - ASM INTERNATIONAL NV						
128036-000	02/21/24 S	960	579.847	0	556,653	463,870	92,783
	ISSUE: 6490995 - KEYENCE CORP						
128036-000	02/21/24 S	900	456.755	0	411,080	374,132	36,948
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	02/21/24 S	9,700	43.414	0	421,116	304,989	116,128
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	02/23/24 S	2	1,598.220	0	3,196	1,618	1,578
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	02/26/24 S	2	1,583.781	0	3,168	1,618	1,549
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	02/26/24 S	5	1,583.310	0	7,917	4,046	3,871

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	02/27/24 S	9	1,583.594	0	14,252	7,282	6,970
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	02/27/24 S	9	1,584.511	0	14,261	7,282	6,979
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	02/27/24 S	15	1,581.609	0	23,724	12,137	11,588
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	02/28/24 S	10	1,579.792	0	15,798	8,091	7,707
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	02/28/24 S	6	1,568.936	0	9,414	4,855	4,559
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	02/28/24 S	12	1,570.507	0	18,846	9,709	9,137
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	02/28/24 S	16	1,577.364	0	25,238	12,946	12,292
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	02/29/24 S	1,046	17.298	0	18,093	13,846	4,247
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	02/29/24 S	224	17.311	0	3,878	2,965	912
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	02/29/24 S	14	1,575.250	0	22,054	11,327	10,726
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	02/29/24 S	2	1,577.588	0	3,155	1,618	1,537
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/01/24 S	123	17.372	0	2,137	1,628	509
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/01/24 S	527	17.404	0	9,172	6,976	2,196

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	03/01/24 S	15	1,588.098	0	23,821	12,137	11,685
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	03/01/24 S	12	1,586.777	0	19,041	9,709	9,332
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/04/24 S	815	17.330	0	14,124	10,789	3,335
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/04/24 S	2,910	17.325	0	50,415	38,521	11,894
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	03/04/24 S	21	1,585.172	0	33,289	16,991	16,297
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	03/04/24 S	2	1,594.157	0	3,188	1,618	1,570
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/05/24 S	2,447	17.234	0	42,171	32,392	9,778
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/05/24 S	1,109	17.234	0	19,112	14,680	4,432
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	03/05/24 S	12	1,564.662	0	18,776	9,709	9,067
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/06/24 S	348	17.241	0	6,000	4,607	1,393
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/06/24 S	5,574	17.362	0	96,777	73,786	22,991
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	03/06/24 S	12	1,594.609	0	19,135	9,709	9,426
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	03/06/24 S	3	1,589.276	0	4,768	2,427	2,341

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	03/06/24 S	3	1,593.251	0	4,780	2,427	2,352
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/07/24 S	3,935	17.607	0	69,285	52,090	17,195
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/07/24 S	472	17.562	0	8,289	6,248	2,041
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	03/07/24 S	75	1,629.780	0	122,233	60,683	61,551
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	03/07/24 S	94	1,627.815	0	153,015	76,056	76,959
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/08/24 S	16	17.944	0	287	212	75
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/08/24 S	2,552	17.887	0	45,648	33,782	11,866
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/08/24 S	1,550	17.811	0	27,606	20,518	7,088
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	03/08/24 S	22	1,631.894	0	35,902	17,800	18,101
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	03/08/24 S	28	1,629.543	0	45,627	22,655	22,972
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/11/24 S	109	17.422	0	1,899	1,443	456
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/11/24 S	2,313	17.436	0	40,330	30,618	9,712
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	03/11/24 S	16	1,609.076	0	25,745	12,946	12,800

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	03/11/24 S	5	1,616.817	0	8,084	4,046	4,039
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/12/24 S	543	17.802	0	9,666	7,188	2,478
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/12/24 S	2,389	17.712	0	42,314	31,625	10,689
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/12/24 S	387	17.601	0	6,812	5,123	1,689
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	03/12/24 S	8	1,613.803	0	12,910	6,473	6,438
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/13/24 S	3,358	17.846	0	59,926	44,452	15,474
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/13/24 S	543	17.850	0	9,692	7,188	2,504
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/13/24 S	57	17.849	0	1,017	755	263
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/14/24 S	1,606	17.661	0	28,364	21,260	7,105
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/14/24 S	544	17.652	0	9,603	7,201	2,402
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/14/24 S	650	17.668	0	11,484	8,604	2,880
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/15/24 S	1,163	17.691	0	20,575	15,395	5,179
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/15/24 S	652	17.728	0	11,559	8,631	2,928

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/15/24 S	3,034	17.718	0	53,755	40,163	13,592
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/15/24 S	381	17.775	0	6,772	5,044	1,729
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/18/24 S	296	17.425	0	5,158	3,918	1,239
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/18/24 S	1,585	17.435	0	27,635	20,982	6,653
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/19/24 S	1,599	17.404	0	27,830	21,167	6,663
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/19/24 S	3,644	17.388	0	63,363	48,238	15,125
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/20/24 S	2,676	17.375	0	46,495	35,424	11,072
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/20/24 S	87	17.400	0	1,514	1,152	362
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/20/24 S	331	17.469	0	5,782	4,382	1,401
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/20/24 S	680	17.340	0	11,791	9,002	2,790
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/21/24 S	2,701	17.731	0	47,890	35,755	12,136
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/21/24 S	680	17.757	0	12,075	9,002	3,073
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/21/24 S	2,512	17.612	0	44,241	33,253	10,989

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/22/24 S	352	17.669	0	6,219	4,660	1,560
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/22/24 S	898	17.666	0	15,864	11,887	3,977
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/22/24 S	2,788	17.647	0	49,199	36,906	12,293
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/25/24 S	1,182	17.590	0	20,791	15,647	5,144
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/25/24 S	218	17.567	0	3,830	2,886	944
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/25/24 S	776	17.583	0	13,644	10,272	3,372
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/26/24 S	487	17.396	0	8,472	6,447	2,025
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/26/24 S	570	17.490	0	9,969	7,545	2,424
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/26/24 S	1,147	17.535	0	20,112	15,183	4,929
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/27/24 S	562	17.156	0	9,642	7,440	2,202
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/27/24 S	979	17.128	0	16,769	12,960	3,809
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/27/24 S	53	17.114	0	907	702	205
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	04/02/24 S	100	42.380	0	4,238	3,144	1,094

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	04/02/24 S	3,900	42.431	0	165,481	122,624	42,857
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	04/03/24 S	3,900	41.724	0	162,722	122,624	40,098
	ISSUE: 6490995 - KEYENCE CORP						
128036-000	04/04/24 S	52	454.053	0	23,611	21,617	1,994
	ISSUE: 6490995 - KEYENCE CORP						
128036-000	04/04/24 S	266	451.081	0	119,988	110,577	9,411
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	04/04/24 S	700	42.127	0	29,489	22,009	7,479
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	04/04/24 S	100	41.832	0	4,183	3,144	1,039
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	04/04/24 S	8,200	41.836	0	343,051	257,825	85,226
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	04/04/24 S	100	41.977	0	4,198	3,144	1,053
	ISSUE: 6490995 - KEYENCE CORP						
128036-000	04/05/24 S	56	431.630	0	24,171	23,279	892
	ISSUE: 6490995 - KEYENCE CORP						
128036-000	04/05/24 S	405	431.221	0	174,645	168,359	6,285
	ISSUE: 6490995 - KEYENCE CORP						
128036-000	04/05/24 S	177	431.084	0	76,302	73,579	2,723
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	04/05/24 S	2,600	39.974	0	103,932	81,749	22,182
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	04/05/24 S	1,700	39.963	0	67,937	53,452	14,485

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 6490995 - KEYENCE CORP						
128036-000	04/08/24 S	347	432.301	0	150,008	144,249	5,760
	ISSUE: 6490995 - KEYENCE CORP						
128036-000	04/08/24 S	15	436.116	0	6,542	6,236	306
	ISSUE: 6490995 - KEYENCE CORP						
128036-000	04/08/24 S	25	436.909	0	10,923	10,393	530
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	04/08/24 S	1,400	39.602	0	55,443	44,019	11,424
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	04/08/24 S	100	39.584	0	3,958	3,144	814
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	04/08/24 S	200	40.153	0	8,031	6,288	1,742
	ISSUE: 6490995 - KEYENCE CORP						
128036-000	04/09/24 S	74	427.088	0	31,604	30,762	843
	ISSUE: 6490995 - KEYENCE CORP						
128036-000	04/09/24 S	23	427.299	0	9,828	9,561	267
	ISSUE: 6490995 - KEYENCE CORP						
128036-000	04/09/24 S	45	427.299	0	19,228	18,707	522
	ISSUE: 6490995 - KEYENCE CORP						
128036-000	04/09/24 S	518	427.282	0	221,332	215,334	5,998
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	04/09/24 S	1,100	39.605	0	43,566	34,586	8,979
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	04/09/24 S	300	39.680	0	11,904	9,433	2,471
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	04/09/24 S	100	39.689	0	3,969	3,144	825

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 6490995 - KEYENCE CORP						
128036-000	04/10/24 S	411	425.832	0	175,017	170,854	4,163
	ISSUE: 6490995 - KEYENCE CORP						
128036-000	04/10/24 S	20	427.834	0	8,557	8,314	243
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	04/10/24 S	100	39.427	0	3,943	3,144	799
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	04/10/24 S	800	39.224	0	31,379	25,154	6,226
	ISSUE: 6490995 - KEYENCE CORP						
128036-000	04/11/24 S	1,006	419.370	0	421,886	418,196	3,690
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	04/11/24 S	1,900	38.693	0	73,516	59,740	13,776
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	04/11/24 S	100	38.811	0	3,881	3,144	737
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	04/11/24 S	900	38.713	0	34,842	28,298	6,544
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	04/12/24 S	100	39.330	0	3,933	3,144	789
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	04/12/24 S	1,100	39.160	0	43,076	34,586	8,490
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	04/12/24 S	3,100	39.315	0	121,876	97,471	24,406
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	04/12/24 S	1,600	39.462	0	63,140	50,307	12,832
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	04/12/24 S	100	39.270	0	3,927	3,144	783

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	04/12/24 S	1,300	39.070	0	50,791	40,875	9,916
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	04/15/24 S	400	38.229	0	15,292	12,577	2,715
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	04/15/24 S	1,600	38.133	0	61,014	50,307	10,706
	ISSUE: 0989529 - ASTRAZENECA PLC						
128036-000	04/23/24 B	443	141.016	0	62,470-	62,470	
	ISSUE: 0989529 - ASTRAZENECA PLC						
128036-000	04/24/24 B	1,423	142.344	0	202,556-	202,556	
	ISSUE: 0989529 - ASTRAZENECA PLC						
128036-000	04/24/24 B	1,095	142.093	0	155,592-	155,592	
	ISSUE: 0989529 - ASTRAZENECA PLC						
128036-000	04/25/24 B	1,421	150.944	0	214,491-	214,491	
	ISSUE: 0989529 - ASTRAZENECA PLC						
128036-000	04/25/24 B	318	150.776	0	47,947-	47,947	
	ISSUE: BD6G507 - FERRARI NV						
128036-000	05/22/24 S	63	416.054	0	26,211	20,034	6,177
	ISSUE: BD6G507 - FERRARI NV						
128036-000	05/22/24 S	5	418.109	0	2,091	1,590	501
	ISSUE: BD6G507 - FERRARI NV						
128036-000	05/22/24 S	9	417.406	0	3,757	2,862	895
	ISSUE: BD6G507 - FERRARI NV						
128036-000	05/22/24 S	10	416.586	0	4,166	3,180	986
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	05/22/24 B	71	233.218	0	16,558-	16,558	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	05/22/24 B	160	233.533	0	37,365-	37,365	
	ISSUE: BD6G507 - FERRARI NV						
128036-000	05/23/24 S	35	416.156	0	14,565	11,130	3,435
	ISSUE: BD6G507 - FERRARI NV						
128036-000	05/23/24 S	52	415.867	0	21,625	16,536	5,089
	ISSUE: BD6G507 - FERRARI NV						
128036-000	05/23/24 S	18	415.653	0	7,482	5,724	1,758
	ISSUE: BD6G507 - FERRARI NV						
128036-000	05/23/24 S	17	416.507	0	7,081	5,406	1,674
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	05/23/24 B	92	235.532	0	21,669-	21,669	
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	05/23/24 B	108	236.305	0	25,521-	25,521	
	ISSUE: BD6G507 - FERRARI NV						
128036-000	05/24/24 S	5	418.833	0	2,094	1,590	504
	ISSUE: BD6G507 - FERRARI NV						
128036-000	05/24/24 S	22	416.694	0	9,167	6,996	2,171
	ISSUE: BD6G507 - FERRARI NV						
128036-000	05/24/24 S	24	416.315	0	9,992	7,632	2,359
	ISSUE: BD6G507 - FERRARI NV						
128036-000	05/24/24 S	9	418.150	0	3,763	2,862	901
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	05/24/24 B	48	236.015	0	11,329-	11,329	
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	05/24/24 B	67	235.735	0	15,794-	15,794	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: BD6G507 - FERRARI NV						
128036-000	05/27/24 S	14	420.107	0	5,882	4,452	1,429
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	05/27/24 B	33	238.652	0	7,876-	7,876	
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	05/27/24 B	140	236.842	0	33,158-	33,158	
	ISSUE: BD6G507 - FERRARI NV						
128036-000	05/28/24 S	33	411.544	0	13,581	10,494	3,087
	ISSUE: BD6G507 - FERRARI NV						
128036-000	05/28/24 S	22	412.576	0	9,077	6,996	2,080
	ISSUE: BD6G507 - FERRARI NV						
128036-000	05/28/24 S	30	412.512	0	12,375	9,540	2,835
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	05/28/24 B	121	234.646	0	28,392-	28,392	
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	05/28/24 B	43	233.100	0	10,023-	10,023	
	ISSUE: BD6G507 - FERRARI NV						
128036-000	05/29/24 S	68	404.800	0	27,526	21,625	5,902
	ISSUE: BD6G507 - FERRARI NV						
128036-000	05/29/24 S	22	405.670	0	8,925	6,996	1,929
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	05/29/24 B	92	230.942	0	21,247-	21,247	
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	05/29/24 B	38	230.257	0	8,750-	8,750	
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	05/29/24 B	238	231.023	0	54,984-	54,984	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	05/29/24 B	76	231.908	0	17,625-	17,625	
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	05/29/24 B	40	231.429	0	9,257-	9,257	
	ISSUE: BD6G507 - FERRARI NV						
128036-000	05/30/24 S	45	407.805	0	18,351	14,310	4,041
	ISSUE: BD6G507 - FERRARI NV						
128036-000	05/30/24 S	16	409.094	0	6,546	5,088	1,457
	ISSUE: BD6G507 - FERRARI NV						
128036-000	05/30/24 S	88	407.116	0	35,826	27,985	7,842
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	05/30/24 B	219	233.206	0	51,072-	51,072	
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	05/30/24 B	89	233.122	0	20,748-	20,748	
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	05/30/24 B	94	233.260	0	21,926-	21,926	
	ISSUE: BD6G507 - FERRARI NV						
128036-000	05/31/24 S	38	407.996	0	15,504	12,084	3,420
	ISSUE: BD6G507 - FERRARI NV						
128036-000	05/31/24 S	148	408.403	0	60,444	47,065	13,379
	ISSUE: BD6G507 - FERRARI NV						
128036-000	05/31/24 S	20	407.344	0	8,147	6,360	1,787
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	05/31/24 B	106	233.852	0	24,788-	24,788	
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	05/31/24 B	185	234.686	0	43,417-	43,417	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: BD6G507 - FERRARI NV						
128036-000	06/03/24 S	67	409.040	0	27,406	21,307	6,099
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/03/24 S	143	108.908	0	15,574	15,491	83
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/03/24 S	162	108.683	0	17,607	17,549	57
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/03/24 S	1	171.029	0	171	129	42
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/03/24 S	398	168.374	0	67,013	51,183	15,830
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/03/24 S	4	170.552	0	682	514	168
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/03/24 S	22	170.696	0	3,755	2,829	926
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/03/24 B	467	37.501	0	17,513-	17,513	
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/04/24 S	361	108.053	0	39,007	39,107	-100
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/04/24 S	18	108.440	0	1,952	1,950	2
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/04/24 S	428	169.167	0	72,404	55,041	17,363
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/04/24 S	41	169.646	0	6,955	5,273	1,683
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/04/24 B	292	37.881	0	11,061-	11,061	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/04/24 B	355	37.839	0	13,433-	13,433	
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/05/24 S	28	109.143	0	3,056	3,033	23
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/05/24 S	272	108.904	0	29,622	29,466	156
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/05/24 S	145	171.558	0	24,876	18,647	6,229
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/05/24 S	101	171.773	0	17,349	12,989	4,360
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/05/24 B	892	38.044	0	33,935-	33,935	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/05/24 B	302	37.800	0	11,416-	11,416	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/05/24 B	142	37.985	0	5,394-	5,394	
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/06/24 S	12	172.763	0	2,073	1,543	530
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/06/24 S	161	172.002	0	27,692	20,705	6,988
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/06/24 S	30	172.341	0	5,170	3,858	1,312
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/06/24 B	56	37.652	0	2,109-	2,109	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/06/24 B	178	37.819	0	6,732-	6,732	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/06/24 B	1,572	38.050	0	59,814-	59,814	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/06/24 B	650	37.987	0	24,692-	24,692	
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/07/24 S	31	107.426	0	3,330	3,358	-28
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/07/24 S	68	107.336	0	7,299	7,366	-68
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/07/24 S	229	107.249	0	24,560	24,808	-247
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/07/24 S	36	170.995	0	6,156	4,630	1,526
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/07/24 S	28	170.885	0	4,785	3,601	1,184
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/07/24 S	54	170.821	0	9,224	6,944	2,280
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/07/24 B	267	37.613	0	10,043-	10,043	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/07/24 B	425	37.500	0	15,938-	15,938	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/07/24 B	350	37.476	0	13,116-	13,116	
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/10/24 S	209	105.923	0	22,138	22,641	-503
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/10/24 S	26	170.675	0	4,438	3,344	1,094

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/10/24 S	31	170.733	0	5,293	3,987	1,306
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/10/24 S	179	169.554	0	30,350	23,019	7,331
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/10/24 S	21	170.764	0	3,586	2,701	885
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/10/24 B	272	37.774	0	10,275-	10,275	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/10/24 B	51	37.473	0	1,911-	1,911	
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/11/24 S	99	106.431	0	10,537	10,725	-188
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/11/24 S	90	105.716	0	9,514	9,750	-235
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/11/24 S	14	170.211	0	2,383	1,800	583
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/11/24 S	52	169.955	0	8,838	6,687	2,150
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/11/24 S	30	169.992	0	5,100	3,858	1,242
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/11/24 S	8	169.884	0	1,359	1,029	330
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/11/24 S	5	170.111	0	851	643	208
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/11/24 B	567	38.043	0	21,570-	21,570	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/11/24 B	3	37.705	0	113-	113	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/11/24 B	895	37.710	0	33,751-	33,751	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/11/24 B	445	37.771	0	16,808-	16,808	
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/12/24 S	379	106.302	0	40,289	41,057	-768
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/12/24 S	862	105.835	0	91,230	93,380	-2,151
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/12/24 S	36	107.772	0	3,880	3,900	-20
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/12/24 S	91	107.105	0	9,747	9,858	-111
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/12/24 S	52	171.092	0	8,897	6,687	2,210
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/12/24 S	40	171.428	0	6,857	5,144	1,713
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/12/24 S	38	171.078	0	6,501	4,887	1,614
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/12/24 S	8	170.896	0	1,367	1,029	338
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/12/24 B	768	39.693	0	30,484-	30,484	
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/13/24 S	296	101.897	0	30,161	32,066	-1,904

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/13/24 S	339	101.884	0	34,539	36,724	-2,185
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/13/24 S	91	101.793	0	9,263	9,858	-595
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/13/24 S	29	101.994	0	2,958	3,142	-184
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/13/24 S	42	168.897	0	7,094	5,401	1,692
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/13/24 S	72	168.757	0	12,150	9,259	2,891
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/13/24 B	488	38.895	0	18,981-	18,981	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/13/24 B	65	38.847	0	2,525-	2,525	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/13/24 B	2,310	39.299	0	90,780-	90,780	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/13/24 B	53	39.367	0	2,086-	2,086	
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/14/24 S	46	100.185	0	4,609	4,983	-375
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/14/24 S	275	100.292	0	27,580	29,791	-2,210
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/14/24 S	112	100.056	0	11,206	12,133	-927
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/14/24 S	165	100.941	0	16,655	17,874	-1,219

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/14/24 S	38	101.278	0	3,849	4,117	-268
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/14/24 S	543	167.009	0	90,686	69,830	20,856
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/14/24 S	10	167.446	0	1,674	1,286	388
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/14/24 B	368	38.604	0	14,206-	14,206	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/14/24 B	519	38.807	0	20,141-	20,141	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/14/24 B	4	38.485	0	154-	154	
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/17/24 S	606	101.528	0	61,526	65,648	-4,122
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/17/24 S	327	101.283	0	33,120	35,424	-2,304
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/17/24 S	184	101.433	0	18,664	19,933	-1,269
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/17/24 S	66	167.385	0	11,047	8,488	2,560
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/17/24 S	299	167.116	0	49,968	38,452	11,516
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/17/24 S	62	166.905	0	10,348	7,973	2,375
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/17/24 B	1,819	39.034	0	71,003-	71,003	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/17/24 B	2	38.957	0	78-	78	
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/18/24 S	543	102.105	0	55,443	58,823	-3,380
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/18/24 S	808	102.104	0	82,500	87,530	-5,031
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/18/24 S	184	102.173	0	18,800	19,933	-1,133
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/18/24 S	127	166.477	0	21,143	16,332	4,810
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/18/24 S	9	167.023	0	1,503	1,157	346
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/18/24 B	2,019	38.977	0	78,694-	78,694	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/18/24 B	295	39.360	0	11,611-	11,611	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/18/24 B	463	39.168	0	18,135-	18,135	
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/19/24 S	257	103.714	0	26,654	27,841	-1,186
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/19/24 S	714	103.760	0	74,084	77,347	-3,263
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/19/24 S	1,970	103.256	0	203,415	213,410	-9,995
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/19/24 S	186	103.658	0	19,280	20,149	-869

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/19/24 S	68	166.488	0	11,321	8,745	2,576
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/19/24 S	6	166.460	0	999	772	227
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/19/24 B	280	39.713	0	11,120-	11,120	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/19/24 B	329	39.585	0	13,023-	13,023	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/19/24 B	593	39.596	0	23,481-	23,481	
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/20/24 S	92	103.344	0	9,508	9,966	-459
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/20/24 S	460	103.096	0	47,424	49,832	-2,408
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/20/24 S	304	103.503	0	31,465	32,932	-1,467
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/20/24 S	2,431	103.532	0	251,686	263,350	-11,664
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/20/24 S	83	166.945	0	13,856	10,674	3,183
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/20/24 S	226	166.444	0	37,616	29,064	8,553
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/20/24 S	27	166.683	0	4,500	3,472	1,028
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/20/24 S	7	166.855	0	1,168	900	268

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/20/24 B	283	40.289	0	11,402-	11,402	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/20/24 B	133	40.135	0	5,338-	5,338	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/20/24 B	1,756	39.741	0	69,785-	69,785	
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/21/24 S	75	165.939	0	12,445	9,645	2,800
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/21/24 S	105	165.080	0	17,333	13,503	3,830
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/21/24 S	9	166.123	0	1,495	1,157	338
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/21/24 S	179	165.010	0	29,537	23,019	6,517
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/21/24 S	8	165.885	0	1,327	1,029	298
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/21/24 S	16	165.802	0	2,653	2,058	595
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/21/24 B	354	40.092	0	14,193-	14,193	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/21/24 B	2,868	39.975	0	114,648-	114,648	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/21/24 B	1,833	40.089	0	73,483-	73,483	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/21/24 B	296	39.950	0	11,825-	11,825	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/24/24 S	933	105.078	0	98,038	101,072	-3,034
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/24/24 S	52	104.463	0	5,432	5,633	-201
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/24/24 S	25	166.279	0	4,157	3,215	942
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/24/24 S	770	165.834	0	127,692	99,022	28,670
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/24/24 S	226	166.099	0	37,538	29,064	8,475
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/24/24 B	2,075	40.231	0	83,479-	83,479	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/24/24 B	3,044	40.332	0	122,771-	122,771	
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/25/24 S	223	164.625	0	36,711	28,678	8,033
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/25/24 S	27	165.784	0	4,476	3,472	1,004
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/25/24 S	1,388	164.695	0	228,597	178,497	50,099
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/25/24 B	382	39.574	0	15,117-	15,117	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/25/24 B	245	39.700	0	9,727-	9,727	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/26/24 B	2,337	39.479	0	92,263-	92,263	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/27/24 B	2,876	38.435	0	110,538-	110,538	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/27/24 B	411	38.205	0	15,702-	15,702	
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/28/24 S	88	169.098	0	14,881	11,317	3,564
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/28/24 S	91	168.392	0	15,324	11,703	3,621
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/28/24 B	260	39.025	0	10,147-	10,147	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/28/24 B	2,981	39.395	0	117,437-	117,437	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	07/01/24 B	447	38.837	0	17,360-	17,360	
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	07/02/24 S	178	168.246	0	29,948	22,891	7,057
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	07/02/24 S	5	169.263	0	846	643	203
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	07/02/24 S	106	168.525	0	17,864	13,632	4,232
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	07/02/24 B	662	38.770	0	25,666-	25,666	
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	07/02/24 S	3,360	16.063	0	53,972	43,220	10,752
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	07/02/24 S	70	760.318	0	53,222	59,427	-6,205

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	07/02/24 B	1,700	11.171	0	18,990-	18,990	
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	07/02/24 B	7,600	11.184	0	84,997-	84,997	
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	07/02/24 B	3,700	11.278	0	41,729-	41,729	
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	07/02/24 B	1,100	11.229	0	12,352-	12,352	
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	07/02/24 B	1,900	11.186	0	21,253-	21,253	
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	07/03/24 S	714	168.772	0	120,503	91,821	28,683
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	07/03/24 S	78	169.429	0	13,215	10,031	3,185
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	07/03/24 B	947	38.549	0	36,506-	36,506	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	07/03/24 B	371	38.630	0	14,332-	14,332	
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	07/03/24 S	935	16.275	0	15,217	12,027	3,190
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	07/03/24 S	2,716	16.282	0	44,221	34,937	9,285
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	07/03/24 S	46	772.024	0	35,513	39,052	-3,539
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	07/03/24 S	77	778.862	0	59,972	65,370	-5,398

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	07/03/24 B	1,400	11.628	0	16,280-	16,280	
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	07/03/24 B	17,300	11.903	0	205,917-	205,917	
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	07/03/24 B	5,000	11.912	0	59,559-	59,559	
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	07/03/24 B	1,900	11.759	0	22,341-	22,341	
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	07/03/24 B	1,000	11.727	0	11,727-	11,727	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	07/04/24 B	1,214	38.731	283	47,303-	47,303	
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	07/04/24 S	452	16.320	11	7,365	5,814	1,551
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	07/04/24 S	1,009	16.406	18	16,536	12,979	3,557
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	07/04/24 S	112	776.996	87	86,937	95,084	-8,147
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	07/04/24 B	11,300	12.392	70	140,099-	140,099	
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	07/04/24 B	200	12.330	4	2,470-	2,470	
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	07/04/24 B	4,400	12.348	81	54,411-	54,411	
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	07/04/24 B	2,000	12.344	37	24,725-	24,725	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	07/04/24 B	300	12.243	2	3,675-	3,675	
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	07/04/24 B	3,200	12.190	20	39,027-	39,027	
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	07/05/24 S	129	168.840	0	21,780	16,589	5,191
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	07/05/24 B	198	38.938	0	7,710-	7,710	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	07/05/24 B	42	38.715	0	1,626-	1,626	
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	07/05/24 S	749	16.210	0	12,141	9,635	2,507
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	07/05/24 S	21	778.000	0	16,338	17,828	-1,490
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	07/05/24 S	15	781.965	0	11,729	12,734	-1,005
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	07/05/24 B	18,200	12.556	0	228,520-	228,520	
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	07/05/24 B	3,300	12.535	0	41,364-	41,364	
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	07/05/24 B	6,800	12.547	0	85,318-	85,318	
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	07/05/24 B	2,000	12.611	0	25,222-	25,222	
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	07/05/24 B	700	12.465	0	8,725-	8,725	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	07/08/24 B	169	38.716	0	6,543-	6,543	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	07/08/24 B	199	38.857	0	7,733-	7,733	
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	07/08/24 S	2,343	16.271	0	38,124	30,139	7,985
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	07/08/24 S	515	16.261	0	8,374	6,625	1,750
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	07/08/24 S	87	760.484	0	66,162	73,860	-7,697
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	07/08/24 B	500	12.834	0	6,417-	6,417	
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	07/08/24 B	17,400	12.842	0	223,449-	223,449	
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	07/08/24 B	700	12.780	0	8,946-	8,946	
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	07/08/24 B	400	12.858	0	5,143-	5,143	
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	07/08/24 B	3,500	12.821	0	44,874-	44,874	
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	07/08/24 B	700	12.432	0	8,703-	8,703	
	ISSUE: BD6G507 - FERRARI NV						
128036-000	07/09/24 S	88	426.849	0	37,563	27,985	9,578
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	07/09/24 S	1,278	167.521	0	214,092	164,351	49,740

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: BP6KMJ1 - NOVO NORDISK A/S SER B						
128036-000	07/09/24 S	528	140.305	0	74,081	0	74,081
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	07/09/24 S	23	1,194.265	0	27,468	18,609	8,859
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	07/09/24 B	291	37.793	0	10,998-	10,998	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	07/09/24 B	626	38.362	0	24,015-	24,015	
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	07/09/24 S	373	16.188	0	6,038	4,798	1,240
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	07/09/24 S	2,690	16.211	0	43,606	34,602	9,004
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	07/09/24 S	111	746.024	0	82,809	94,235	-11,426
	ISSUE: 5165294 - ASM INTERNATIONAL NV						
128036-000	07/09/24 S	52	781.695	0	40,648	25,126	15,522
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	07/09/24 B	9,500	12.456	0	118,333-	118,333	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	07/10/24 B	343	38.288	0	13,133-	13,133	
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	07/10/24 S	755	16.406	0	12,386	9,712	2,675
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	07/10/24 S	1,151	16.405	0	18,882	14,806	4,076
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	07/10/24 S	154	745.091	0	114,744	130,740	-15,996

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	07/10/24 S	40	753.831	0	30,153	33,958	-3,805
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	07/11/24 B	178	38.903	0	6,925-	6,925	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	07/11/24 B	469	38.686	0	18,143-	18,143	
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	07/11/24 S	323	16.420	0	5,304	4,155	1,149
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	07/11/24 S	819	16.467	0	13,487	10,535	2,952
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	07/11/24 S	35	769.421	0	26,930	29,714	-2,784
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	07/11/24 S	42	770.315	0	32,353	35,656	-3,303
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	07/12/24 B	284	39.229	0	11,141-	11,141	
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	07/12/24 S	1,177	16.477	0	19,393	15,140	4,253
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	07/12/24 S	98	16.635	0	1,630	1,261	370
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	07/12/24 S	204	779.562	0	159,031	173,188	-14,157
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	07/12/24 S	42	789.354	0	33,153	35,656	-2,504
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	07/15/24 S	1,463	16.641	0	24,345	18,819	5,526

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	07/15/24 S	295	16.564	0	4,887	3,795	1,092
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	07/15/24 S	21	768.579	0	16,140	17,828	-1,688
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	07/16/24 S	345	16.620	0	5,734	4,438	1,296
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	07/16/24 S	2,452	16.491	0	40,435	31,541	8,895
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	07/16/24 S	136	758.840	0	103,202	115,459	-12,256
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	07/16/24 S	18	751.972	0	13,535	15,281	-1,746
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	07/17/24 S	2,178	16.514	0	35,968	28,016	7,952
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	07/17/24 S	219	16.437	0	3,600	2,817	783
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	07/17/24 S	79	752.157	0	59,420	67,068	-7,648
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	07/17/24 S	37	753.271	0	27,871	31,412	-3,541
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	07/18/24 S	3,369	16.528	0	55,681	43,336	12,345
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	07/18/24 S	466	16.546	0	7,710	5,994	1,716
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	07/18/24 S	63	755.850	0	47,619	53,485	-5,866

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	07/19/24 S	1,614	16.467	0	26,578	20,761	5,817
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	07/19/24 S	202	16.386	0	3,310	2,598	712
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	07/19/24 S	56	740.750	0	41,482	47,542	-6,060
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	07/22/24 S	59	16.468	0	972	759	213
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	07/22/24 S	580	16.441	0	9,536	7,461	2,075
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	07/22/24 S	87	753.291	0	65,536	73,860	-8,323
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	07/22/24 S	41	751.979	0	30,831	34,807	-3,976
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	07/23/24 S	538	16.425	0	8,837	6,920	1,916
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	07/23/24 S	76	752.107	0	57,160	64,521	-7,361
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	07/23/24 S	23	749.468	0	17,238	19,526	-2,288
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	07/24/24 S	286	709.351	0	202,874	242,803	-39,928
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	07/24/24 S	48	715.498	0	34,344	40,750	-6,406
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	07/25/24 S	13	709.325	0	9,221	11,036	-1,815

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	08/05/24 B	2,700	9.243	0	24,957-	24,957	
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	08/05/24 B	12,900	9.235	0	119,130-	119,130	
	SUB-TOTAL			**613**	**42,618,494**	**39,945,720**	**2,672,767**
		BROKER: LIQUIDNET INC					
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	09/01/23 B	17	1,417.105	0	24,091-	24,091	
	ISSUE: 761152107 - RESMED INC						
128036-000	09/01/23 S	35	159.214	0	5,572	5,586	-14
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	09/05/23 B	11	1,435.413	0	15,790-	15,790	
	ISSUE: 761152107 - RESMED INC						
128036-000	09/05/23 S	167	153.774	2	25,678	26,652	-973
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	09/06/23 B	38	1,427.114	0	54,231-	54,231	
	ISSUE: 761152107 - RESMED INC						
128036-000	09/06/23 S	105	153.338	1	16,099	16,757	-658
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	09/07/23 B	24	1,437.640	0	34,504-	34,504	
	ISSUE: 761152107 - RESMED INC						
128036-000	09/07/23 S	81	150.560	1	12,194	12,927	-732
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	09/08/23 B	106	1,435.609	1	152,176-	152,176	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 761152107 - RESMED INC						
128036-000	09/08/23 S	24	148.004	0	3,552	3,830	-278
	ISSUE: 049468101 - ATLASSIAN CORPORATION CL A						
128036-000	10/13/23 B	52	188.009	1	9,777-	9,777	
	ISSUE: 049468101 - ATLASSIAN CORPORATION CL A						
128036-000	10/16/23 B	79	196.319	1	15,510-	15,510	
	ISSUE: 049468101 - ATLASSIAN CORPORATION CL A						
128036-000	10/17/23 B	48	197.616	0	9,486-	9,486	
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	10/23/23 B	14	1,179.123	0	16,508-	16,508	
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	10/24/23 B	3	1,221.769	0	3,665-	3,665	
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	10/25/23 B	22	1,194.491	0	26,279-	26,279	
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	10/26/23 B	8	1,174.248	0	9,394-	9,394	
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	10/27/23 B	18	1,197.197	0	21,550-	21,550	
	ISSUE: 592688105 - METTLER TOLEDO INTERNATIONAL COM						
128036-000	11/13/23 S	61	1,019.797	2	62,206	74,022	-11,816
	ISSUE: 592688105 - METTLER TOLEDO INTERNATIONAL COM						
128036-000	11/14/23 S	107	1,044.551	3	111,764	129,842	-18,078
	ISSUE: 592688105 - METTLER TOLEDO INTERNATIONAL COM						
128036-000	11/15/23 S	112	1,056.509	3	118,326	135,910	-17,584
	ISSUE: 592688105 - METTLER TOLEDO INTERNATIONAL COM						
128036-000	11/16/23 S	46	1,051.851	1	48,384	55,820	-7,436

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 592688105 - METTLER TOLEDO INTERNATIONAL COM						
128036-000	11/17/23 S	59	1,049.914	2	61,943	71,595	-9,652
	ISSUE: 592688105 - METTLER TOLEDO INTERNATIONAL COM						
128036-000	11/20/23 S	33	1,050.663	1	34,671	40,045	-5,374
	ISSUE: 592688105 - METTLER TOLEDO INTERNATIONAL COM						
128036-000	11/21/23 S	37	1,092.792	1	40,432	44,899	-4,467
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	11/28/23 B	63	1,589.138	1	100,117-	100,117	
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	11/29/23 B	94	1,604.786	2	150,852-	150,852	
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	11/30/23 B	14	1,606.197	0	22,487-	22,487	
	ISSUE: G6683N103 - NU HLDGS LTD CL A						
128036-000	02/06/24 B	292	9.351	6	2,736-	2,736	
	ISSUE: M7S64H106 - MONDAY.COM LTD						
128036-000	02/06/24 B	128	213.972	3	27,391-	27,391	
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	02/06/24 S	21	1,725.410	1	36,233	29,406	6,827
	ISSUE: G6683N103 - NU HLDGS LTD CL A						
128036-000	02/07/24 B	2,166	9.501	43	20,622-	20,622	
	ISSUE: M7S64H106 - MONDAY.COM LTD						
128036-000	02/07/24 B	79	219.200	2	17,318-	17,318	
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	02/07/24 S	45	1,714.839	2	77,166	63,013	14,153
	ISSUE: G6683N103 - NU HLDGS LTD CL A						
128036-000	02/08/24 B	766	9.628	15	7,390-	7,390	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	02/08/24 S	45	1,734.914	2	78,070	63,013	15,057
	ISSUE: G6683N103 - NU HLDGS LTD CL A						
128036-000	02/09/24 B	3,275	9.863	66	32,368-	32,368	
	ISSUE: M7S64H106 - MONDAY.COM LTD						
128036-000	02/09/24 B	123	235.169	2	28,928-	28,928	
	ISSUE: G6683N103 - NU HLDGS LTD CL A						
128036-000	02/12/24 B	1,623	9.852	32	16,022-	16,022	
	ISSUE: M7S64H106 - MONDAY.COM LTD						
128036-000	02/12/24 B	797	208.782	16	166,416-	166,416	
	ISSUE: G6683N103 - NU HLDGS LTD CL A						
128036-000	02/13/24 B	10,342	9.914	207	102,742-	102,742	
	ISSUE: M7S64H106 - MONDAY.COM LTD						
128036-000	02/13/24 B	318	215.959	6	68,681-	68,681	
	ISSUE: G6683N103 - NU HLDGS LTD CL A						
128036-000	02/14/24 B	5,020	10.318	100	51,895-	51,895	
	ISSUE: M7S64H106 - MONDAY.COM LTD						
128036-000	02/14/24 B	90	219.076	2	19,719-	19,719	
	ISSUE: G6683N103 - NU HLDGS LTD CL A						
128036-000	02/15/24 B	6,447	10.391	129	67,118-	67,118	
	ISSUE: M7S64H106 - MONDAY.COM LTD						
128036-000	02/15/24 B	71	221.509	1	15,729-	15,729	
	ISSUE: G6683N103 - NU HLDGS LTD CL A						
128036-000	02/16/24 B	6,577	10.371	132	68,342-	68,342	
	ISSUE: M7S64H106 - MONDAY.COM LTD						
128036-000	02/16/24 B	91	225.399	2	20,513-	20,513	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: G6683N103 - NU HLDGS LTD CL A						
128036-000	02/20/24 B	2,603	10.191	52	26,579-	26,579	
	ISSUE: M7S64H106 - MONDAY.COM LTD						
128036-000	02/20/24 B	251	217.034	5	54,481-	54,481	
	ISSUE: G6683N103 - NU HLDGS LTD CL A						
128036-000	02/21/24 B	3,231	10.086	65	32,653-	32,653	
	ISSUE: G6683N103 - NU HLDGS LTD CL A						
128036-000	02/22/24 B	535	10.396	11	5,573-	5,573	
	ISSUE: G6683N103 - NU HLDGS LTD CL A						
128036-000	02/23/24 B	1,254	10.198	25	12,814-	12,814	
	ISSUE: 22266T109 - COUPANG LLC						
128036-000	02/29/24 B	1,632	18.500	33	30,225-	30,225	
	ISSUE: 22266T109 - COUPANG LLC						
128036-000	03/01/24 B	910	18.863	18	17,184-	17,184	
	ISSUE: 22266T109 - COUPANG LLC						
128036-000	03/04/24 B	2,035	18.840	41	38,379-	38,379	
	ISSUE: 22266T109 - COUPANG LLC						
128036-000	03/05/24 B	569	18.585	11	10,586-	10,586	
	ISSUE: 22266T109 - COUPANG LLC						
128036-000	03/06/24 B	1,285	18.995	26	24,434-	24,434	
	ISSUE: 22266T109 - COUPANG LLC						
128036-000	03/07/24 B	325	18.344	7	5,968-	5,968	
	ISSUE: L8681T102 - SPOTIFY TECHNOLOGY SA						
128036-000	04/04/24 B	288	297.724	6	85,750-	85,750	
	ISSUE: L8681T102 - SPOTIFY TECHNOLOGY SA						
128036-000	04/05/24 B	272	309.389	5	84,159-	84,159	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: L8681T102 - SPOTIFY TECHNOLOGY SA						
128036-000	04/08/24 B	122	309.286	2	37,735-	37,735	
	ISSUE: L8681T102 - SPOTIFY TECHNOLOGY SA						
128036-000	04/09/24 B	320	302.595	6	96,837-	96,837	
	ISSUE: L8681T102 - SPOTIFY TECHNOLOGY SA						
128036-000	04/10/24 B	188	299.299	4	56,272-	56,272	
	ISSUE: L8681T102 - SPOTIFY TECHNOLOGY SA						
128036-000	04/11/24 B	10	301.041	0	3,011-	3,011	
	ISSUE: L8681T102 - SPOTIFY TECHNOLOGY SA						
128036-000	04/12/24 B	127	300.945	3	38,223-	38,223	
	ISSUE: L8681T102 - SPOTIFY TECHNOLOGY SA						
128036-000	04/15/24 B	148	299.661	3	44,353-	44,353	
	ISSUE: 874039100 - TAIWAN SEMICONDUCTOR SPON ADR						
128036-000	04/16/24 B	1,380	139.492	28	192,526-	192,526	
	ISSUE: 874039100 - TAIWAN SEMICONDUCTOR SPON ADR						
128036-000	04/17/24 B	2,558	140.052	51	358,304-	358,304	
	ISSUE: G1151C101 - ACCENTURE PLC- CL A						
128036-000	04/23/24 S	64	317.277	1	20,304	20,721	-417
	ISSUE: G1151C101 - ACCENTURE PLC- CL A						
128036-000	04/24/24 S	241	313.351	5	75,512	78,029	-2,516
	ISSUE: G1151C101 - ACCENTURE PLC- CL A						
128036-000	04/25/24 S	150	308.662	3	46,296	48,566	-2,270
	ISSUE: G1151C101 - ACCENTURE PLC- CL A						
128036-000	04/26/24 S	112	308.139	3	34,509	36,262	-1,753
	ISSUE: G1151C101 - ACCENTURE PLC- CL A						
128036-000	04/29/24 S	115	303.063	3	34,850	37,234	-2,384

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: G1151C101 - ACCENTURE PLC- CL A						
128036-000	04/30/24 S	219	300.391	5	65,781	70,906	-5,125
	ISSUE: G0403H108 - AON PLC						
128036-000	05/22/24 S	90	285.542	3	25,696	30,005	-4,309
	ISSUE: M7S64H106 - MONDAY.COM LTD						
128036-000	05/22/24 B	182	246.398	4	44,848-	44,848	
	ISSUE: 13646K108 - CANADIAN PACIFIC KANSAS CITY						
128036-000	05/22/24 S	326	80.481	7	26,230	25,878	352
	ISSUE: 874039100 - TAIWAN SEMICONDUCTOR SPON ADR						
128036-000	05/22/24 B	2,110	155.985	42	329,170-	329,170	
	ISSUE: G0403H108 - AON PLC						
128036-000	05/23/24 S	71	279.755	2	19,861	23,671	-3,810
	ISSUE: M7S64H106 - MONDAY.COM LTD						
128036-000	05/23/24 B	40	244.248	1	9,771-	9,771	
	ISSUE: 13646K108 - CANADIAN PACIFIC KANSAS CITY						
128036-000	05/23/24 S	162	79.842	4	12,931	12,860	71
	ISSUE: G0403H108 - AON PLC						
128036-000	05/24/24 S	194	280.162	5	54,346	64,678	-10,332
	ISSUE: M7S64H106 - MONDAY.COM LTD						
128036-000	05/24/24 B	55	243.846	1	13,413-	13,413	
	ISSUE: 13646K108 - CANADIAN PACIFIC KANSAS CITY						
128036-000	05/24/24 S	66	79.703	1	5,259	5,239	20
	ISSUE: M7S64H106 - MONDAY.COM LTD						
128036-000	05/28/24 B	50	245.323	1	12,267-	12,267	
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	06/03/24 S	36	1,697.579	2	61,110	50,410	10,700

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/03/24 B	47	69.105	1	3,249-	3,249	
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	06/04/24 S	22	1,632.571	1	35,915	30,806	5,109
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/04/24 B	25	69.982	1	1,750-	1,750	
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	06/05/24 S	29	1,610.404	2	46,700	40,608	6,092
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/05/24 B	121	70.872	2	8,578-	8,578	
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	06/06/24 S	21	1,616.213	1	33,939	29,406	4,533
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/06/24 B	124	71.980	2	8,928-	8,928	
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/10/24 B	52	73.001	1	3,797-	3,797	
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/11/24 B	254	72.775	5	18,490-	18,490	
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/12/24 B	232	73.836	5	17,135-	17,135	
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/13/24 B	353	74.687	7	26,371-	26,371	
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/14/24 B	405	74.154	8	30,040-	30,040	
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/17/24 B	176	75.116	4	13,224-	13,224	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/18/24 B	386	75.827	8	29,277-	29,277	
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/20/24 B	410	75.353	8	30,903-	30,903	
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/21/24 B	355	75.344	7	26,754-	26,754	
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/24/24 B	24	76.382	0	1,834-	1,834	
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/25/24 B	384	73.709	8	28,312-	28,312	
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/26/24 B	125	74.763	3	9,348-	9,348	
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/27/24 B	305	74.513	6	22,733-	22,733	
	ISSUE: 049468101 - ATLASSIAN CORPORATION CL A						
128036-000	08/07/24 S	148	143.785	4	21,277	29,984	-8,708
	ISSUE: 049468101 - ATLASSIAN CORPORATION CL A						
128036-000	08/08/24 S	195	138.904	5	27,082	39,506	-12,425
	ISSUE: 049468101 - ATLASSIAN CORPORATION CL A						
128036-000	08/09/24 S	256	139.772	6	35,775	51,865	-16,089
	ISSUE: 049468101 - ATLASSIAN CORPORATION CL A						
128036-000	08/12/24 S	3	139.690	0	419	608	-189
	ISSUE: 049468101 - ATLASSIAN CORPORATION CL A						
128036-000	08/13/24 S	22	143.191	1	3,150	4,457	-1,307
	SUB-TOTAL			**1,383**	**4,765,817**	**4,851,601**	**-85,782**

continued

REPORTABLE TRANSACTIONS WORKSHEET

DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	GRAND TOTAL		**3,012**	**58,143,168**	**55,269,674**	**2,873,491**

continued

REPORTABLE TRANSACTIONS WORKSHEET

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

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	09/01/23 B	63	1,410.060	0	88,834-	88,834	
128036-000	09/01/23 B	15	1,402.360	0	21,035-	21,035	
128036-000	09/01/23 B	17	1,417.105	0	24,091-	24,091	
128036-000	09/05/23 B	95	1,436.528	3	136,473-	136,473	
128036-000	09/05/23 B	34	1,418.883	0	48,242-	48,242	
128036-000	09/05/23 B	6	1,417.816	0	8,507-	8,507	
128036-000	09/05/23 B	11	1,435.413	0	15,790-	15,790	
128036-000	09/06/23 B	29	1,428.145	1	41,417-	41,417	
128036-000	09/06/23 B	95	1,429.664	3	135,821-	135,821	
128036-000	09/06/23 B	72	1,424.426	0	102,559-	102,559	
128036-000	09/06/23 B	13	1,419.619	0	18,455-	18,455	
128036-000	09/06/23 B	38	1,427.114	0	54,231-	54,231	
128036-000	09/07/23 B	26	1,439.000	1	37,415-	37,415	
128036-000	09/07/23 B	25	1,422.200	0	35,555-	35,555	
128036-000	09/07/23 B	5	1,418.267	0	7,091-	7,091	
128036-000	09/07/23 B	24	1,437.640	0	34,504-	34,504	
128036-000	09/08/23 B	105	1,444.643	3	151,691-	151,691	
128036-000	09/08/23 B	27	1,443.000	1	38,962-	38,962	
128036-000	09/08/23 B	56	1,431.514	0	80,165-	80,165	
128036-000	09/08/23 B	106	1,435.609	1	152,176-	152,176	
128036-000	09/11/23 B	52	1,431.048	2	74,416-	74,416	
128036-000	09/11/23 B	26	1,419.667	1	36,912-	36,912	
128036-000	10/23/23 B	14	1,179.123	0	16,508-	16,508	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
128036-000	10/24/23 B	30	1,217.314	0	36,520-	36,520	
128036-000	10/24/23 B	17	1,208.048	0	20,537-	20,537	
128036-000	10/24/23 B	3	1,221.769	0	3,665-	3,665	
128036-000	10/25/23 B	78	1,194.606	0	93,180-	93,180	
128036-000	10/25/23 B	35	1,194.440	0	41,806-	41,806	
128036-000	10/25/23 B	22	1,194.491	0	26,279-	26,279	
128036-000	10/26/23 B	65	1,176.490	0	76,472-	76,472	
128036-000	10/26/23 B	70	1,174.364	0	82,206-	82,206	
128036-000	10/26/23 B	8	1,174.248	0	9,394-	9,394	
128036-000	10/27/23 B	74	1,197.131	0	88,588-	88,588	
128036-000	10/27/23 B	23	1,196.154	0	27,512-	27,512	
128036-000	10/27/23 B	18	1,197.197	0	21,550-	21,550	
128036-000	10/30/23 B	40	1,225.419	0	49,017-	49,017	
128036-000	10/30/23 B	20	1,224.027	0	24,481-	24,481	
128036-000	10/31/23 B	53	1,238.671	0	65,650-	65,650	
128036-000	11/28/23 B	205	1,590.341	1	326,021-	326,021	
128036-000	11/28/23 B	14	1,592.595	0	22,297-	22,297	
128036-000	11/28/23 B	63	1,589.138	1	100,117-	100,117	
128036-000	11/29/23 B	14	1,596.235	0	22,347-	22,347	
128036-000	11/29/23 B	51	1,603.354	2	81,773-	81,773	
128036-000	11/29/23 B	94	1,604.786	2	150,852-	150,852	
128036-000	11/30/23 B	15	1,599.200	0	23,988-	23,988	
128036-000	11/30/23 B	14	1,606.197	0	22,487-	22,487	
	SUB-TOTAL OF BUYS # 46			**22**	**2,777,589**	**2,777,589**	
128036-000	12/05/23 S	10	1,584.827	0	15,848	14,003	1,845
128036-000	02/06/24 S	23	1,699.774	1	39,094	32,207	6,887
128036-000	02/06/24 S	76	1,709.373	3	129,909	106,422	23,488

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
128036-000	02/06/24 S	35	1,706.771	1	59,736	49,010	10,726
128036-000	02/06/24 S	16	1,730.148	0	27,682	22,405	5,278
128036-000	02/06/24 S	8	1,718.230	0	13,746	11,202	2,543
128036-000	02/06/24 S	21	1,725.410	1	36,233	29,406	6,827
128036-000	02/07/24 S	82	1,720.593	2	141,087	114,823	26,264
128036-000	02/07/24 S	22	1,720.000	1	37,839	30,806	7,033
128036-000	02/07/24 S	45	1,714.839	2	77,166	63,013	14,153
128036-000	02/08/24 S	32	1,717.100	1	54,946	44,809	10,137
128036-000	02/08/24 S	55	1,732.676	1	95,296	77,016	18,281
128036-000	02/08/24 S	45	1,734.914	2	78,070	63,013	15,057
128036-000	02/21/24 S	340	1,727.798	6	587,445	476,096	111,349
128036-000	06/03/24 S	25	1,700.006	1	42,499	35,007	7,492
128036-000	06/03/24 S	36	1,697.579	2	61,110	50,410	10,700
128036-000	06/04/24 S	18	1,634.768	1	29,425	25,205	4,220
128036-000	06/04/24 S	22	1,632.571	1	35,915	30,806	5,109
128036-000	06/05/24 S	31	1,610.927	2	49,937	43,409	6,528
128036-000	06/05/24 S	29	1,610.404	2	46,700	40,608	6,092
128036-000	06/06/24 S	28	1,618.830	1	45,326	39,208	6,118
128036-000	06/06/24 S	21	1,616.213	1	33,939	29,406	4,533
	SUB-TOTAL OF SALES # 22			**32**	**1,738,948**	**1,428,290**	**310,659**
	SUB-TOTAL			**54**	**4,516,537**	**4,205,879**	**310,659**
	ISSUE: 97181C514 - WILMINGTON US TREASURY MMKT CL SLCT						
128036-000	09/01/23 B	6,600	1.000	0	6,600-	6,600	
128036-000	09/08/23 B	14,781	1.000	0	14,781-	14,781	
128036-000	09/11/23 B	142,389	1.000	0	142,389-	142,389	
128036-000	09/13/23 B	84,963	1.000	0	84,963-	84,963	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
128036-000	09/13/23 B	14,282	1.000	0	14,282-	14,282	
128036-000	09/14/23 B	308,726	1.000	0	308,726-	308,726	
128036-000	09/15/23 B	358,720	1.000	0	358,720-	358,720	
128036-000	09/15/23 B	4,414	1.000	0	4,414-	4,414	
128036-000	09/18/23 B	278,775	1.000	0	278,775-	278,775	
128036-000	09/19/23 B	5,253	1.000	0	5,253-	5,253	
128036-000	09/21/23 B	2,798	1.000	0	2,798-	2,798	
128036-000	09/25/23 B	4,674	1.000	0	4,674-	4,674	
128036-000	10/24/23 B	650	1.000	0	650-	650	
128036-000	10/26/23 B	233,025	1.000	0	233,025-	233,025	
128036-000	10/26/23 B	6,387	1.000	0	6,387-	6,387	
128036-000	10/27/23 B	16,941	1.000	0	16,941-	16,941	
128036-000	10/30/23 B	207,485	1.000	0	207,485-	207,485	
128036-000	11/02/23 B	200,172	1.000	0	200,172-	200,172	
128036-000	11/14/23 B	4,005	1.000	0	4,005-	4,005	
128036-000	11/15/23 B	67,308	1.000	0	67,308-	67,308	
128036-000	11/16/23 B	251,258	1.000	0	251,258-	251,258	
128036-000	11/16/23 B	9,640	1.000	0	9,640-	9,640	
128036-000	11/20/23 B	95,142	1.000	0	95,142-	95,142	
128036-000	11/21/23 B	55,500	1.000	0	55,500-	55,500	
128036-000	11/21/23 B	3,880	1.000	0	3,880-	3,880	
128036-000	11/22/23 B	259,624	1.000	0	259,624-	259,624	
128036-000	11/29/23 B	126,278	1.000	0	126,278-	126,278	
128036-000	11/30/23 B	84,257	1.000	0	84,257-	84,257	
128036-000	12/01/23 B	22,661	1.000	0	22,661-	22,661	
128036-000	12/04/23 B	4,503	1.000	0	4,503-	4,503	
128036-000	12/07/23 B	221,455	1.000	0	221,455-	221,455	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
128036-000	12/08/23 B	198,948	1.000	0	198,948-	198,948	
128036-000	12/08/23 B	11,424	1.000	0	11,424-	11,424	
128036-000	12/15/23 B	4,414	1.000	0	4,414-	4,414	
128036-000	12/18/23 B	5,253	1.000	0	5,253-	5,253	
128036-000	12/22/23 B	4,674	1.000	0	4,674-	4,674	
128036-000	01/02/24 B	3,766	1.000	0	3,766-	3,766	
128036-000	01/08/24 B	12,182	1.000	0	12,182-	12,182	
128036-000	01/22/24 B	668	1.000	0	668-	668	
128036-000	01/30/24 B	7,132	1.000	0	7,132-	7,132	
128036-000	02/01/24 B	3,474	1.000	0	3,474-	3,474	
128036-000	02/05/24 B	7,846	1.000	0	7,846-	7,846	
128036-000	02/06/24 B	25,390	1.000	0	25,390-	25,390	
128036-000	02/07/24 B	9,795	1.000	0	9,795-	9,795	
128036-000	02/08/24 B	490,617	1.000	0	490,617-	490,617	
128036-000	02/09/24 B	806,508	1.000	0	806,508-	806,508	
128036-000	02/12/24 B	530,528	1.000	0	530,528-	530,528	
128036-000	02/13/24 B	456,420	1.000	0	456,420-	456,420	
128036-000	02/23/24 B	15,477,062	1.000	0	15,477,062-*	15,477,062	
128036-000	02/26/24 B	801,083	1.000	0	801,083-	801,083	
128036-000	02/28/24 B	11,084	1.000	0	11,084-	11,084	
128036-000	02/29/24 B	52,237	1.000	0	52,237-	52,237	
128036-000	03/01/24 B	81,517	1.000	0	81,517-	81,517	
128036-000	03/01/24 B	19,537	1.000	0	19,537-	19,537	
128036-000	03/06/24 B	13,997	1.000	0	13,997-	13,997	
128036-000	03/07/24 B	24,017	1.000	0	24,017-	24,017	
128036-000	03/08/24 B	46,597	1.000	0	46,597-	46,597	
128036-000	03/11/24 B	331,403	1.000	0	331,403-	331,403	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
128036-000	03/11/24 B	4,751	1.000	0	4,751-	4,751	
128036-000	03/12/24 B	146,729	1.000	0	146,729-	146,729	
128036-000	03/13/24 B	76,059	1.000	0	76,059-	76,059	
128036-000	03/15/24 B	70,636	1.000	0	70,636-	70,636	
128036-000	03/18/24 B	49,451	1.000	0	49,451-	49,451	
128036-000	03/19/24 B	92,661	1.000	0	92,661-	92,661	
128036-000	03/20/24 B	32,792	1.000	0	32,792-	32,792	
128036-000	03/21/24 B	91,192	1.000	0	91,192-	91,192	
128036-000	03/22/24 B	65,583	1.000	0	65,583-	65,583	
128036-000	03/25/24 B	104,391	1.000	0	104,391-	104,391	
128036-000	03/26/24 B	71,283	1.000	0	71,283-	71,283	
128036-000	03/26/24 B	24,262	1.000	0	24,262-	24,262	
128036-000	03/27/24 B	38,265	1.000	0	38,265-	38,265	
128036-000	03/27/24 B	23,227	1.000	0	23,227-	23,227	
128036-000	03/28/24 B	38,553	1.000	0	38,553-	38,553	
128036-000	03/28/24 B	4,448	1.000	0	4,448-	4,448	
128036-000	04/01/24 B	2,739	1.000	0	2,739-	2,739	
128036-000	04/02/24 B	27,317	1.000	0	27,317-	27,317	
128036-000	04/04/24 B	169,719	1.000	0	169,719-	169,719	
128036-000	04/05/24 B	162,722	1.000	0	162,722-	162,722	
128036-000	04/08/24 B	172,257	1.000	0	172,257-	172,257	
128036-000	04/08/24 B	10,661	1.000	0	10,661-	10,661	
128036-000	04/09/24 B	176,078	1.000	0	176,078-	176,078	
128036-000	04/10/24 B	43,515	1.000	0	43,515-	43,515	
128036-000	04/11/24 B	18,766	1.000	0	18,766-	18,766	
128036-000	04/12/24 B	117,565	1.000	0	117,565-	117,565	
128036-000	04/15/24 B	513,105	1.000	0	513,105-	513,105	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
128036-000	04/16/24 B	178,077	1.000	0	178,077-	178,077	
128036-000	04/18/24 B	7,020	1.000	0	7,020-	7,020	
128036-000	04/26/24 B	11,657	1.000	0	11,657-	11,657	
128036-000	04/29/24 B	631	1.000	0	631-	631	
128036-000	04/30/24 B	185,039	1.000	0	185,039-	185,039	
128036-000	05/01/24 B	184,182	1.000	0	184,182-	184,182	
128036-000	05/02/24 B	196,459	1.000	0	196,459-	196,459	
128036-000	05/02/24 B	17,559	1.000	0	17,559-	17,559	
128036-000	05/03/24 B	113,121	1.000	0	113,121-	113,121	
128036-000	05/06/24 B	25,867	1.000	0	25,867-	25,867	
128036-000	05/08/24 B	3,805	1.000	0	3,805-	3,805	
128036-000	05/08/24 B	23,747	1.000	0	23,747-	23,747	
128036-000	05/09/24 B	28,928	1.000	0	28,928-	28,928	
128036-000	05/16/24 B	9,767	1.000	0	9,767-	9,767	
128036-000	05/23/24 B	9,432	1.000	0	9,432-	9,432	
128036-000	05/28/24 B	139,802	1.000	0	139,802-	139,802	
128036-000	05/29/24 B	261,563	1.000	0	261,563-	261,563	
128036-000	05/31/24 B	37,136	1.000	0	37,136-	37,136	
128036-000	06/04/24 B	83,842	1.000	0	83,842-	83,842	
128036-000	06/04/24 B	105,603	1.000	0	105,603-	105,603	
128036-000	06/05/24 B	93,167	1.000	0	93,167-	93,167	
128036-000	06/05/24 B	79,359	1.000	0	79,359-	79,359	
128036-000	06/06/24 B	42,869	1.000	0	42,869-	42,869	
128036-000	06/07/24 B	11,853	1.000	0	11,853-	11,853	
128036-000	06/07/24 B	34,936	1.000	0	34,936-	34,936	
128036-000	06/10/24 B	27,593	1.000	0	27,593-	27,593	
128036-000	06/11/24 B	3,586	1.000	0	3,586-	3,586	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
128036-000	06/12/24 B	18,530	1.000	0	18,530-	18,530	
128036-000	06/13/24 B	23,622	1.000	0	23,622-	23,622	
128036-000	06/14/24 B	53,749	1.000	0	53,749-	53,749	
128036-000	06/14/24 B	19,244	1.000	0	19,244-	19,244	
128036-000	06/17/24 B	92,360	1.000	0	92,360-	92,360	
128036-000	06/18/24 B	78,577	1.000	0	78,577-	78,577	
128036-000	06/20/24 B	74,372	1.000	0	74,372-	74,372	
128036-000	06/20/24 B	5,689	1.000	0	5,689-	5,689	
128036-000	06/21/24 B	57,141	1.000	0	57,141-	57,141	
128036-000	06/24/24 B	39,915	1.000	0	39,915-	39,915	
128036-000	06/24/24 B	64,791	1.000	0	64,791-	64,791	
128036-000	06/25/24 B	64,449	1.000	0	64,449-	64,449	
128036-000	06/25/24 B	167,554	1.000	0	167,554-	167,554	
128036-000	06/26/24 B	269,784	1.000	0	269,784-	269,784	
128036-000	07/03/24 B	48,658	1.000	0	48,658-	48,658	
128036-000	07/05/24 B	133,719	1.000	0	133,719-	133,719	
128036-000	07/08/24 B	21,780	1.000	0	21,780-	21,780	
128036-000	07/08/24 B	10,630	1.000	0	10,630-	10,630	
128036-000	07/10/24 B	14,944	1.000	0	14,944-	14,944	
128036-000	07/11/24 B	158,867	1.000	0	158,867-	158,867	
128036-000	07/11/24 B	6,867	1.000	0	6,867-	6,867	
128036-000	07/12/24 B	163,033	1.000	0	163,033-	163,033	
128036-000	07/15/24 B	53,005	1.000	0	53,005-	53,005	
128036-000	07/16/24 B	202,066	1.000	0	202,066-	202,066	
128036-000	07/17/24 B	45,372	1.000	0	45,372-	45,372	
128036-000	07/18/24 B	162,907	1.000	0	162,907-	162,907	
128036-000	07/19/24 B	126,859	1.000	0	126,859-	126,859	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
128036-000	07/22/24 B	111,010	1.000	0	111,010-	111,010	
128036-000	07/22/24 B	14,506	1.000	0	14,506-	14,506	
128036-000	07/23/24 B	71,370	1.000	0	71,370-	71,370	
128036-000	07/24/24 B	106,875	1.000	0	106,875-	106,875	
128036-000	07/25/24 B	83,235	1.000	0	83,235-	83,235	
128036-000	07/26/24 B	237,218	1.000	0	237,218-	237,218	
128036-000	07/26/24 B	9,129	1.000	0	9,129-	9,129	
128036-000	07/29/24 B	9,221	1.000	0	9,221-	9,221	
128036-000	07/29/24 B	8,228	1.000	0	8,228-	8,228	
128036-000	07/30/24 B	4,681	1.000	0	4,681-	4,681	
128036-000	08/01/24 B	6,174	1.000	0	6,174-	6,174	
128036-000	08/01/24 B	7,820	1.000	0	7,820-	7,820	
128036-000	08/02/24 B	622	1.000	0	622-	622	
128036-000	08/08/24 B	98,013	1.000	0	98,013-	98,013	
128036-000	08/09/24 B	44,182	1.000	0	44,182-	44,182	
128036-000	08/12/24 B	80,532	1.000	0	80,532-	80,532	
128036-000	08/13/24 B	176,126	1.000	0	176,126-	176,126	
128036-000	08/14/24 B	204,762	1.000	0	204,762-	204,762	
128036-000	08/16/24 B	3,515	1.000	0	3,515-	3,515	
128036-000	08/20/24 B	12,782	1.000	0	12,782-	12,782	
128036-000	08/23/24 B	2,602	1.000	0	2,602-	2,602	
		SUB-TOTAL OF BUYS # 160		**0**	**30,270,533**	**30,270,533**	
128036-000	09/05/23 S	230,429	1.000	0	230,429	230,429	0
128036-000	09/06/23 S	13,599	1.000	0	13,599	13,599	0
128036-000	09/07/23 S	50,136	1.000	0	50,136	50,136	0
128036-000	09/08/23 S	49,065	1.000	0	49,065	49,065	0
128036-000	09/12/23 S	281,489	1.000	0	281,489	281,489	0

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
128036-000	09/26/23 S	3,667	1.000	0	3,667	3,667	0
128036-000	09/27/23 S	64,802	1.000	0	64,802	64,802	0
128036-000	09/28/23 S	42,295	1.000	0	42,295	42,295	0
128036-000	09/29/23 S	75,390	1.000	0	75,390	75,390	0
128036-000	10/02/23 S	8,407	1.000	0	8,407	8,407	0
128036-000	10/03/23 S	59,157	1.000	0	59,157	59,157	0
128036-000	10/04/23 S	52,373	1.000	0	52,373	52,373	0
128036-000	10/05/23 S	49,701	1.000	0	49,701	49,701	0
128036-000	10/06/23 S	22,049	1.000	0	22,049	22,049	0
128036-000	10/10/23 S	25,507	1.000	0	25,507	25,507	0
128036-000	10/17/23 S	208,215	1.000	0	208,215	208,215	0
128036-000	10/18/23 S	60,889	1.000	0	60,889	60,889	0
128036-000	10/19/23 S	46,651	1.000	0	46,651	46,651	0
128036-000	10/25/23 S	16,508	1.000	0	16,508	16,508	0
128036-000	10/31/23 S	83,202	1.000	0	83,202	83,202	0
128036-000	11/01/23 S	93,820	1.000	0	93,820	93,820	0
128036-000	11/03/23 S	294,290	1.000	0	294,290	294,290	0
128036-000	11/06/23 S	70,650	1.000	0	70,650	70,650	0
128036-000	11/07/23 S	112,309	1.000	0	112,309	112,309	0
128036-000	11/08/23 S	92,518	1.000	0	92,518	92,518	0
128036-000	11/09/23 S	150,861	1.000	0	150,861	150,861	0
128036-000	11/10/23 S	61,999	1.000	0	61,999	61,999	0
128036-000	11/17/23 S	122,271	1.000	0	122,271	122,271	0
128036-000	11/24/23 S	134,331	1.000	0	134,331	134,331	0
128036-000	11/27/23 S	128,406	1.000	0	128,406	128,406	0
128036-000	11/28/23 S	223,618	1.000	0	223,618	223,618	0
128036-000	12/01/23 S	227,579	1.000	0	227,579	227,579	0

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
128036-000	12/04/23 S	633,317	1.000	0	633,317	633,317	0
128036-000	12/05/23 S	708,324	1.000	0	708,324	708,324	0
128036-000	12/06/23 S	50,907	1.000	0	50,907	50,907	0
128036-000	12/11/23 S	42,759	1.000	0	42,759	42,759	0
128036-000	12/26/23 S	3,713	1.000	0	3,713	3,713	0
128036-000	02/14/24 S	510,422	1.000	0	510,422	510,422	0
128036-000	02/15/24 S	340,602	1.000	0	340,602	340,602	0
128036-000	02/16/24 S	325,563	1.000	0	325,563	325,563	0
128036-000	02/20/24 S	242,134	1.000	0	242,134	242,134	0
128036-000	02/21/24 S	241,798	1.000	0	241,798	241,798	0
128036-000	02/22/24 S	303,304	1.000	0	303,304	303,304	0
128036-000	02/26/24 S	17,000,000	1.000	0	17,000,000 *	17,000,000	0
128036-000	02/27/24 S	49,586	1.000	0	49,586	49,586	0
128036-000	03/04/24 S	26,204	1.000	0	26,204	26,204	0
128036-000	03/05/24 S	18,442	1.000	0	18,442	18,442	0
128036-000	03/14/24 S	960,853	1.000	0	960,853	960,853	0
128036-000	04/17/24 S	10,903	1.000	0	10,903	10,903	0
128036-000	04/18/24 S	463,442	1.000	0	463,442	463,442	0
128036-000	04/19/24 S	1,152,727	1.000	0	1,152,727	1,152,727	0
128036-000	04/25/24 S	15,230	1.000	0	15,230	15,230	0
128036-000	04/26/24 S	4,943	1.000	0	4,943	4,943	0
128036-000	04/29/24 S	21,232	1.000	0	21,232	21,232	0
128036-000	05/24/24 S	536,688	1.000	0	536,688	536,688	0
128036-000	05/30/24 S	3,383	1.000	0	3,383	3,383	0
128036-000	05/31/24 S	75,411	1.000	0	75,411	75,411	0
128036-000	06/03/24 S	26,492	1.000	0	26,492	26,492	0
128036-000	06/06/24 S	20,093	1.000	0	20,093	20,093	0

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
128036-000	06/10/24 S	202,704	1.000	0	202,704	202,704	0
128036-000	06/11/24 S	13,969	1.000	0	13,969	13,969	0
128036-000	06/12/24 S	116,177	1.000	0	116,177	116,177	0
128036-000	06/13/24 S	156,309	1.000	0	156,309	156,309	0
128036-000	06/17/24 S	131,309	1.000	0	131,309	131,309	0
128036-000	06/18/24 S	51,947	1.000	0	51,947	51,947	0
128036-000	06/21/24 S	210,343	1.000	0	210,343	210,343	0
128036-000	06/26/24 S	378,636	1.000	0	378,636	378,636	0
128036-000	06/27/24 S	79,163	1.000	0	79,163	79,163	0
128036-000	06/28/24 S	221,965	1.000	0	221,965	221,965	0
128036-000	07/01/24 S	210,405	1.000	0	210,405	210,405	0
128036-000	07/02/24 S	97,380	1.000	0	97,380	97,380	0
128036-000	07/03/24 S	17,360	1.000	0	17,360	17,360	0
128036-000	07/05/24 S	309,530	1.000	0	309,530	309,530	0
128036-000	07/08/24 S	200,871	1.000	0	200,871	200,871	0
128036-000	07/09/24 S	85,097	1.000	0	85,097	85,097	0
128036-000	08/07/24 S	435,351	1.000	0	435,351	435,351	0
	SUB-TOTAL OF SALES # 76			**0**	**29,863,171**	**29,863,171**	**0**
	SUB-TOTAL			**0**	**60,133,704**	**60,133,704**	**0**
	GRAND TOTAL			**54**	**64,650,241**	**64,339,583**	**310,659**

continued

REPORTABLE TRANSACTIONS WORKSHEET

DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS

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

*** NO TRANSACTIONS QUALIFIED FOR THIS SECTION ***

Schedule MB, line 8b(2) - Schedule of Active Participant Data

The participant data is for the year ended August 31, 2023

		Pension Credits									
Age	**Total**	**Less than 5**	**5- 9**	**10 -14**	**15 - 19**	**20 - 24**	**25 - 29**	**30 - 34**	**35 - 39**	**40 & over**	**Unknown**
Under 20	17	17	-	-	-	-	-	-	-	-	-
	-	-	-	-	-	-	-	-	-	-	-
20 - 24	303	273	30	-	-	-	-	-	-	-	-
	$107	$76	$393	-	-	-	-	-	-	-	-
25 - 29	565	264	260	40	1	-	-	-	-	-	-
	$399	$140	$566	$998	-	-	-	-	-	-	-
30 - 34	582	185	191	166	40	-	-	-	-	-	-
	$682	$194	$608	$1,103	$1,536	-	-	-	-	-	-
35 - 39	602	101	132	159	147	59	4	-	-	-	-
	$1,117	$288	$712	$1,134	$1,605	$2,082	-	-	-	-	-
40 - 44	484	75	80	74	98	103	47	6	1	-	-
	$1,517	$309	$765	$1,220	$1,708	$2,278	$2,843	-	-	-	-
45 - 49	397	32	62	48	60	74	80	39	2	-	-
	$1,988	$349	$812	$1,324	$1,721	$2,387	$2,994	$3,504	-	-	-
50 - 54	398	26	44	36	53	59	60	58	49	13	-
	$2,604	$409	$853	$1,350	$1,863	$2,556	$3,135	$3,672	$4,502	-	-
55 - 59	328	10	24	12	31	38	45	38	46	84	-
	$3,539	-	$885	-	$1,894	$2,678	$3,147	$3,805	$4,635	$5,459	-
60 - 64	158	10	9	12	19	22	19	16	12	39	-
	$3,342	-	-	-	-	$2,708	-	-	-	$5,632	-
65 - 69	40	-	6	5	4	3	5	1	1	15	-
	$3,513	-	-	-	-	-	-	-	-	-	-
70 & over	1	-	-	-	-	-	-	-	-	1	-
	-	-	-	-	-	-	-	-	-	-	-
Unknown	-	-	-	-	-	-	-	-	-	-	-
	-	-	-	-	-	-	-	-	-	-	-
Total	**3,875**	**993**	**838**	**552**	**453**	**358**	**260**	**158**	**111**	**152**	**-**
	$1,477	**$178**	**$660**	**$1,173**	**$1,709**	**$2,385**	**$3,045**	**$3,673**	**$4,560**	**$5,527**	**-**

Note: Excludes 247 participants with less than one pension credit

Exhibit I: Statement of actuarial assumptions, methods and models

(Schedule MB, Line 6)

Rationale for demographic and noneconomic assumptions

The information and analysis used in selecting each demographic assumption that has a significant effect on this actuarial valuation is based on experience that has been accumulated over the past valuations and industry trends. Current data is reviewed in conjunction with each annual valuation.

Mortality rates

Healthy: 110% PRI-2012 Blue Collar Amount-weighted Table (sex-distinct, separate for annuitant and employee) projected from base year with 75% of Scale MP-2021

Disabled: PRI-2012 Disabled Retiree Amount-weighted Table (sex distinct)

The underlying tables projected to the valuation date, for healthy participants, reasonably reflect the mortality experience of the Plan as of the measurement date. The mortality tables for healthy lives was then adjusted to future years using the generational projection to reflect future mortality improvement between the measurement date and those years.

The mortality rates were based on historical and current demographic data, adjusted to reflect estimated future experience and professional judgment. As part of the analysis, a comparison was made between the actual number of and liability change due to deaths by age and the projected number and liability change based on the prior year's assumption over the most recent seven years for healthy lives and ten years for disabled lives.

Termination rates

Age	Disability	Withdrawal*
20	0.03%	7.54%
25	0.03	4.25
30	0.03	3.97
35	0.04	3.45
40	0.05	5.41
45	0.11	4.17
50	0.24	2.69
55	0.51	–
60	1.04	–

The termination rates and disability rates were based on historical and current demographic data, adjusted to reflect estimated future experience and professional judgment. As part of the analysis, a comparison was made between the actual number of and liability change due to terminations and disability retirements by age and the projected number and liability change based on the prior year's assumption over the most recent ten years.

* Withdrawal rates do not apply at age 55 or older.

Retirement rates

Age	Active Status Annual Retirement Rates	Inactive Vested Status Annual Retirement Rates
55	10.0%	30.0%
56 – 57	4.0	6.0
58	4.0	10.0
59	16.0	10.0
60	25.0	15.0
61	25.0	30.0
62	25.0	20.0
63	20.0	10.0
64	40.0	20.0
65 – 69	40.0	30.0
70 and older	100.0	100.0

The retirement rates were based on historical and current demographic data, adjusted to reflect estimated future experience and professional judgment. As part of the analysis, a comparison was made between the actual number of and liability change due to retirements by age and the projected number and liability change based on the prior year's assumption over the most recent five years.

Description of weighted average retirement age

Age 61, determined as follows: The weighted average retirement age for each participant is calculated as the sum of the product of each potential current or future retirement age times the probability of surviving from current age to that age and then retiring at that age, assuming no other decrements. The overall weighted retirement age is the average of the individual retirement ages based on all the active participants included in the September 1, 2023 actuarial valuation.

Future benefit accruals

1.1324 benefit credits per year per active employee included in the valuation (equivalent to 1,925 hours worked).

The future benefit accruals were based on historical and current demographic data, adjusted to reflect economic conditions of the area, advice from the Trustees, and estimated future experience and professional judgment. Our analysis included historical employment experience determined using total contribution-hours and active participant counts. As part of the analysis, a comparison was made between the assumed and the actual benefit accruals over the most recent ten years.

Unknown data for participants

Same as those exhibited by participants with similar known characteristics. If not specified, participants are assumed to be male.

Definition of active participants

Active participants are defined as those with at least 500 hours in the most recent plan year and who have accumulated at least one pension credit, excluding those who have retired as of the valuation date.

Exclusion of inactive vested participants

All inactive participants were included in the valuation.

Percent married

Social Security awards during 1972; sample rates for males as follows:

Age	Percent married
40 – 44	71.4%
45 – 49	73.3
50 – 54	75.7
55 – 59	77.0
60 – 64	74.0
65 – 69	69.9

Age and sex of spouse

Where spouse information is not available, participants are assumed to have opposite-sex spouses with the female spouse three years younger than the male.

Benefit election

All participants not currently in pay status are assumed to elect the Single Life annuity.

Delayed retirement factors

Active participants work enough hours each month to not qualify for delayed retirement adjustment. Inactive vested participants who are assumed to commence receipt of benefits after attaining normal retirement age qualify for delayed retirement increases.

Net investment return

6.75%

The net investment return assumption is a long-term estimate derived from historical data, current and recent market expectations, and professional judgment. As part of the analysis, a building block approach was used that reflects inflation expectations and anticipated risk premiums for each of the portfolio's asset classes as provided by Segal Marco Advisors, as well as the Plan's target asset allocation.

Annual administrative expenses

$840,000 for the year beginning September 1, 2023 (equivalent to $870,099 payable throughout the year).

The annual administrative expenses were based on historical and current data, adjusted to reflect estimated future experience and professional judgment.

Actuarial value of assets

The actuarial value of assets is equal to the market value of assets less unrecognized returns in each of the last five years. Unrecognized return is equal to the difference between the actual market return and the expected return on the actuarial value, and is recognized over a five-year period. The actuarial value is further adjusted, if necessary, to be within 20% of the market value.

Actuarial cost method

Entry Age Normal Actuarial Cost Method. Entry Age is defined as age at employment if date of employment is known; otherwise, age at valuation date minus total accrued service credits. Active employees are defined as those who have worked at least 500 hours in covered employment during the year and also had at least one benefit credit by the end of the year. Normal Cost and Actuarial Accrued Liability are calculated on an individual basis and are allocated by service, with Normal Cost determined as if the current benefit accrual rate had always been in effect.

Benefits valued

Unless otherwise indicated, includes all benefits summarized in Exhibit J.

Current liability assumptions

- **Interest:** 2.99%, within the permissible range prescribed under IRC Section 431(c)(6)(E)
- **Mortality:** Mortality prescribed under IRS Regulations 1.431(c)(6)-1 and 1.430(h)(3)-1(a)(2): RP-2014 employee and annuitant mortality tables, adjusted backward to the base year (2006) using scale MP-2014, projected forward generationally using scale MP-2021 (previously, the MP-2020 scale was used).

Estimated rate of investment return

- **On actuarial value of assets (Schedule MB, line 6g):** 5.7%, for the Plan Year ending August 31, 2023
- **On current (market) value of assets (Schedule MB, line 6h):** 7.1%, for the Plan Year ending August 31, 2023

FSA contribution timing (Schedule MB, line 3a)

Unless otherwise noted, contributions are paid periodically throughout the year pursuant to collective bargaining agreements. The interest credited in the FSA is therefore assumed to be equivalent to a March 15 contribution date.

Actuarial models

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

Justification for change in actuarial assumptions (Schedule MB, line 11)

- For purposes of determining current liability, the current liability interest rate was changed from 2.33% to 2.99% due to a change in the permissible range and recognizing that any rate within the permissible range satisfies the requirements of IRC Section 431(c)(6)(E) and the mortality tables and mortality improvement scales were changed in accordance with IRS Regulations 1.431(c)(6)-1 and 1.430(h)(3)-1.
- Based on past experience and future expectations, the following actuarial assumption was changed as of September 1, 2023:
  - Administrative expenses, previously $765,000.

SCHEDULE MB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information

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

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

OMB No. 1210-0110

2023

This Form is Open to Public Inspection

For calendar plan year 2023 or fiscal plan year beginning 09/01/2023 and ending 08/31/2024

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

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

A Name of plan
Heating, Piping and Refrigeration Pension Fund

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
Trustees of Heating, Piping and Refrigeration Pension Fund

D Employer Identification Number (EIN)
52-1058013

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

1a Enter the valuation date: Month 09 Day 01 Year 2023

b	Assets		
(1)	Current value of assets	1b(1)	1,075,028,984
(2)	Actuarial value of assets for funding standard account	1b(2)	1,124,466,588
c (1)	Accrued liability for plan using immediate gain methods	1c(1)	1,117,564,682
(2)	Information for plans using spread gain methods:		
(a)	Unfunded liability for methods with bases	1c(2)(a)	
(b)	Accrued liability under entry age normal method	1c(2)(b)	
(c)	Normal cost under entry age normal method	1c(2)(c)	
(3)	Accrued liability under unit credit cost method	1c(3)	919,146,706
d	Information on current liabilities of the plan:		
(1)	Amount excluded from current liability attributable to pre-participation service (see instructions)	1d(1)	
(2)	"RPA '94" information:		
(a)	Current liability	1d(2)(a)	1,630,924,005
(b)	Expected increase in current liability due to benefits accruing during the plan year	1d(2)(b)	86,884,539
(c)	Expected release from "RPA '94" current liability for the plan year	1d(2)(c)	51,969,099
(3)	Expected plan disbursements for the plan year	1d(3)	52,839,198

Statement by Enrolled Actuary

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

SIGN HERE Judith Goodstein JBG — 06/11/2025

Signature of actuary — Date

JUDITH GOODSTEIN, FSA, MAAA, EA — 2306850

Type or print name of actuary — Most recent enrollment number

SEGAL — 202-833-6493

Firm name — Telephone number (including area code)

1800 M STREET N.W. SUITE 900 S
WASHINGTON DC 20036-5802

Address of the firm

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

2 Operational information as of beginning of this plan year:

a Current value of assets (see instructions)		**2a**	1,075,028,984
b "RPA '94" current liability/participant count breakdown:		**(1)** Number of participants	**(2)** Current liability
(1) For retired participants and beneficiaries receiving payment			647,810,146
(2) For terminated vested participants		798	183,105,302
(3) For active participants:			
(a) Non-vested benefits			40,568,985
(b) Vested benefits			759,439,572
(c) Total active		3,875	800,008,557
(4) Total		6,271	1,630,924,005
c If the percentage resulting from dividing line 2a by line 2b(4), column (2), is less than 70%, enter such percentage		**2c**	65.91 %

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

(a) Date (MM/DD/YYYY)	**(b)** Amount paid by employer(s)	**(c)** Amount paid by employees	**(a)** Date (MM/DD/YYYY)	**(b)** Amount paid by employer(s)	**c)** Amount paid by employees
03/15/2024	61,860,167	0			

k Has a change been made in funding method for this plan year? ☐ Yes ☒ No

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

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

6 Checklist of certain actuarial assumptions:

a Interest rate for "RPA '94" current liability — **6a** 2.99 %

		Pre-retirement	Post-retirement
b Rates specified in insurance or annuity contracts		☐ Yes ☐ No ☐ N/A	☐ Yes ☒ No ☐ N/A
c Mortality table code for valuation purposes:			
(1) Males	**6c(1)**	9MP	9MP
(2) Females	**6c(2)**	9FP	9FP
d Valuation liability interest rate	**6d**	6.75 %	6.75 %
e Salary scale	**6e**	% ☒ N/A	
f Withdrawal liability interest rate:			
(1) Type of interest rate	**6f(1)**	☒ Single rate ☐ ERISA 4044 ☐ Other ☐ N/A	

(2) If "Single rate" is checked in (1), enter applicable single rate	**6f(2)**	6.75 %
g Estimated investment return on actuarial value of assets for year ending on the valuation date	**6g**	5.7 %
h Estimated investment return on current value of assets for year ending on the valuation date	**6h**	7.1 %
i Expense load included in normal cost reported in line 9b	**6i**	☐ N/A
(1) If expense load is described as a percentage of normal cost, enter the assumed percentage	**6i(1)**	%
(2) If expense load is a dollar amount that varies from year to year, enter the dollar amount included in line 9b	**6i(2)**	840,000
(3) If neither (1) nor (2) describes the expense load, check the box	**6i(3)**	☐

7 New amortization bases established in the current plan year:

(1) Type of base	**(2)** Initial balance	**(3)** Amortization Charge/Credit
1	15,016,540	1,520,184
3	45,417,606	4,597,806

8 Miscellaneous information:

a If a waiver of a funding deficiency has been approved for this plan year, enter the date (MM/DD/YYYY) of the ruling letter granting the approval — **8a**

b Demographic, benefit, and contribution information

(1) Is the plan required to provide a projection of expected benefit payments? (See instructions) If "Yes," see instructions for required attachment. ☒ Yes ☐ No

(2) Is the plan required to provide a Schedule of Active Participant Data? (See instructions). ☒ Yes ☐ No

(3) Is the plan required to provide a projection of employer contributions and withdrawal liability payments? (See instructions) If "Yes," attach a schedule. ☒ Yes ☐ No

c Are any of the plan's amortization bases operating under an extension of time under section 412(e) (as in effect prior to 2008) or section 431(d) of the Code? ☐ Yes ☒ No

d If line c is "Yes," provide the following additional information:

(1) Was an extension granted automatic approval under section 431(d)(1) of the Code? ☐ Yes ☐ No

(2) If line 8d(1) is "Yes," enter the number of years by which the amortization period was extended — **8d(2)**

(3) Was an extension approved by the Internal Revenue Service under section 412(e) (as in effect prior to 2008) or 431(d)(2) of the Code? ☐ Yes ☐ No

(4) If line 8d(3) is "Yes," enter number of years by which the amortization period was extended (not including the number of years in line (2)) — **8d(4)**

(5) If line 8d(3) is "Yes," enter the date of the ruling letter approving the extension — **8d(5)**

(6) If line 8d(3) is "Yes," is the amortization base eligible for amortization using interest rates applicable under section 6621(b) of the Code for years beginning after 2007? ☐ Yes ☐ No

e If box 5h is checked or line 8c is "Yes," enter the difference between the minimum required contribution for the year and the minimum that would have been required without using the shortfall method or extending the amortization base(s)		**8e**	
9 Funding standard account statement for this plan year:			
Charges to funding standard account:			
a Prior year funding deficiency, if any		**9a**	0
b Employer's normal cost for plan year as of valuation date		**9b**	22,463,217
c Amortization charges as of valuation date:		Outstanding balance	
(1) All bases except funding waivers and certain bases for which the amortization period has been extended	**9c(1)**	275,110,389	41,223,611
(2) Funding waivers	**9c(2)**		
(3) Certain bases for which the amortization period has been extended	**9c(3)**		
d Interest as applicable on lines 9a, 9b, and 9c		**9d**	4,298,861
e Total charges. Add lines 9a through 9d		**9e**	67,985,689
Credits to funding standard account:			
f Prior year credit balance, if any		**9f**	199,781,447
g Employer contributions. Total from column (b) of line 3		**9g**	61,860,167
		Outstanding balance	
h Amortization credits as of valuation date	**9h**	82,230,849	15,069,484
i Interest as applicable to end of plan year on lines 9f, 9g, and 9h		**9i**	16,416,237
j Full funding limitation (FFL) and credits:			
(1) ERISA FFL (accrued liability FFL)	**9j(1)**	282,653,035	
(2) "RPA '94" override (90% current liability FFL)	**9j(2)**	399,122,050	
(3) FFL credit		**9j(3)**	0
k (1) Waived funding deficiency		**9k(1)**	
(2) Other credits		**9k(2)**	
l Total credits. Add lines 9f through 9i, 9j(3), 9k(1), and 9k(2)		**9l**	293,127,335
m Credit balance: If line 9l is greater than line 9e, enter the difference		**9m**	225,141,646
n Funding deficiency: If line 9e is greater than line 9l, enter the difference		**9n**	
o Current year's accumulated reconciliation account:			
(1) Due to waived funding deficiency accumulated prior to the current plan year		**9o(1)**	
(2) Due to amortization bases extended and amortized using the interest rate under section 6621(b) of the Code:			
(a) Reconciliation outstanding balance as of valuation date		**9o(2)(a)**	
(b) Reconciliation amount (line 9c(3) balance minus line 9o(2)(a))		**9o(2)(b)**	0
(3) Total as of valuation date		**9o(3)**	0
10 Contribution necessary to avoid an accumulated funding deficiency. (see instructions.)		**10**	
11 Has a change been made in the actuarial assumptions for the current plan year? If "Yes," see instructions			[X] Yes [ ] No

Exhibit J: Summary of plan provisions

(Schedule MB, Line 6)

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

Plan year

September 1 through August 31

Pension credit year

September 1 through August 31

Plan status

Ongoing plan

Regular pension

- **Age Requirement:** 62
- **Service Requirement:** 10 Pension Credits
- **Amount:** The sum of (a) through (i), where:
  - (a) Past Service Benefit of $14.33 for each year of Past Service Credit.
  - (b) Past Future Service Benefit is a rate applicable to the Employee's Average Annual Hours for each year during the period September 1, 1955 through August 31, 1975, multiplied by the years worked in that period.
    Benefit rates are as follows:

Average Hours	Benefit Rate
Less than 1,200	0
1,200 – 1,599	$27.79
1,600 – 1,749	31.46
1,750 – 1,899	33.55
1,900 and over	35.47

(c) Future Service Benefit of $40.61 for each applicable Future Service Credit earned from September 1, 1975 through August 31, 1986

(d) Future-Future Service Benefit of $137 for each applicable Future Service Credit earned from September 1, 1986 through August 31, 2009

(e) Future-Future Service Benefit of $100 for each applicable Future Service Credit earned on or after September 1, 2009 through August 31, 2019

(f) Future-Future Service Benefit of $125 for each applicable Future Service Credit earned on or after September 1, 2019 through August 31, 2021

(g) Future-Future Service Benefit of $137 for each applicable Future Service Credit earned on or after September 1, 2021 through August 31, 2022

(h) Future-Future Service Benefit of $175 for each applicable Future Service Credit earned on or after September 1, 2022 through August 31, 2023

(i) Future-Future Service Benefit of $200 for each applicable Future Service Credit earned on or after September 1, 2023

For those who become apprentices for the first time on or after July 1, 1991, the benefit accrual rate will be 15% of the full rate during their first through fourth year of apprenticeship.

- **Normal Payment Form:** Life annuity (if single), or reduced 50% Joint and Survivor annuity (if married).
- **Delayed Retirement Amount:** Regular pension accrued at Normal Retirement Age (NRA), increased by 1.0% for each month greater than NRA, and 1.5% for each month greater than age 67.

Early retirement

- **Age Requirement:** 55
- **Service Requirement:** 10 Pension Credits
- **Amount:** Regular pension accrued, reduced by 3% for each year of age less than 60

Disability pension

- **Age Requirement:** None
- **Service Requirement:** 10 Pension Credits
- **Amount:** Regular pension accrued, payable immediately

Deferred vested pension

- **Age Requirement:** None
- **Service Requirement:** Five years of Vesting Credit
- **Amount:** Regular pension accrued payable at Normal Retirement Age or as early as age 55 with at least 10 Pension Credits, and reduced by:
  - 3% for each year of age less than 62 if age at termination is under 55
  - 3% for each year of age less than age 60 if age at termination is 55 or older
- Inactive vested participants retiring after Normal Retirement Age will have their benefit actuarially increased.
- Optional payment forms with the pop-up feature are not available for the Deferred Vested Pension.
- **Normal Retirement Age:** 62 or age on the 5th anniversary of the employee's participation, if later.

Spouse's pre-retirement death benefit

- **Age Requirement:** None
- **Service Requirement:** Five years of Vesting Credit.
- **Amount:** Choice of 50% of the benefit that the participant would have received had he retired the day before he died and elected the Joint and 50% Survivor option, or refund of employer contributions. If the former is chosen, benefit payments commence at that time when the participant would have reached age 55 if death occurs before age 55.

Pre-retirement lump-sum death benefit

- **Age Requirement:** None
- **Amount:** Refund of employer contributions made on behalf of a participant who dies before becoming eligible for a pension benefit.

Post-retirement death benefit

- **Lump Sum Benefit:** Difference of the amount of contributions made on the participant's behalf and benefits paid, if joint and survivor coverage is rejected.
- **Joint and 50% Survivor Annuity:** If the participant is married, pension benefits are paid in the form of a joint and survivor annuity unless this form is rejected by both participants. If this form is not rejected, the benefit amount otherwise payable is reduced to reflect the joint and survivor coverage. For pensions with effective dates on or after September 1, 1996, a participant may elect to have a "pop-up" feature. If this feature is elected, the benefit amount is reduced to reflect this election. If the joint and survivor form (with or without pop-up) is rejected, or if the participant is not married, benefits are payable for the life of the participant without reduction, or in any other available optional form elected by the participant in an actuarially equivalent amount.

Optional forms of benefits

If married, optional forms include:

- 75% joint and survivor
- 100% joint and survivor
- 50% joint and survivor with pop-up
- 75% joint and survivor with pop-up
- 100% joint and survivor with pop-up

Participation

September 1 or March 1 after completion of 1,000 hours during a 12 consecutive month period.

Pension credit

- **Past Service:** One credit for each Plan Credit Year prior to September 1,1955 that the participant was an employee under a Collective Bargaining Agreement between the Union and an Employer.
- **Past Future Service:**
  - For eligibility purposes, credits based on the schedule below for periods of employment after August 31, 1955 but before September 1, 1975.

Contributory Hours	Eligibility Credits
Less than 400	0
400 – 799	0.25
800 – 1,199	0.50
1,200 – 1,599	0.75
1,600 – 1,999	1.00
2,000 or more	1.25

  - For benefit amount purposes, one credit for each Plan Credit Year between September 1, 1955 and September 1, 1975 during which any contributions were made on behalf of the participant.

- **Future Service:**
  - For employment after August 31, 1975 through August 31, 2009, contributory hours in a Plan Credit Year divided by 1,700. More than one credit is granted for more than 1,700 hours in a year.
  - For employment after September 1, 2009 through August 31, 2023, contributory hours in a Plan Credit Year divided by 1,800. More than one credit is granted for more than 1,800 hours in a year.
  - For employment on or after September 1, 2023, contributory hours in a Plan Credit Year divided by 1,700. More than one credit is granted for more than 1,700 hours in a year.

Vesting credit

1,000 hours = 1 year

Employee contributions

An employee in a bargaining unit may self-contribute based on the same rates specified in the collective bargaining agreement, but only if the employee was covered by that agreement for the entire year and if the required employer contributions were less than 1,700 hours. Employees are 100% vested in their own contributions.

Contribution rate

- For first- to fourth-year apprentices, $1.33 per hour in each year of apprenticeship, effective August 1, 2021
- For Journeymen and fifth-year apprentices, $8.84 per hour, effective August 1, 2021

Changes in plan provisions

The following plan changes were effective for the Plan Year beginning September 1, 2023.

- The accrual rate for service earned on and after September 1, 2023 was increased from $175 to $200
- Hours needed for a full service credit were decreased from 1,800 to 1,700
- Benefits for participants in pay status were increased by 3%

Section 3: Certificate of Actuarial Valuation

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

Type of Base	Date Established	Outstanding Balance	Years Remaining	Amortization Amount
Plan amendment	09/01/1994	$389,020	1	$389,020
Plan amendment	09/01/1995	1,411,688	2	728,888
Plan amendment	09/01/1996	1,844,684	3	655,468
Plan amendment	09/01/1997	5,675,697	4	1,560,823
Plan amendment	09/01/1998	1,473,406	5	334,377
Plan amendment	09/01/1999	20,389	6	3,976
Plan amendment	09/01/1999	6,879,695	6	1,341,649
Plan amendment	09/01/2000	6,969,887	7	1,200,969
Assumption change	09/01/2001	2,556,911	8	397,247
Plan amendment	09/01/2002	2,769,314	9	393,951
Assumption change	09/01/2002	4,618,874	9	657,062
Plan amendment	09/01/2003	128,240	10	16,907
Assumption change	09/01/2003	791,227	10	104,313
Plan amendment	09/01/2004	90,218	11	11,131
Plan amendment	09/01/2005	56,254	12	6,547
Assumption change	09/01/2005	8,557,417	12	995,865
Plan amendment	09/01/2006	123,447	13	13,641
Plan amendment	09/01/2007	195,587	14	20,637
Plan amendment	11/01/2007	166,591	14.17	17,451
Experience loss	09/01/2009	994,373	1	994,373
Assumption change	09/01/2009	6,366,067	1	6,366,067
Investment loss subject to relief	09/01/2009	31,736,697	15	3,212,833
Experience loss	09/01/2010	181,138	2	93,526
Investment loss subject to relief	09/01/2010	2,929,091	15	296,524

Section 3: Certificate of Actuarial Valuation

Type of Base	Date Established	Outstanding Balance	Years Remaining	Amortization Amount
Plan amendment	11/01/2010	114,574	2	59,157
Plan amendment	09/01/2011	2,072	3	736
Experience loss	09/01/2011	621,273	3	220,756
Investment loss subject to relief	09/01/2011	3,237,849	15	327,780
Plan amendment	09/01/2012	130,903	4	35,998
Investment loss subject to relief	09/01/2012	3,827,829	15	387,506
Investment loss subject to relief	09/01/2013	4,484,768	15	454,011
Investment loss subject to relief	09/01/2014	5,212,838	15	527,716
Plan amendment	09/01/2015	13,391	7	2,307
Investment loss subject to relief	09/01/2015	5,371,965	15	543,825
Assumption change	09/01/2015	10,988,660	7	1,893,437
Assumption change	09/01/2016	218,074	8	33,880
Experience loss	09/01/2016	4,073,220	8	632,824
Plan amendment	11/01/2016	40,738	8.17	6,231
Plan amendment	09/01/2017	75,079	9	10,680
Experience loss	09/01/2017	2,866,800	9	407,819
Experience loss	09/01/2018	3,188,285	10	420,336
Experience loss	09/01/2019	8,662,891	11	1,068,771
Plan amendment	09/01/2019	16,098,706	11	1,986,153
Plan amendment	09/01/2020	157,833	12	18,368
Plan Amendment	09/01/2021	19,245,532	13	2,126,672
Experience loss	09/01/2022	7,837,046	14	826,921
Plan amendment	09/01/2022	31,280,005	14	3,300,492
Experience loss	09/01/2023	15,016,540	15	1,520,184
Plan amendment	09/01/2023	45,417,606	15	4,597,806

Section 3: Certificate of Actuarial Valuation

Type of Base	Date Established	Outstanding Balance	Years Remaining	Amortization Amount
Total		**$275,110,389**		**$41,223,611**

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

Type of Base	Date Established	Outstanding Balance	Years Remaining	Amortization Amount
Assumption change	09/01/1997	$1,044,463	4	$287,228
Plan amendment	09/01/2000	9,338	7	1,609
Assumption change	09/01/2000	4,129,629	7	711,569
Plan amendment	09/01/2001	46,481	8	7,221
Plan amendment	09/01/2009	3,140,536	1	3,140,536
Experience gain	09/01/2012	30,539	4	8,398
Experience gain	09/01/2013	6,213,790	5	1,410,169
Assumption change	09/01/2013	7,364,341	5	1,671,277
Experience gain	09/01/2014	8,789,317	6	1,714,055
Experience gain	09/01/2015	4,144,649	7	714,157
Assumption change	09/01/2017	4,414,730	9	628,021
Experience gain	09/01/2020	9,661,768	12	1,124,383
Assumption change	09/01/2021	1,623,792	13	179,432
Experience gain	09/01/2021	27,132,654	13	2,998,216
Assumption change	09/01/2022	4,484,822	14	473,213
Total		**$82,230,849**		**$15,069,484**

Actuarial models

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

Justification for change in actuarial assumptions (Schedule MB, line 11)

- For purposes of determining current liability, the current liability interest rate was changed from 2.33% to 2.99% due to a change in the permissible range and recognizing that any rate within the permissible range satisfies the requirements of IRC Section 431(c)(6)(E) and the mortality tables and mortality improvement scales were changed in accordance with IRS Regulations 1.431(c)(6)-1 and 1.430(h)(3)-1.
- Based on past experience and future expectations, the following actuarial assumption was changed as of September 1, 2023:
  - Administrative expenses, previously $765,000.

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

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries	Total
2023	$5,269,698	$1,111,007	$46,223,594	$52,604,299
2024	8,874,780	1,974,676	45,146,913	55,996,369
2025	12,265,445	2,842,297	44,009,862	59,117,604
2026	15,535,224	3,645,177	42,815,410	61,995,811
2027	18,578,210	4,357,589	41,566,375	64,502,174
2028	21,440,937	5,057,921	40,265,564	66,764,422
2029	23,998,002	5,759,119	38,916,028	68,673,149
2030	26,313,413	6,329,171	37,521,280	70,163,864
2031	28,350,831	6,918,932	36,085,317	71,355,080
2032	30,139,389	7,457,256	34,612,624	72,209,269
2033	31,695,490	7,892,941	33,108,120	72,696,551
2034	33,003,102	8,322,696	31,577,033	72,902,831
2035	34,182,435	8,651,815	30,024,781	72,859,031
2036	35,320,931	8,979,700	28,456,800	72,757,431
2037	36,327,961	9,175,096	26,878,470	72,381,527
2038	37,256,358	9,371,723	25,295,200	71,923,281
2039	38,087,004	9,490,828	23,712,421	71,290,253
2040	38,782,235	9,626,668	22,135,691	70,544,594

This assumes the following:

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

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

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries	Total
2041	$39,406,584	$9,696,139	$20,570,689	$69,673,412
2042	39,916,361	9,752,404	19,023,252	68,692,017
2043	40,270,900	9,730,376	17,499,499	67,500,775
2044	40,531,316	9,752,389	16,005,948	66,289,653
2045	40,698,030	9,667,201	14,549,643	64,914,874
2046	40,705,255	9,660,840	13,138,268	63,504,363
2047	40,523,136	9,490,884	11,779,976	61,793,996
2048	40,211,610	9,417,986	10,482,939	60,112,535
2049	39,776,036	9,134,188	9,254,975	58,165,199
2050	39,183,431	8,988,213	8,103,160	56,274,804
2051	38,446,857	8,720,058	7,033,556	54,200,471
2052	37,541,111	8,380,487	6,050,935	51,972,533
2053	36,509,176	8,029,739	5,158,450	49,697,365
2054	35,371,950	7,695,904	4,357,450	47,425,304
2055	34,148,426	7,291,051	3,647,340	45,086,817
2056	32,845,252	6,895,306	3,025,658	42,766,216
2057	31,458,939	6,481,667	2,488,258	40,428,864
2058	30,020,433	6,068,152	2,029,599	38,118,184

This assumes the following:

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

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

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries	Total
2059	$28,559,854	$5,645,698	$1,643,100	$35,848,652
2060	27,086,750	5,236,495	1,321,424	33,644,669
2061	25,604,678	4,823,976	1,056,902	31,485,556
2062	24,128,679	4,431,522	841,866	29,402,067
2063	22,674,673	4,053,084	668,907	27,396,664
2064	21,248,149	3,692,967	531,123	25,472,239
2065	19,848,387	3,355,142	422,276	23,625,805
2066	18,480,168	3,033,580	336,891	21,850,639
2067	17,148,698	2,730,554	270,282	20,149,534
2068	15,860,452	2,447,565	218,528	18,526,545
2069	14,614,565	2,183,549	178,414	16,976,528
2070	13,416,919	1,938,507	147,357	15,502,783
2071	12,269,342	1,711,667	123,319	14,104,328
2072	11,172,409	1,502,617	104,710	12,779,736

This assumes the following:

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

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

Plan Year	Employer Contributions	Withdrawal Liability Payments	Total
2023	$55,366,504	-	$55,366,504
2024	$55,366,504	-	$55,366,504
2025	$55,366,504	-	$55,366,504
2026	$55,366,504	-	$55,366,504
2027	$55,366,504	-	$55,366,504
2028	$55,366,504	-	$55,366,504
2029	$55,366,504	-	$55,366,504
2030	$55,366,504	-	$55,366,504
2031	$55,366,504	-	$55,366,504
2032	$55,366,504	-	$55,366,504

Heating, Piping and Refrigeration Pension Fund
EIN: 52-1058013
Plan Year: 2023
Schedule R , line 13e - Information on Contribution Rates and Base Units

The following contribution rates are applicable to all employers:

Class	Contribution Rate 9/1/2023-8/31/2024
Journeyman	$8.84/hour
Apprentice	$1.33/hour

Heating, Piping & Refrigeration Pension Fund
Form 5500 for the year ended August 31, 2024
EIN: 52-1058013

Schedule H, line 4i - Schedule of Assets (Held at end of year)

(b) Identity of issue	(c) Description	(d) Cost	(e) Current value
EB Real Estate Fund	Common/Collective Trust	17,834,487.00	36,818,564.00
Blackstone IV	Alternative	5,981,862.00	7,821,901.00
Multi-Employer Property Trust	Common/Collective Trust	18,422,271.00	35,435,665.00
Earnest Partners International Fund	Common/Collective Trust	31,256,339.00	62,384,896.00
Crescent Capital VI	Alternative	801,482.00	1,166,720.00
Grosvenor	Alternative	36,500,000.00	55,602,959.00
Blackrock	Mutual fund	48,826,332.00	49,041,400.00
Western	Alternative	42,330,453.00	49,939,734.00
Blue Owl	Alternative	4,978,030.00	9,922,774.00
NB Crossroads XXI	Alternative	5,629,814.00	9,418,676.00
Loomis Sayles	Common/Collective Trust	36,824,386.00	133,848,015.00
Crescent Capital VII	Alternative	4,009,885.00	5,059,871.00
Hamilton Lane IV	Alternative	2,423,389.00	2,395,328.00
NB Crossroads XXII	Alternative	6,870,268.00	11,514,288.00
JPMCB Special Situation Property Fund	Mutual fund	18,869,463.00	15,529,578.00
Shenkman	Alternative	49,323,169.00	60,044,238.00
Longview Broad Market 300 Index Fund	Common/Collective Trust	77,023,101.00	111,108,086.00
NB Crossroads Fund 23 Plan LP	Alternative	11,638,295.00	15,830,885.00
Hamilton Lane VII	Alternative	10,997,783.00	11,331,455.00
Crescent Capital VIII	Alternative	9,368,036.00	8,902,878.00
PennantPark II	Alternative	2,197,202	2,321,120.00

ASSET STATEMENT

SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
CASH & CASH EQUIVALENTS							
	MONEY MARKET FUNDS						
419,893.010 3/08/12	WILMINGTON US TREASURY MMKT CL SLCT CUSIP: 97181C514	419,893.01	419,893.01 1.0000	1.4	1,982.39	5.0	21,145
	TOTAL MONEY MARKET FUNDS	**419,893.01**	**419,893.01**	**1.4**	**1,982.39**	**5.0**	**21,145**
TOTAL CASH & CASH EQUIVALENTS		**419,893.01**	**419,893.01**	**1.4**	**1,982.39**	**5.0**	**21,145**
EQUITIES							
	COMMON EQUITY SECURITIES						
	MATERIALS						
2,600.000 8/30/24	AMERICAN WOODMARK CORP CUSIP: 030506109	157,583.34	232,986.00 89.6100	0.8	0.00	0.0	0
2,800.000 8/30/24	COMMERCIAL METALS COMPANY CUSIP: 201723103	52,720.87	150,052.00 53.5900	0.5	0.00	1.3	2,016
1,000.000 8/30/24	GIBRALTAR INDUSTRIES INC CUSIP: 374689107	50,913.01	69,670.00 69.6700	0.2	0.00	0.0	0
3,300.000 8/30/24	GREIF INC COMMON CL A CUSIP: 397624107	212,967.78	206,316.00 62.5200	0.7	0.00	3.5	7,128
3,900.000 8/30/24	HUNTSMAN CORPORATION CUSIP: 447011107	92,564.90	85,995.00 22.0500	0.3	0.00	4.5	3,900
2,200.000 8/30/24	KAISER ALUMINUM CORPORATION CUSIP: 483007704	153,171.06	164,010.00 74.5500	0.6	0.00	4.1	6,776
15,250.000 8/30/24	LSB INDUSTRIES INC CUSIP: 502160104	186,525.61	120,932.50 7.9300	0.4	0.00	0.0	0
9,700.000 8/30/24	METALLUS INC CUSIP: 887399103	143,190.80	157,722.00 16.2600	0.5	0.00	0.0	0

continued

ASSET STATEMENT

SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
6,000.000 8/30/24	RADIUS RECYCLING, INC. CUSIP: 806882106	159,711.78	90,840.00 15.1400	0.3	0.00	4.9	4,500
	TOTAL MATERIALS	**1,209,349.15**	**1,278,523.50**	**4.4**	**0.00**	**1.9**	**24,320**
	INDUSTRIALS						
1,900.000 8/30/24	ASGN INCORPORATED CUSIP: 00191U102	78,331.51	182,704.00 96.1600	0.6	0.00	0.0	0
6,500.000 8/30/24	COLUMBUS MCKINNON CORP CUSIP: 199333105	198,130.80	222,365.00 34.2100	0.8	0.00	0.8	1,820
700.000 8/30/24	CURTISS WRIGHT CORP CUSIP: 231561101	62,673.03	221,102.00 315.8600	0.8	0.00	0.3	588
1,700.000 8/30/24	DOUGLAS DYNAMICS INC CUSIP: 25960R105	44,434.86	47,328.00 27.8400	0.2	0.00	4.2	2,006
1,325.000 8/30/24	EMCOR GROUP INC CUSIP: 29084Q100	74,379.83	520,804.50 393.0600	1.8	0.00	0.3	1,325
13,000.000 8/30/24	GENCOR INDUSTRIES INC CUSIP: 368678108	187,090.98	262,210.00 20.1700	0.9	0.00	0.0	0
7,100.000 8/30/24	GRANITE CONSTRUCTION INCORPORATED CUSIP: 387328107	250,259.60	533,636.00 75.1600	1.8	0.00	0.7	3,692
16,000.000 8/30/24	HAYWARD HOLDINGS INC CUSIP: 421298100	159,000.89	237,440.00 14.8400	0.8	0.00	0.0	0
5,500.000 8/30/24	HEIDRICK & STRUGGLES INTL INC CUSIP: 422819102	155,019.64	212,300.00 38.6000	0.7	0.00	1.6	3,300
4,900.000 8/30/24	HNI CORPORATION CUSIP: 404251100	152,710.27	263,865.00 53.8500	0.9	1,650.00	2.4	6,468
2,250.000 8/30/24	ICF INTERNATIONAL INC CUSIP: 44925C103	135,970.98	372,960.00 165.7600	1.3	0.00	0.3	1,260
1,000.000 8/30/24	ITRON INC COM CUSIP: 465741106	52,111.91	102,220.00 102.2200	0.3	0.00	0.0	0
26,450.000 8/30/24	LSI INDUSTRIES INC CUSIP: 50216C108	236,902.11	420,819.50 15.9100	1.4	1,322.50	1.3	5,290

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ASSET STATEMENT

SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
9,800.000 8/30/24	MASTERCRAFT BOAT HOLDINGS INC CUSIP: 57637H103	197,030.12	181,594.00 18.5300	0.6	0.00	0.0	0
5,000.000 8/30/24	MILLER INDUSTRIES INC/TENN CUSIP: 600551204	136,554.84	303,550.00 60.7100	1.0	0.00	1.3	3,800
6,500.000 8/30/24	MUELLER INDS INC COM CUSIP: 624756102	100,685.38	472,615.00 72.7100	1.6	0.00	1.1	5,200
100.000 8/30/24	OSHKOSH CORPORATION CUSIP: 688239201	10,029.29	10,791.00 107.9100	0.0	0.00	1.7	184
1,075.000 8/30/24	OWENS CORNING INC CUSIP: 690742101	66,190.44	181,384.75 168.7300	0.6	0.00	1.4	2,580
8,850.000 8/30/24	QUANEX BUILDING PRODUCTS CORP CUSIP: 747619104	153,920.00	244,525.50 27.6300	0.8	0.00	1.2	2,832
450.000 8/30/24	REGAL REXNORD CORPORATION CUSIP: 758750103	34,301.40	75,514.50 167.8100	0.3	0.00	0.8	630
1,250.000 8/30/24	SCIENCE APPLICATIONS INTL CORP CUSIP: 808625107	105,675.89	163,237.50 130.5900	0.6	0.00	1.1	1,850
2,500.000 8/30/24	TEEKAY TANKERS LTD CL A CUSIP: Y8565N300	108,083.50	142,200.00 56.8800	0.5	0.00	1.8	2,500
10,000.000 8/30/24	VISHAY INTERTECHNOLOGY COMMON CUSIP: 928298108	148,299.09	201,500.00 20.1500	0.7	0.00	2.0	4,000
4,100.000 8/30/24	V2X, INC CUSIP: 92242T101	191,756.61	232,265.00 56.6500	0.8	0.00	0.0	0
	TOTAL INDUSTRIALS	**3,039,542.97**	**5,808,931.25**	**20.0**	**2,972.50**	**0.8**	**49,325**
	COMMUNICATION SERVICES						
8,300.000 8/30/24	BOWLERO CORP CL A CUSIP: 10258P102	88,574.13	91,715.00 11.0500	0.3	456.50	2.0	1,826
7,700.000 8/30/24	MADISON SQUARE GARDEN ETMT CORP CL A CUSIP: 558256103	281,270.28	325,094.00 42.2200	1.1	0.00	0.0	0
1,000.000 8/30/24	MADISON SQUARE GARDEN SPORTS CORP. CUSIP: 55825T103	168,119.59	209,050.00 209.0500	0.7	0.00	0.0	0

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
8,850.000 8/30/24	SONOS INC CUSIP: 83570H108	169,584.37	108,235.50 12.2300	0.4	0.00	0.0	0
3,850.000 8/30/24	SPHERE ENTERTAINMENT CO CL A CUSIP: 55826T102	138,322.93	179,410.00 46.6000	0.6	0.00	0.0	0
	TOTAL COMMUNICATION SERVICES	**845,871.30**	**913,504.50**	**3.1**	**456.50**	**0.2**	**1,826**
	CONSUMER DISCRETIONARY						
2,275.000 8/30/24	ABERCROMBIE & FITCH CO CL A CUSIP: 002896207	54,258.40	335,721.75 147.5700	1.2	0.00	0.0	0
1,250.000 8/30/24	ACADEMY SPORTS & OUTDOORS INC CUSIP: 00402L107	40,764.06	69,350.00 55.4800	0.2	0.00	0.7	500
10,850.000 8/30/24	AMERICAN EAGLE OUTFITTER INC CUSIP: 02553E106	139,875.07	223,293.00 20.5800	0.8	0.00	2.4	5,425
2,000.000 8/30/24	AMERICAN PUBLIC EDUCATION INC CUSIP: 02913V103	40,910.31	33,440.00 16.7200	0.1	0.00	0.0	0
7,200.000 8/30/24	BLOOMIN' BRANDS CUSIP: 094235108	162,774.09	126,000.00 17.5000	0.4	1,728.00	5.5	6,912
1,200.000 8/30/24	BRP INC CUSIP: 05577W200	82,772.99	86,856.00 72.3800	0.3	0.00	0.8	740
100.000 8/30/24	CHURCHILL DOWNS INC CUSIP: 171484108	1,240.35	13,897.00 138.9700	0.0	0.00	0.3	38
3,200.000 8/30/24	DANA INCORPORATED CUSIP: 235825205	58,305.57	36,128.00 11.2900	0.1	0.00	3.5	1,280
2,300.000 8/30/24	GENTEX CORP COM CUSIP: 371901109	66,221.74	72,059.00 31.3300	0.3	0.00	1.5	1,104
3,850.000 8/30/24	GOLDEN ENTERTAINMENT INC CUSIP: 381013101	124,745.76	124,701.50 32.3900	0.4	0.00	3.1	3,850
2,650.000 8/30/24	HELEN OF TROY LTD CUSIP: G4388N106	252,831.39	141,457.00 53.3800	0.5	0.00	0.0	0
3,400.000 8/30/24	KB HOME COM CUSIP: 48666K109	101,803.82	284,614.00 83.7100	1.0	0.00	1.2	3,400

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ASSET STATEMENT

SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
4,850.000 8/30/24	LA-Z-BOY INCORPORATED CUSIP: 505336107	120,199.75	196,764.50 40.5700	0.7	0.00	2.0	3,880
1,150.000 8/30/24	POLARIS INC CUSIP: 731068102	106,516.82	97,347.50 84.6500	0.3	0.00	3.1	3,036
6,200.000 8/30/24	REX AMERICAN RESOURCES CORPORATION CUSIP: 761624105	170,308.54	281,170.00 45.3500	1.0	0.00	0.0	0
4,500.000 8/30/24	STEVEN MADDEN LTD. CUSIP: 556269108	97,889.13	202,950.00 45.1000	0.7	0.00	1.9	3,780
1,400.000 8/30/24	STONERIDGE INC CUSIP: 86183P102	21,438.72	20,076.00 14.3400	0.1	0.00	0.0	0
1,750.000 8/30/24	TAPESTRY INC CUSIP: 876030107	66,931.10	71,697.50 40.9700	0.3	0.00	3.4	2,450
5,150.000 8/30/24	URBAN OUTFITTERS INC CUSIP: 917047102	143,049.94	187,048.00 36.3200	0.6	0.00	0.0	0
2,100.000 8/30/24	VISTEON CORP CUSIP: 92839U206	179,111.93	212,583.00 101.2300	0.7	0.00	0.0	0
1,300.000 8/30/24	WILLIAM SONOMA INC COM CUSIP: 969904101	41,547.26	174,629.00 134.3300	0.6	0.00	1.7	2,964
	TOTAL CONSUMER DISCRETIONARY	**2,073,496.74**	**2,991,782.75**	**10.3**	**1,728.00**	**1.3**	**39,359**
	CONSUMER STAPLES						
1,050.000 8/30/24	COMFORT SYSTEMS USA INCORPORATED CUSIP: 199908104	23,419.51	371,196.00 353.5200	1.3	0.00	0.3	1,260
1,600.000 8/30/24	INGLES MARKETS INC CL A CUSIP: 457030104	118,635.11	118,400.00 74.0000	0.4	0.00	0.9	1,056
13,000.000 8/30/24	NOMAD FOODS LTD CUSIP: G6564A105	240,825.60	244,400.00 18.8000	0.8	0.00	3.2	7,800
2,600.000 8/30/24	SPECTRUM BRANDS HOLDINGS INC CUSIP: 84790A105	167,690.41	245,232.00 94.3200	0.8	1,092.00	1.8	4,368

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
3,700.000 8/30/24	VILLAGE SUPER MKT INC CL A CUSIP: 927107409	83,886.24	118,955.00 32.1500	0.4	0.00	3.1	3,700
	TOTAL CONSUMER STAPLES	**634,456.87**	**1,098,183.00**	**3.8**	**1,092.00**	**1.7**	**18,184**
	ENERGY						
8,500.000 8/30/24	DELEK US HOLDINGS INC CUSIP: 24665A103	221,473.78	173,570.00 20.4200	0.6	0.00	5.0	8,670
25,700.000 8/30/24	HELIX ENERGY SOLUTIONS GRP CUSIP: 42330P107	116,512.50	288,354.00 11.2200	1.0	0.00	0.0	0
4,650.000 8/30/24	HELMERICH & PAYNE INC COM CUSIP: 423452101	171,146.97	151,729.50 32.6300	0.5	0.00	3.1	4,650
3,300.000 8/30/24	KBR INC CUSIP: 48242W106	51,796.27	228,888.00 69.3600	0.8	0.00	0.9	1,980
21,500.000 8/30/24	MAGNOLIA OIL & GAS CORP CL A CUSIP: 559663109	330,051.75	550,615.00 25.6100	1.9	2,795.00	2.0	10,857
3,600.000 8/30/24	NOBLE CORP PLC CL A CUSIP: G65431127	156,231.36	137,340.00 38.1500	0.5	0.00	5.2	7,200
9,500.000 8/30/24	NORTHWESTERN ENERGY GROUP, INC CUSIP: 668074305	437,317.28	516,705.00 54.3900	1.8	0.00	4.8	24,700
3,200.000 8/30/24	OVINTIV INC CUSIP: 69047Q102	116,590.78	137,056.00 42.8300	0.5	0.00	2.8	3,840
5,300.000 8/30/24	SEADRILL LTD CUSIP: G7997W102	240,726.47	228,536.00 43.1200	0.8	0.00	0.0	0
16,200.000 8/30/24	SELECT WATER SOLUTIONS INC CUSIP: 81617J301	123,098.84	186,786.00 11.5300	0.6	0.00	2.1	3,888
	TOTAL ENERGY	**1,964,946.00**	**2,599,579.50**	**9.0**	**2,795.00**	**2.5**	**65,785**
	FINANCIALS						
6,000.000 8/30/24	ATLANTIC UNION BANKSHARES CORP CUSIP: 04911A107	180,422.06	238,080.00 39.6800	0.8	0.00	3.2	7,680

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
9,700.000 8/30/24	BERKSHIRE HILLS BANCORP INC CUSIP: 084680107	236,684.08	267,138.00 27.5400	0.9	0.00	2.6	6,984
9,450.000 8/30/24	BROADSTONE NET LEASE INC CUSIP: 11135E203	151,432.21	172,935.00 18.3000	0.6	0.00	6.3	10,962
8,900.000 8/30/24	COLUMBIA BANKING SYSTEM INC CUSIP: 197236102	212,625.20	224,102.00 25.1800	0.8	3,204.00	5.7	12,816
4,850.000 8/30/24	COMMUNITY WEST BANCSHARES CUSIP: 203937107	83,183.08	98,940.00 20.4000	0.3	0.00	2.3	2,328
11,200.000 8/30/24	DIME COMMUNITY BANCSHARES INC CUSIP: 25432X102	239,717.07	291,312.00 26.0100	1.0	0.00	3.8	11,200
15,450.000 8/30/24	EASTERN BANKSHARES INC CUSIP: 27627N105	214,718.55	262,186.50 16.9700	0.9	0.00	2.6	6,798
280.000 8/30/24	EVEREST GROUP, LTD. CUSIP: G3223R108	74,365.08	109,827.20 392.2400	0.4	0.00	2.0	2,240
50.000 8/30/24	FIRST CITIZENS BANCSHARES INC CL A CUSIP: 31946M103	16,063.21	101,535.00 2030.7000	0.3	82.00	0.3	328
5,000.000 8/30/24	FIRST COMMUNITY BANKSHARES, INC CUSIP: 31983A103	96,260.74	220,600.00 44.1200	0.8	0.00	2.8	6,200
6,850.000 8/30/24	FIRST MERCHANTS CORPORATION COM CUSIP: 320817109	201,045.47	267,150.00 39.0000	0.9	0.00	3.6	9,590
9,000.000 8/30/24	OCEANFIRST FINL CORP COM CUSIP: 675234108	177,444.07	160,830.00 17.8700	0.6	0.00	4.5	7,200
3,150.000 8/30/24	OLD REPUBLIC INTL CORP COM CUSIP: 680223104	50,687.81	112,990.50 35.8700	0.4	0.00	3.0	3,339
1,500.000 8/30/24	PIPER SANDLER COMPANIES CUSIP: 724078100	92,845.85	409,050.00 272.7000	1.4	975.00	0.9	3,675
4,500.000 8/30/24	PRINCETON BANCORP INC CUSIP: 74179A107	141,191.25	167,580.00 37.2400	0.6	0.00	3.2	5,400
16,500.000 8/30/24	PROVIDENT FINANCIAL SERVICES INC CUSIP: 74386T105	223,826.13	314,655.00 19.0700	1.1	0.00	5.0	15,840

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
9,700.000 8/30/24	SANDY SPRING BANCORP INC CUSIP: 800363103	236,301.86	303,610.00 31.3000	1.0	0.00	4.3	13,192
1,725.000 8/30/24	SELECTIVE INS GROUP INC CUSIP: 816300107	43,999.30	156,940.50 90.9800	0.5	603.75	1.5	2,415
2,000.000 8/30/24	STIFEL FINANCIAL CORPORATION CUSIP: 860630102	39,831.10	176,280.00 88.1400	0.6	0.00	1.9	3,360
11,200.000 8/30/24	TRUSTCO BANK CORP NY CUSIP: 898349204	346,639.38	390,208.00 34.8400	1.3	0.00	4.1	16,128
2,400.000 8/30/24	UMB FINANCIAL CORP CUSIP: 902788108	217,155.13	248,616.00 103.5900	0.9	0.00	1.5	3,744
2,800.000 8/30/24	UNITED BANKSHARES INC CUSIP: 909907107	78,080.75	108,836.00 38.8700	0.4	0.00	3.8	4,144
7,500.000 8/30/24	UNITED COMMUNITY BANKS INC CUSIP: 90984P303	159,069.00	228,525.00 30.4700	0.8	0.00	3.1	7,200
5,000.000 8/30/24	UNITED FIRE GROUP INC CUSIP: 910340108	128,764.26	102,350.00 20.4700	0.3	800.00	3.1	3,200
15,350.000 8/30/24	WAFD, INC CUSIP: 938824109	391,943.26	562,884.50 36.6700	1.9	3,991.00	2.8	15,964
6,600.000 8/30/24	WEBSTER FINL CORP WATERBURY COM CUSIP: 947890109	169,770.19	313,038.00 47.4300	1.1	0.00	3.4	10,560
	TOTAL FINANCIALS	**4,204,066.09**	**6,010,199.20**	**20.7**	**9,655.75**	**3.2**	**192,487**
	HEALTH CARE						
1,450.000 8/30/24	AMN HEALTHCARE SERVICES INCORPORATED CUSIP: 001744101	76,019.29	76,893.50 53.0300	0.3	0.00	0.0	0
28,900.000 8/30/24	ANGIODYNAMICS INC CUSIP: 03475V101	299,938.93	215,594.00 7.4600	0.7	0.00	0.0	0
13,500.000 8/30/24	CROSS COUNTRY HEALTH CARE INC CUSIP: 227483104	153,575.66	201,420.00 14.9200	0.7	0.00	0.0	0
2,850.000 8/30/24	ENCOMPASS HEALTH CORP CUSIP: 29261A100	113,590.50	265,192.50 93.0500	0.9	0.00	0.7	1,938

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
21,600.000 8/30/24	ENHABIT INC CUSIP: 29332G102	355,529.00	182,304.00 8.4400	0.6	0.00	0.0	0
7,000.000 8/30/24	EXELIXIS INC CUSIP: 30161Q104	141,044.50	182,210.00 26.0300	0.6	0.00	0.0	0
18,700.000 8/30/24	INNOVIVA INC CUSIP: 45781M101	257,688.06	362,406.00 19.3800	1.3	0.00	0.0	0
6,350.000 8/30/24	INTEGRA LIFESCIENCES HOLDING CUSIP: 457985208	185,956.10	129,159.00 20.3400	0.4	0.00	0.0	0
300.000 8/30/24	JAZZ PHARMACEUTICALS PLC CUSIP: G50871105	39,693.60	34,794.00 115.9800	0.1	0.00	0.0	0
14,450.000 8/30/24	MARAVAI LIFESCIENCES HLDGS INC CL A CUSIP: 56600D107	169,673.38	130,772.50 9.0500	0.4	0.00	0.0	0
1,500.000 8/30/24	NATIONAL HEALTHCARE CORP CUSIP: 635906100	99,771.42	205,695.00 137.1300	0.7	0.00	1.8	3,660
11,350.000 8/30/24	ORASURE TECHNOLOGIES INC CUSIP: 68554V108	92,536.35	50,848.00 4.4800	0.2	0.00	0.0	0
10,300.000 8/30/24	PERRIGO CO PLC CUSIP: G97822103	337,397.20	299,730.00 29.1000	1.0	2,842.80	3.8	11,371
1,700.000 8/30/24	PROTHENA CORP PLC CUSIP: G72800108	68,466.88	37,859.00 22.2700	0.1	0.00	0.0	0
850.000 8/30/24	QUIDELORTHO CORP CUSIP: 219798105	54,800.85	35,912.50 42.2500	0.1	0.00	0.0	0
	TOTAL HEALTH CARE	**2,445,681.72**	**2,410,790.00**	**8.3**	**2,842.80**	**0.7**	**16,969**
	INFORMATION TECHNOLOGY						
22,350.000 8/30/24	ADEIA INC CUSIP: 00676P107	224,367.93	281,610.00 12.6000	1.0	1,117.50	1.6	4,470
24,500.000 8/30/24	AXT INC CUSIP: 00246W103	97,850.41	64,925.00 2.6500	0.2	0.00	0.0	0
3,850.000 8/30/24	AZENTA INC CUSIP: 114340102	163,047.49	190,652.00 49.5200	0.7	0.00	0.0	0

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
500.000 8/30/24	COHERENT CORP CUSIP: 19247G107	21,338.92	38,975.00 77.9500	0.1	0.00	0.0	0
6,700.000 8/30/24	COHU INCORPORATED CUSIP: 192576106	134,184.97	180,297.00 26.9100	0.6	0.00	0.0	0
11,350.000 8/30/24	HARMONIC LIGHTWAVES INC COM CUSIP: 413160102	94,751.63	164,007.50 14.4500	0.6	0.00	0.0	0
11,000.000 8/30/24	INMODE LTD CUSIP: M5425M103	264,531.67	183,810.00 16.7100	0.6	0.00	0.0	0
600.000 8/30/24	IPG PHOTONICS CORP CUSIP: 44980X109	62,684.29	41,022.00 68.3700	0.1	0.00	0.0	0
1,150.000 8/30/24	KULICKE & SOFFA INDUSTRIES INC CUSIP: 501242101	56,310.99	50,381.50 43.8100	0.2	0.00	1.8	920
11,450.000 8/30/24	KVH INDUSTRIES INC CUSIP: 482738101	116,093.54	50,838.00 4.4400	0.2	0.00	0.0	0
1,200.000 8/30/24	MKS INSTRUMENTS INC CUSIP: 55306N104	56,212.41	143,076.00 119.2300	0.5	264.00	0.7	1,056
925.000 8/30/24	ONTO INNOVATION INC CUSIP: 683344105	32,768.23	197,228.50 213.2200	0.7	0.00	0.0	0
3,150.000 8/30/24	OSI SYS INC CUSIP: 671044105	315,316.84	472,090.50 149.8700	1.6	0.00	0.0	0
3,500.000 8/30/24	PERION NETWORK LTD CUSIP: M78673114	87,000.19	29,925.00 8.5500	0.1	0.00	0.0	0
4,600.000 8/30/24	PROGRESS SOFTWARE CORP CUSIP: 743312100	195,547.10	267,490.00 58.1500	0.9	805.00	1.2	3,220
250.000 8/30/24	QORVO INC CUSIP: 74736K101	15,400.21	28,972.50 115.8900	0.1	0.00	0.0	0
5,900.000 8/30/24	SILICOM LTD CUSIP: M84116108	188,427.96	76,700.00 13.0000	0.3	0.00	0.0	0
4,200.000 8/30/24	SILICON MOTION TECHNOLOGY ADR CUSIP: 82706C108	235,295.68	266,994.00 63.5700	0.9	0.00	3.1	8,358

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
3,300.000 8/30/24	STRIDE INC CUSIP: 86333M108	87,314.70	271,722.00 82.3400	0.9	0.00	0.0	0
5,700.000 8/30/24	TOWER SEMICONDUCTOR LTD CUSIP: M87915274	174,973.35	251,883.00 44.1900	0.9	0.00	0.0	0
725.000 8/30/24	UNIVERSAL DISPLAY CORP CUSIP: 91347P105	62,818.16	140,447.00 193.7200	0.5	0.00	0.8	1,160
	TOTAL INFORMATION TECHNOLOGY	**2,686,236.67**	**3,393,046.50**	**11.7**	**2,186.50**	**0.6**	**19,184**
	UTILITIES						
1,850.000 8/30/24	PORTLAND GENERAL ELECTRIC CO CUSIP: 736508847	79,353.32	89,003.50 48.1100	0.3	0.00	4.2	3,700
	TOTAL UTILITIES	**79,353.32**	**89,003.50**	**0.3**	**0.00**	**4.2**	**3,700**
	MISCELLANEOUS						
19,450.000 8/30/24	MAGNACHIP SEMICONDUCTOR CORP CUSIP: 55933J203	204,953.32	91,804.00 4.7200	0.3	0.00	0.0	0
	TOTAL MISCELLANEOUS	**204,953.32**	**91,804.00**	**0.3**	**0.00**	**0.0**	**0**
	REAL ESTATE						
1,000.000 8/30/24	AGREE REALTY CUSIP: 008492100	56,404.41	73,010.00 73.0100	0.3	250.00	4.1	3,000
16,200.000 8/30/24	APPLE HOSPITALITY REIT INC REIT CUSIP: 03784Y200	242,719.65	233,928.00 14.4400	0.8	1,296.00	6.6	15,552
11,150.000 8/30/24	BRANDYWINE REALTY TRUST (REIT) CUSIP: 105368203	97,467.24	58,314.50 5.2300	0.2	0.00	11.5	6,690
9,750.000 8/30/24	COMMUNITY HEALTHCARE TRUST INC REIT CUSIP: 20369C106	254,162.31	182,617.50 18.7300	0.6	0.00	9.8	17,891
14,600.000 8/30/24	DIAMONDROCK HOSPITALITY COMPANY REIT CUSIP: 252784301	126,757.10	128,334.00 8.7900	0.4	0.00	1.4	1,752
6,500.000 8/30/24	HEALTHPEAK OP, LLC. REIT CUSIP: 42250P103	136,817.09	144,820.00 22.2800	0.5	0.00	5.4	7,800

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
4,000.000 8/30/24	KITE REALTY GROUP TRUST REIT CUSIP: 49803T300	83,820.50	104,320.00 26.0800	0.4	0.00	3.9	4,040
22,500.000 8/30/24	LXP INDUSTRIAL TRUST REIT CUSIP: 529043101	221,060.34	233,100.00 10.3600	0.8	0.00	5.0	11,700
14,800.000 8/30/24	NEWMARK GROUP INC CL A CUSIP: 65158N102	165,550.88	204,684.00 13.8300	0.7	444.00	0.9	1,776
10,400.000 8/30/24	PIEDMONT OFFICE REALTY TRUST-A CUSIP: 720190206	113,343.39	101,504.00 9.7600	0.3	1,300.00	5.1	5,200
19,700.000 8/30/24	SABRA HEALTH CARE REIT INC CUSIP: 78573L106	301,587.95	335,688.00 17.0400	1.2	0.00	7.0	23,640
14,000.000 8/30/24	SUMMIT HOTEL PROPERTIES INC CUSIP: 866082100	111,350.93	95,060.00 6.7900	0.3	0.00	4.7	4,480
	TOTAL REAL ESTATE	**1,911,041.79**	**1,895,380.00**	**6.5**	**3,290.00**	**5.5**	**103,521**
	TOTAL COMMON EQUITY SECURITIES	**21,298,995.94**	**28,580,727.70**	**98.5**	**27,019.05**	**1.9**	**534,661**
TOTAL EQUITIES		**21,298,995.94**	**28,580,727.70**	**98.5**	**27,019.05**	**1.9**	**534,661**
TOTAL INVESTMENT PORTFOLIO		**21,718,888.95**	**29,000,620.71**	**100.0**	**29,001.44**	**1.9**	**555,806**
	ENDING ACCRUAL FOR PERIOD		29,001.44				
TOTAL VALUE			**29,029,622.15**				

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
CASH & CASH EQUIVALENTS							
	MONEY MARKET FUNDS						
1,130,804.840 3/08/12	WILMINGTON US TREASURY MMKT CL SLCT CUSIP: 97181C514	1,130,804.84	1,130,804.84 1.0000	4.3	3,598.25	5.0	56,946
	TOTAL MONEY MARKET FUNDS	**1,130,804.84**	**1,130,804.84**	**4.3**	**3,598.25**	**5.0**	**56,946**
TOTAL CASH & CASH EQUIVALENTS		**1,130,804.84**	**1,130,804.84**	**4.3**	**3,598.25**	**5.0**	**56,946**
EQUITIES							
	COMMON EQUITY SECURITIES						
	MATERIALS						
3,979.000 8/30/24	ATI INC CUSIP: 01741R102	225,449.19	254,178.52 63.8800	1.0	0.00	0.0	0
2,841.000 8/30/24	QUAKER CHEM CORP CUSIP: 747316107	240,123.77	480,896.07 169.2700	1.8	0.00	1.1	5,511
	TOTAL MATERIALS	**465,572.96**	**735,074.59**	**2.8**	**0.00**	**0.8**	**5,511**
	INDUSTRIALS						
3,258.000 8/30/24	AAON INC CUSIP: 000360206	264,352.36	311,171.58 95.5100	1.2	0.00	0.3	1,042
1,891.000 8/30/24	AEROVIRONMENT INC CUSIP: 008073108	168,714.60	385,310.16 203.7600	1.5	0.00	0.0	0
960.000 8/30/24	APPLIED INDUSTRIAL TECHNOLOGIES CUSIP: 03820C105	191,571.91	196,915.20 205.1200	0.8	0.00	0.7	1,420
8,016.000 8/30/24	ARIS WATER SOLUTION INC CL A CUSIP: 04041L106	121,946.27	134,829.12 16.8200	0.5	0.00	2.5	3,366
2,958.000 8/30/24	BILL HOLDINGS, INC. CUSIP: 090043100	194,078.53	161,388.48 54.5600	0.6	0.00	0.0	0
4,864.000 8/30/24	COGNEX CORP COM CUSIP: 192422103	187,307.76	196,408.32 40.3800	0.8	0.00	0.7	1,459

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
4,932.000 8/30/24	ESAB CORP CUSIP: 29605J106	235,664.79	517,712.04 104.9700	2.0	0.00	0.3	1,578
1,438.000 8/30/24	HEALTHEQUITY INC CUSIP: 42226A107	97,609.50	114,407.28 79.5600	0.4	0.00	0.0	0
3,059.000 8/30/24	ITRON INC COM CUSIP: 465741106	282,776.05	312,690.98 102.2200	1.2	0.00	0.0	0
2,509.000 8/30/24	LANDSTAR SYSTEMS INC CUSIP: 515098101	304,304.40	458,043.04 182.5600	1.8	903.24	0.8	3,612
3,989.000 8/30/24	NEXTRACKER INC CL A CUSIP: 65290E101	174,593.38	162,232.63 40.6700	0.6	0.00	0.0	0
3,136.000 8/30/24	PARSONS CORP CUSIP: 70202L102	195,047.26	299,362.56 95.4600	1.1	0.00	0.0	0
977.000 8/30/24	POWELL INDUSTRIES INC CUSIP: 739128106	134,950.63	163,588.88 167.4400	0.6	258.91	0.6	1,035
4,055.000 8/30/24	PROGYNY INC CUSIP: 74340E103	150,333.27	95,251.95 23.4900	0.4	0.00	0.0	0
3,796.000 8/30/24	RAPID7 INC CUSIP: 753422104	366,704.21	143,526.76 37.8100	0.5	0.00	0.0	0
7,886.000 8/30/24	RB GLOBAL INC CUSIP: 74935Q107	343,075.68	679,221.18 86.1300	2.6	2,286.94	1.3	9,147
3,679.000 8/30/24	SPROUT SOCIAL INC CL A CUSIP: 85209W109	210,047.50	114,416.90 31.1000	0.4	0.00	0.0	0
1,300.000 8/30/24	SPX TECHNOLOGIES INC CUSIP: 78473E103	182,316.70	212,082.00 163.1400	0.8	0.00	0.0	0
13,422.000 8/30/24	SUMMIT MATERIALS INC CUSIP: 86614U100	310,025.30	543,591.00 40.5000	2.1	0.00	0.0	0
5,725.000 8/30/24	VARONIS SYSTEMS INC CUSIP: 922280102	219,841.30	324,035.00 56.6000	1.2	0.00	0.0	0
2,810.000 8/30/24	WOODWARD INC CUSIP: 980745103	191,234.28	468,286.50 166.6500	1.8	702.50	0.6	2,810

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
11,932.000 8/30/24	ZETA GLOBAL HOLDINGS CORP CL A CUSIP: 98956A105	147,445.45	315,124.12 26.4100	1.2	0.00	0.0	0
14,331.000 8/30/24	ZURN ELKAY WATER SOLUTIONS CORP CUSIP: 98983L108	398,045.54	464,754.33 32.4300	1.8	1,146.48	1.0	4,585
	TOTAL INDUSTRIALS	**5,071,986.67**	**6,774,350.01**	**25.9**	**5,298.07**	**0.4**	**30,059**
	COMMUNICATION SERVICES						
7,066.000 8/30/24	UNITED PARKS & RESORTS INC CUSIP: 81282V100	432,122.80	347,788.52 49.2200	1.3	0.00	0.0	0
	TOTAL COMMUNICATION SERVICES	**432,122.80**	**347,788.52**	**1.3**	**0.00**	**0.0**	**0**
	CONSUMER DISCRETIONARY						
1,931.000 8/30/24	ABERCROMBIE & FITCH CO CL A CUSIP: 002896207	207,001.22	284,957.67 147.5700	1.1	0.00	0.0	0
5,581.000 8/30/24	ATMUS FILTRATION TECHNOLOGIES CUSIP: 04956D107	183,295.61	200,078.85 35.8500	0.8	0.00	0.6	1,116
1,905.000 8/30/24	BOOT BARN HOLDINGS INC CUSIP: 099406100	166,761.25	255,593.85 134.1700	1.0	0.00	0.0	0
1,287.000 8/30/24	CAVA GROUP INC CUSIP: 148929102	31,904.98	146,769.48 114.0400	0.6	0.00	0.0	0
3,016.000 8/30/24	FEDERAL SIGNAL CORP CUSIP: 313855108	178,321.12	284,981.84 94.4900	1.1	0.00	0.5	1,447
48,018.000 8/30/24	FIGS INC CL A CUSIP: 30260D103	288,260.84	296,271.06 6.1700	1.1	0.00	0.0	0
2,557.000 8/30/24	FIRSTCASH HOLDINGS INC CUSIP: 33768G107	205,899.49	307,070.13 120.0900	1.2	0.00	1.3	3,886
22,320.000 8/30/24	GENIUS SPORTS LIMITED CL A CUSIP: G3934V109	149,474.94	170,078.40 7.6200	0.6	0.00	0.0	0
2,243.000 8/30/24	LIGHT & WONDER INC CUSIP: 80874P109	216,888.36	246,326.26 109.8200	0.9	0.00	0.0	0

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
19,236.000 8/30/24	ONESPAWORLD HOLDINGS LTD CUSIP: P73684113	222,490.97	305,275.32 15.8700	1.2	769.44	1.0	3,077
7,360.000 8/30/24	PENN ENTERTAINMENT INC CUSIP: 707569109	178,250.78	137,043.20 18.6200	0.5	0.00	0.0	0
2,709.000 8/30/24	SHAKE SHACK INC - CLASS A CUSIP: 819047101	279,480.44	269,301.69 99.4100	1.0	0.00	0.0	0
657.000 8/30/24	WINGSTOP INC CUSIP: 974155103	65,889.35	253,674.27 386.1100	1.0	177.39	0.3	709
	TOTAL CONSUMER DISCRETIONARY	**2,373,919.35**	**3,157,422.02**	**12.0**	**946.83**	**0.3**	**10,237**
	CONSUMER STAPLES						
3,299.000 8/30/24	BELLRING BRANDS INC CUSIP: 07831C103	182,237.23	184,513.07 55.9300	0.7	0.00	0.0	0
3,286.000 8/30/24	CELSIUS HOLDINGS INC CUSIP: 15118V207	63,724.12	124,966.58 38.0300	0.5	0.00	0.0	0
923.000 8/30/24	ELF BEAUTY INC CUSIP: 26856L103	104,681.08	138,256.17 149.7900	0.5	0.00	0.0	0
2,144.000 8/30/24	FRESHPET INC CUSIP: 358039105	149,388.89	291,584.00 136.0000	1.1	0.00	0.0	0
	TOTAL CONSUMER STAPLES	**500,031.32**	**739,319.82**	**2.8**	**0.00**	**0.0**	**0**
	ENERGY						
7,930.000 8/30/24	ANTERO RESOURCES CORP CUSIP: 03674X106	237,817.97	214,030.70 26.9900	0.8	0.00	0.0	0
12,730.000 8/30/24	ARCHROCK INC CUSIP: 03957W106	263,200.06	257,527.90 20.2300	1.0	0.00	3.3	8,401
2,333.000 8/30/24	CHORD ENERGY CORPORATION CUSIP: 674215207	341,245.16	346,287.19 148.4300	1.3	5,879.16	3.4	11,665
10,683.000 8/30/24	VIPER ENERGY, INC. CUSIP: 927959106	284,456.75	508,510.80 47.6000	1.9	0.00	2.5	12,819
	TOTAL ENERGY	**1,126,719.94**	**1,326,356.59**	**5.1**	**5,879.16**	**2.5**	**32,886**

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
	FINANCIALS						
12,764.000 8/30/24	FLYWIRE CORP CUSIP: 302492103	273,890.70	231,156.04 18.1100	0.9	0.00	0.0	0
1,065.000 8/30/24	LPL FINANCIAL HOLDINGS INC CUSIP: 50212V100	113,587.09	238,922.10 224.3400	0.9	0.00	0.5	1,278
12,142.000 8/30/24	PERELLA WEINBERG PARTNERS CL A CUSIP: 71367G102	196,092.29	237,376.10 19.5500	0.9	0.00	1.4	3,399
5,156.000 8/30/24	PJT PARTNERS INC CL A CUSIP: 69343T107	311,191.74	636,766.00 123.5000	2.4	0.00	0.8	5,156
3,247.000 8/30/24	RADNET INC CUSIP: 750491102	154,223.20	215,243.63 66.2900	0.8	0.00	0.0	0
5,641.000 8/30/24	STEPSTONE GROUP INC CL A CUSIP: 85914M107	216,146.12	308,562.70 54.7000	1.2	1,353.84	1.8	5,415
	TOTAL FINANCIALS	**1,265,131.14**	**1,868,026.57**	**7.1**	**1,353.84**	**0.8**	**15,249**
	HEALTH CARE						
10,528.000 8/30/24	ALDEYRA THERAPEUTICS INC CUSIP: 01438T106	44,015.39	60,588.64 5.7550	0.2	0.00	0.0	0
6,348.000 8/30/24	ALKERMES PLC CUSIP: G01767105	164,192.05	180,600.60 28.4500	0.7	0.00	0.0	0
2,605.000 8/30/24	ARCELLX INC CUSIP: 03940C100	145,878.81	179,067.70 68.7400	0.7	0.00	0.0	0
1,338.000 8/30/24	AXSOME THERAPEUTICS INC CUSIP: 05464T104	119,211.88	118,894.68 88.8600	0.4	0.00	0.0	0
2,523.000 8/30/24	BLUEPRINT MEDICINES CORP CUSIP: 09627Y109	169,835.58	241,047.42 95.5400	0.9	0.00	0.0	0
3,558.000 8/30/24	BRIDGEBIO PHARMA INC CUSIP: 10806X102	145,114.88	99,090.30 27.8500	0.4	0.00	0.0	0
10,864.000 8/30/24	BRIGHTSPRING HEALTH SERVICES INC CUSIP: 10950A106	125,236.48	136,343.20 12.5500	0.5	0.00	0.0	0

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
1,291.000 8/30/24	DISC MEDICINE INC CUSIP: 254604101	85,456.73	65,608.62 50.8200	0.3	0.00	0.0	0
2,261.000 8/30/24	ENSIGN GROUP INC CUSIP: 29358P101	222,903.32	342,224.96 151.3600	1.3	0.00	0.2	542
1,913.000 8/30/24	ESTABLISHMENT LABS HOLDINGS INC CUSIP: G31249108	100,712.56	87,653.66 45.8200	0.3	0.00	0.0	0
8,875.000 8/30/24	EVOLENT HEALTH INC CL A CUSIP: 30050B101	180,030.16	283,822.50 31.9800	1.1	0.00	0.0	0
1,271.000 8/30/24	GLAUKOS CORP CUSIP: 377322102	141,281.28	170,174.19 133.8900	0.6	0.00	0.0	0
2,999.000 8/30/24	HAEMONETICS CORP MASS CUSIP: 405024100	248,231.19	226,664.42 75.5800	0.9	0.00	0.0	0
4,281.000 8/30/24	INSMED INC CUSIP: 457669307	104,876.22	327,368.07 76.4700	1.3	0.00	0.0	0
3,580.000 8/30/24	INTRA-CELLULAR THERAPIES INC CUSIP: 46116X101	205,155.90	262,342.40 73.2800	1.0	0.00	0.0	0
16,528.000 8/30/24	IOVANCE BIOTHERAPEUTICS INC CUSIP: 462260100	136,907.08	192,716.48 11.6600	0.7	0.00	0.0	0
933.000 8/30/24	IRHYTHM TECHNOLOGIES INC CUSIP: 450056106	116,608.08	66,131.04 70.8800	0.3	0.00	0.0	0
1,039.000 8/30/24	KRYSTAL BIOTECH INC CUSIP: 501147102	187,764.68	202,729.68 195.1200	0.8	0.00	0.0	0
4,161.000 8/30/24	LANTHEUS HOLDINGS INC CUSIP: 516544103	319,259.25	443,021.67 106.4700	1.7	0.00	0.0	0
588.000 8/30/24	MEDPACE HOLDINGS INC CUSIP: 58506Q109	143,595.92	208,898.76 355.2700	0.8	0.00	0.0	0
4,127.000 8/30/24	MERIT MED SYS INC CUSIP: 589889104	291,632.70	398,998.36 96.6800	1.5	0.00	0.0	0
2,912.000 8/30/24	MSA SAFETY INC CUSIP: 553498106	237,526.46	531,818.56 182.6300	2.0	1,485.12	1.1	5,940

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
2,125.000 8/30/24	NUVALENT INC CUSIP: 670703107	181,690.72	180,901.25 85.1300	0.7	0.00	0.0	0
4,819.000 8/30/24	PROTAGONIST THERAPEUTICS INC CUSIP: 74366E102	119,380.37	206,686.91 42.8900	0.8	0.00	0.0	0
1,174.000 8/30/24	REVOLUTION MEDICINES INC CUSIP: 76155X100	52,721.87	50,047.62 42.6300	0.2	0.00	0.0	0
4,467.000 8/30/24	SPRINGWORKS THERAPEUTICS INC CUSIP: 85205L107	162,296.39	186,318.57 41.7100	0.7	0.00	0.0	0
2,767.000 8/30/24	TG THERAPEUTICS INC CUSIP: 88322Q108	69,147.12	64,996.83 23.4900	0.3	0.00	0.0	0
2,079.000 8/30/24	TRANSMEDICS GROUP INC CUSIP: 89377M109	180,402.96	349,396.74 168.0600	1.3	0.00	0.0	0
2,838.000 8/30/24	VAXCYTE INC CUSIP: 92243G108	133,413.13	229,196.88 80.7600	0.9	0.00	0.0	0
5,050.000 8/30/24	VIRIDIAN THERAPEUTICS INC CUSIP: 92790C104	147,025.35	74,134.00 14.6800	0.3	0.00	0.0	0
	TOTAL HEALTH CARE	**4,681,504.51**	**6,167,484.71**	**23.5**	**1,485.12**	**0.1**	**6,483**
	INFORMATION TECHNOLOGY						
1,807.000 8/30/24	APPFOLIO INC CL A CUSIP: 03783C100	189,593.93	419,205.93 231.9900	1.6	0.00	0.0	0
727.000 8/30/24	BADGER METER INC CUSIP: 056525108	103,728.01	150,445.38 206.9400	0.6	247.18	0.7	988
3,335.000 8/30/24	COHERENT CORP CUSIP: 19247G107	224,150.91	259,963.25 77.9500	1.0	0.00	0.0	0
15,500.000 8/30/24	FRESHWORKS INC CL A CUSIP: 358054104	236,531.27	181,040.00 11.6800	0.7	0.00	0.0	0
1,944.000 8/30/24	IMPINJ INC CUSIP: 453204109	198,169.53	326,786.40 168.1000	1.3	0.00	0.0	0
6,807.000 8/30/24	LATTICE SEMICONDUCTOR CORP CUSIP: 518415104	161,364.66	322,379.52 47.3600	1.2	0.00	0.0	0

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ASSET STATEMENT

SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
2,248.000 8/30/24	MONDAY.COM LTD CUSIP: M7S64H106	304,365.34	597,720.72 265.8900	2.3	0.00	0.0	0
2,109.000 8/30/24	ONTO INNOVATION INC CUSIP: 683344105	276,246.34	449,680.98 213.2200	1.7	0.00	0.0	0
7,487.000 8/30/24	RAMBUS INC CUSIP: 750917106	434,306.40	334,818.64 44.7200	1.3	0.00	0.0	0
6,299.000 8/30/24	SMARTSHEET INC CL A CUSIP: 83200N103	285,919.14	307,391.20 48.8000	1.2	0.00	0.0	0
4,207.000 8/30/24	TECHTARGET CUSIP: 87874R100	275,339.85	112,116.55 26.6500	0.4	0.00	0.0	0
	TOTAL INFORMATION TECHNOLOGY	**2,689,715.38**	**3,461,548.57**	**13.2**	**247.18**	**0.0**	**988**
	REAL ESTATE						
2,626.000 8/30/24	EASTGROUP PROPERTIES INCORPORATED CUSIP: 277276101	375,032.86	489,486.40 186.4000	1.9	0.00	3.0	14,705
	TOTAL REAL ESTATE	**375,032.86**	**489,486.40**	**1.9**	**0.00**	**3.0**	**14,705**
	TOTAL COMMON EQUITY SECURITIES	**18,981,736.93**	**25,066,857.80**	**95.7**	**15,210.20**	**0.5**	**116,122**
TOTAL EQUITIES		**18,981,736.93**	**25,066,857.80**	**95.7**	**15,210.20**	**0.5**	**116,122**
TOTAL INVESTMENT PORTFOLIO		**20,112,541.77**	**26,197,662.64**	**100.0**	**18,808.45**	**0.7**	**173,068**
	ENDING ACCRUAL FOR PERIOD		18,808.45				
TOTAL VALUE			**26,216,471.09**				

ASSET STATEMENT

SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
CASH & CASH EQUIVALENTS							
	CASH						
100,095.980	PENDING CASH	100,095.98-	100,095.98-	0.2-			
	TOTAL CASH	**100,095.98-**	**100,095.98-**	**0.2-**	**0.00**	**0.0**	**0**
	MONEY MARKET FUNDS						
286,630.430 3/08/12	WILMINGTON US TREASURY MMKT CL SLCT CUSIP: 97181C514	286,630.43	286,630.43 1.0000	0.5	2,950.08	5.0	14,434
	TOTAL MONEY MARKET FUNDS	**286,630.43**	**286,630.43**	**0.5**	**2,950.08**	**5.0**	**14,434**
TOTAL CASH & CASH EQUIVALENTS		**186,534.45**	**186,534.45**	**0.3**	**2,950.08**	**7.7**	**14,434**
FIXED INCOME							
	U.S. GOVERNMENT AGENCIES						
75,388.930 8/30/24	FHLMC GD PL #A2569 6.000% 8/01/34 CUSIP: 31297DKG2	85,754.89	78,220.54 103.7560	0.1	376.97	5.8	4,523
83,143.810 8/30/24	FHLMC GD PL #D97458 7.000% 11/01/27 CUSIP: 3128E4JB9	92,549.45	86,349.00 103.8550	0.1	485.01	6.7	5,820
5,537.140 8/30/24	FHLMC GD PL #G0242 8.500% 8/01/27 CUSIP: 3128M4AV5	6,118.53	5,549.04 100.2150	0.0	39.22	8.5	470
798,421.910 8/30/24	FHLMC GD PL #G0750 7.000% 2/01/39 CUSIP: 3128M9U67	873,651.87	877,345.92 109.8850	1.5	4,657.44	6.4	55,889
69,911.070 8/30/24	FHLMC GD PL #G0808 6.000% 10/01/35 CUSIP: 3128MJCZ1	79,786.01	73,487.02 105.1150	0.1	349.57	5.7	4,194
594,614.800 8/30/24	FHLMC GD PL #G62101 7.000% 3/01/39 CUSIP: 31335CKN3	624,159.73	626,355.34 105.3380	1.0	3,468.60	6.6	41,623
876,399.000 8/30/24	FHLMC GD PL #G62122 8.000% 2/01/38 CUSIP: 31335CLB8	927,887.44	919,018.28 104.8630	1.5	5,842.66	7.6	70,111
234,429.270 8/30/24	FHLMC GD PL #G62132 7.000% 3/01/39 CUSIP: 31335CLM4	242,927.32	249,245.20 106.3200	0.4	1,367.50	6.6	16,410

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ASSET STATEMENT

SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
402,664.880 8/30/24	FHLMC GD PL #G62134 6.500% 9/01/39 CUSIP: 31335CLP7	420,029.80	423,539.03 105.1840	0.7	2,181.10	6.2	26,173
29,482.640 8/30/24	FHLMC GD PL #G80313 7.500% 10/17/36 CUSIP: 31335PK20	33,941.87	30,259.80 102.6360	0.0	184.28	7.3	2,211
1,896.430 8/30/24	FHLMC GD PL #G80317 9.000% 7/17/28 CUSIP: 31335PK61	2,154.72	1,904.58 100.4300	0.0	14.21	9.0	170
48,468.600 8/30/24	FHLMC GD PL #G80325 8.500% 11/17/31 CUSIP: 31335PLE3	52,750.93	50,012.81 103.1860	0.1	335.56	8.2	4,119
433,555.290 8/30/24	FHLMC GD PL #G80329 8.000% 3/17/32 CUSIP: 31335PLJ2	482,818.17	447,485.42 103.2130	0.7	2,890.37	7.8	34,684
114,410.310 8/30/24	FHLMC GD PL #G80337 6.030% 10/20/30 CUSIP: 31335PLS2	124,707.24	115,759.21 101.1790	0.2	574.91	6.0	6,898
54,144.860 8/30/24	FHLMC GD PL #G80338 6.875% 2/17/31 CUSIP: 31335PLT0	62,546.81	55,363.12 102.2500	0.1	301.74	6.7	3,722
35,763.230 8/30/24	FHLMC GD PL #G80354 7.000% 10/17/34 CUSIP: 31335PMB8	41,295.34	36,603.31 102.3490	0.1	208.59	6.8	2,503
78,645.640 8/30/24	FHLMC GD PL #G80362 7.500% 5/20/33 CUSIP: 31335PMK8	91,650.03	80,717.17 102.6340	0.1	0.00	7.3	5,898
126,874.020 8/30/24	FHLMC GD PL #G80363 7.000% 10/20/35 CUSIP: 31335PML6	145,889.66	129,863.17 102.3560	0.2	694.00	6.8	8,881
37,933.510 8/30/24	FHLMC GD PL #G80370 7.000% 11/17/33 CUSIP: 31335PMT9	45,401.68	38,660.32 101.9160	0.1	221.25	6.9	2,655
21,801.430 8/30/24	FHLMC GD PL #G80371 7.000% 1/17/39 CUSIP: 31335PMU6	24,444.85	21,754.56 99.7850	0.0	127.17	7.0	1,526
232,774.460 8/30/24	FHLMC GD PL #P5059 6.500% 12/01/36 CUSIP: 31288LUU3	254,119.05	242,800.06 104.3070	0.4	1,260.85	6.2	15,130
59,777.530 8/30/24	FHLMC GD PL #P5801 7.500% 12/01/36 CUSIP: 3128CD4C5	67,660.67	61,166.76 102.3240	0.1	373.61	7.3	4,483
484,845.510 8/30/24	FHLMC GD PL #P58020 7.000% 4/01/37 CUSIP: 3128CD4D3	558,954.89	505,383.57 104.2360	0.8	2,828.21	6.7	33,939

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
50,670.590 8/30/24	FHLMC GD PL #W3000 7.645% 5/01/25 CUSIP: 3128HJAH9	62,324.82	50,751.16 100.1590	0.1	322.77	7.6	3,873
186,486.320 8/30/24	FHLMC PL #QE4277 6.000% 6/01/52 CUSIP: 3133BDXE0	196,160.28	190,740.07 102.2810	0.3	932.43	5.9	11,189
709,363.430 8/30/24	FHLMC PL #SD2590 7.000% 3/01/39 CUSIP: 3132DP2X5	752,701.12	753,407.81 106.2090	1.3	4,137.95	6.6	49,655
1,393,223.140 8/30/24	FHLMC PL #ZS4117 5.000% 6/01/44 CUSIP: 3132A4SE9	1,443,187.60	1,415,584.37 101.6050	2.3	5,805.07	4.9	69,661
304,653.740 8/30/24	FHLMC SER K056 CMO 2.200% 7/25/25 CUSIP: 3137BQYR2	295,038.11	300,662.78 98.6900	0.5	558.53	2.2	6,702
115,061.030 8/30/24	FHLMC SER T-42 CMO 7.500% 2/25/42 CUSIP: 31392MH39	136,994.56	122,728.70 106.6640	0.2	718.86	7.0	8,629
67,806.270 8/30/24	FHLMC SER T-42 CMO 9.500% 2/25/42 CUSIP: 31392MH47	80,466.90	77,482.22 114.2700	0.1	536.72	8.3	6,441
104,856.010 8/30/24	FHLMC SER T-57 CMO 7.000% 7/25/43 CUSIP: 31394JD95	122,091.70	110,856.92 105.7230	0.2	610.82	6.6	7,339
204.970 8/30/24	FHLMC SER 1751 CMO 8.000% 9/15/24 CUSIP: 3133T57C1	206.89	204.47 99.7580	0.0	1.38	8.0	16
13.900 8/30/24	FHLMC SER 1843 CMO 7.000% 4/15/26 CUSIP: 3133T6T76	15.35	13.94 100.2880	0.0	0.16	7.0	0
2,055.920 8/30/24	FHLMC SER 1929 CMO 7.500% 2/17/27 CUSIP: 3133T97J8	2,393.86	2,060.83 100.2390	0.0	12.84	7.5	154
88,941.720 8/30/24	FHLMC SER 1998 CMO 7.500% 10/17/27 CUSIP: 3133TBJR2	101,933.09	90,228.71 101.4470	0.1	555.88	7.4	6,670
2,672.750 8/30/24	FHLMC SER 1999 CMO 7.000% 10/15/27 CUSIP: 3133TBT26	2,953.39	2,670.21 99.9050	0.0	15.59	7.0	187
39,993.380 8/30/24	FHLMC SER 2059 CMO 6.500% 5/15/28 CUSIP: 3133TDVH6	44,330.55	40,438.11 101.1120	0.1	216.61	6.4	2,599
26,371.200 8/30/24	FHLMC SER 2075 CMO 6.500% 8/15/28 CUSIP: 3133TGCG2	29,587.82	26,795.51 101.6090	0.0	142.77	6.4	1,714

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
6,738.680 8/30/24	FHLMC SER 2208 CMO 7.000% 1/15/30 CUSIP: 3133TNFP4	7,597.86	6,976.82 103.5340	0.0	39.28	6.8	471
188,512.830 8/30/24	FHLMC SER 2209 CMO 8.000% 1/15/30 CUSIP: 3133TNCF9	196,518.99	197,416.29 104.7230	0.3	1,256.73	7.6	15,081
249,105.720 8/30/24	FHLMC SER 2245 CMO 8.000% 8/15/27 CUSIP: 3133TPJV2	255,644.71	255,266.10 102.4730	0.4	1,660.71	7.8	19,928
87,439.560 8/30/24	FHLMC SER 2326 CMO 6.500% 6/15/31 CUSIP: 3133TTX48	96,377.59	89,260.05 102.0820	0.1	473.61	6.4	5,683
29,485.520 8/30/24	FHLMC SER 2410 CMO 6.500% 2/15/32 CUSIP: 31339NLX2	34,283.30	30,807.95 104.4850	0.0	159.72	6.2	1,916
30,186.150 8/30/24	FHLMC SER 2411 CMO 6.500% 2/15/32 CUSIP: 31339D4Q8	33,544.38	31,536.68 104.4740	0.0	163.49	6.2	1,962
40,422.360 8/30/24	FHLMC SER 2527 CMO 6.000% 11/15/32 CUSIP: 31393FKF2	45,124.46	41,818.95 103.4550	0.1	202.09	5.8	2,425
97,917.480 8/30/24	FHLMC SER 2809 CMO 6.000% 6/15/34 CUSIP: 31395A5K7	104,824.93	102,642.00 104.8250	0.2	489.59	5.7	5,875
108,894.650 8/30/24	FHLMC SER 2814 CMO 6.000% 6/15/34 CUSIP: 31395ABE4	124,480.19	113,634.83 104.3530	0.2	544.47	5.8	6,533
593,428.780 8/30/24	FHLMC SER 2980 CMO 6.500% 5/15/35 CUSIP: 31395UEH0	620,674.28	630,090.81 106.1780	1.0	3,214.40	6.1	38,572
72,055.520 8/30/24	FHLMC SER 2983 CMO 6.000% 5/15/35 CUSIP: 31395TUG7	79,441.19	75,894.64 105.3280	0.1	360.26	5.7	4,323
76,245.500 8/30/24	FHLMC SER 3121 CMO 6.000% 3/15/36 CUSIP: 31396JFW0	85,927.91	80,472.55 105.5440	0.1	381.16	5.7	4,574
382,481.280 8/30/24	FHLMC SER 3145 CMO 5.500% 4/15/36 CUSIP: 31396NCK0	388,962.96	400,584.12 104.7330	0.7	1,307.63	5.3	21,036
29,971.960 8/30/24	FHLMC SER 3188 CMO 6.000% 7/15/26 CUSIP: 31396UNR7	32,391.68	30,027.41 100.1850	0.0	149.88	6.0	1,798
296,882.320 8/30/24	FHLMC SER 4261 CMO 2.500% 6/15/32 CUSIP: 3137B4YL4	288,660.08	289,353.38 97.4640	0.5	618.50	2.6	7,422

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
114,011.420 8/30/24	FHLMC SER 4869 CMO 6.500% 2/15/49 CUSIP: 3137FLKW3	129,973.02	117,630.14 103.1740	0.2	617.56	6.3	7,410
152,040.350 8/30/24	FHLMC SER 4888 CMO 6.500% 5/15/49 CUSIP: 3137FM6P2	176,176.75	158,958.19 104.5500	0.3	823.52	6.2	9,882
73,680.060 8/30/24	FHLMC SER 4896 CMO 6.500% 7/25/49 CUSIP: 3137FMLG5	84,709.08	76,294.97 103.5490	0.1	399.09	6.3	4,789
650,135.000 8/30/24	FHLMC SER 4965 CMO 2.000% 4/25/33 CUSIP: 3137FRWX5	619,659.93	627,048.71 96.4490	1.0	1,083.56	2.1	13,002
998,642.140 8/30/24	FHLMC SER 5368 CMO 5.500% 12/25/53 CUSIP: 3137HBAF1	991,776.47	1,004,763.82 100.6130	1.7	4,577.11	5.5	54,925
843,587.300 8/30/24	FHLMC SER 5369 CMO 5.500% 6/25/50 CUSIP: 3137HBFD1	838,578.49	847,518.42 100.4660	1.4	3,866.44	5.5	46,397
934,833.250 8/30/24	FHLMC SER 5379 CMO 5.500% 4/25/46 CUSIP: 3137HBG99	930,159.08	944,013.31 100.9820	1.6	4,284.65	5.4	51,415
908,083.940 8/30/24	FHLMC SER 5387 CMO 5.500% 3/25/50 CUSIP: 3137HBT95	902,408.41	916,638.09 100.9420	1.5	4,162.05	5.4	49,944
468,056.960 8/30/24	FHLMC SER 5407 CMO 5.500% 11/25/50 CUSIP: 3137HCKY7	463,376.39	473,191.54 101.0970	0.8	2,145.26	5.4	25,743
108,831.590 8/30/24	FHLMC T-14 ABS V-M 6.400% 9/25/28 CUSIP: 3133TGDP1	119,782.75	103,802.48 95.3790	0.2	760.98	6.7	6,965
47,647.460 8/30/24	FHLMC 3688 CMO V-M 7.52766% 11/15/46 CUSIP: 3137A0ML6	56,554.87	51,104.76 107.2560	0.1	292.81	7.0	3,586
205,450.290 8/30/24	FNMA PL #AE0758 7.000% 2/01/39 CUSIP: 31419AZY6	226,381.16	222,001.37 108.0560	0.4	1,198.46	6.5	14,381
38,825.180 8/30/24	FNMA PL #AL0411 7.000% 1/01/39 CUSIP: 3138EGN59	45,304.13	40,056.33 103.1710	0.1	226.44	6.8	2,717
133,981.070 8/30/24	FNMA PL #AL0412 7.500% 11/01/30 CUSIP: 3138EGN67	153,456.40	137,602.58 102.7030	0.2	837.39	7.3	10,048
219,372.910 8/30/24	FNMA PL #AL1442 7.000% 5/01/39 CUSIP: 3138EHS86	233,220.83	228,496.63 104.1590	0.4	1,279.68	6.7	15,356

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
238,413.780 8/30/24	FNMA PL #AL5751 6.500% 3/01/40 CUSIP: 3138ENL98	275,988.30	252,833.05 106.0480	0.4	1,291.40	6.1	15,496
97,694.120 8/30/24	FNMA PL #AL7034 5.942% 11/01/43 CUSIP: 3138EPY81	111,630.81	100,314.28 102.6820	0.2	492.92	5.8	5,804
152,812.570 8/30/24	FNMA PL #AL7535 6.500% 6/01/40 CUSIP: 3138EQLR1	174,896.30	159,508.82 104.3820	0.3	827.74	6.2	9,932
172,243.560 8/30/24	FNMA PL #AL8130 6.500% 2/01/46 CUSIP: 3138ETA89	200,556.13	179,355.50 104.1290	0.3	932.98	6.2	11,195
177,225.080 8/30/24	FNMA PL #AL8515 6.564% 1/01/49 CUSIP: 3138ETN93	211,340.89	185,467.82 104.6510	0.3	974.79	6.3	11,633
73,981.090 8/30/24	FNMA PL #AL9705 6.944% 1/01/49 CUSIP: 3138ERYB0	87,528.88	77,784.46 105.1410	0.1	447.52	6.6	5,137
310,328.320 8/30/24	FNMA PL #AL9895 7.000% 1/01/40 CUSIP: 3138ER7H7	363,642.55	322,850.07 104.0350	0.5	1,810.23	6.7	21,722
925,013.130 8/30/24	FNMA PL #BE8357 4.500% 4/01/48 CUSIP: 3140FUJB5	893,793.93	914,218.23 98.8330	1.5	3,468.80	4.5	41,625
196,447.570 8/30/24	FNMA PL #BM1294 7.000% 12/01/38 CUSIP: 3140J5NL9	230,703.12	204,641.40 104.1710	0.3	1,145.94	6.7	13,751
241,178.670 8/30/24	FNMA PL #BM1505 6.500% 9/01/40 CUSIP: 3140J5U72	251,278.03	248,881.92 103.1940	0.4	1,306.38	6.3	15,676
369,408.640 8/30/24	FNMA PL #BM1537 6.404% 4/01/51 CUSIP: 3140J5V71	430,591.96	383,143.25 103.7180	0.6	1,983.92	6.2	23,656
441,454.560 8/30/24	FNMA PL #BM1876 5.161% 9/01/44 CUSIP: 3140J6CN5	501,050.93	449,180.01 101.7500	0.8	1,898.14	5.1	22,783
621,276.850 8/30/24	FNMA PL #BM4122 7.462% 1/01/40 CUSIP: 3140J8SL8	675,250.28	665,170.06 107.0650	1.1	3,866.56	7.0	46,359
86,168.950 8/30/24	FNMA PL #BM4912 6.000% 7/01/39 CUSIP: 3140J9N64	98,232.59	90,473.95 104.9960	0.1	430.84	5.7	5,170
383,497.870 8/30/24	FNMA PL #BM5506 5.000% 2/01/49 CUSIP: 3140JADL9	448,932.20	395,052.66 103.0130	0.7	1,597.91	4.8	19,174

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
1,044,440.690 8/30/24	FNMA PL #BM7094 6.812% 1/01/42 CUSIP: 3140JB3C8	1,102,348.19	1,100,548.04 105.3720	1.8	5,964.58	6.5	71,147
596,627.030 8/30/24	FNMA PL #DA8372 6.000% 3/01/54 CUSIP: 3140YWJS3	593,084.56	608,529.74 101.9950	1.0	2,983.14	5.9	35,797
478,745.450 8/30/24	FNMA PL #FM1735 6.500% 10/01/38 CUSIP: 3140X44V5	576,738.66	510,218.18 106.5740	0.8	2,593.21	6.1	31,118
1,047,690.910 8/30/24	FNMA PL #FM3073 8.500% 12/01/37 CUSIP: 3140X6MX6	1,117,755.23	1,113,391.61 106.2710	1.8	7,421.14	8.0	89,053
333,435.410 8/30/24	FNMA PL #FM4395 6.000% 7/01/41 CUSIP: 3140X73D9	396,996.52	350,010.48 104.9710	0.6	1,667.18	5.7	20,006
323,996.240 8/30/24	FNMA PL #FM5437 6.500% 6/01/40 CUSIP: 3140X9BF1	389,301.77	335,873.94 103.6660	0.6	1,754.98	6.3	21,059
682,429.270 8/30/24	FNMA PL #FS4171 7.000% 1/01/40 CUSIP: 3140XKT59	722,841.88	724,739.88 106.2000	1.2	3,980.84	6.6	47,770
723,884.840 8/30/24	FNMA PL #FS4773 7.000% 1/01/40 CUSIP: 3140XLJT6	774,896.10	779,312.70 107.6570	1.3	4,222.66	6.5	50,671
849,078.240 8/30/24	FNMA PL #FS7315 7.500% 11/01/38 CUSIP: 3140XPDV8	905,329.67	913,557.24 107.5940	1.5	5,306.74	7.0	63,680
374,860.960 8/30/24	FNMA PL #FS7702 7.000% 1/01/40 CUSIP: 3140XPRY7	389,445.39	398,121.08 106.2050	0.7	2,186.69	6.6	26,240
576,906.790 8/30/24	FNMA PL #MA3151 3.000% 10/01/37 CUSIP: 31418CQD9	567,171.48	539,863.61 93.5790	0.9	1,442.27	3.2	17,307
321,192.480 8/30/24	FNMA PL #190371 6.500% 7/01/36 CUSIP: 31368HMU4	334,542.03	333,577.66 103.8560	0.5	1,739.79	6.3	20,877
32,776.700 8/30/24	FNMA PL #254652 6.000% 1/01/33 CUSIP: 31371KZR5	37,140.10	33,170.68 101.2020	0.1	163.88	5.9	1,966
3,405.530 8/30/24	FNMA PL #256469 7.000% 9/01/26 CUSIP: 31371M2A4	3,858.90	3,533.85 103.7680	0.0	19.85	6.8	238
31,899.410 8/30/24	FNMA PL #256821 6.500% 7/01/27 CUSIP: 31371NG66	34,678.17	32,844.59 102.9630	0.1	172.79	6.3	2,073

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642,356.180 8/30/24	FNMA PL #310021 6.500% 8/01/36 CUSIP: 31374CLA2	685,915.96	684,565.40 106.5710	1.1	3,479.43	6.1	41,753
232,634.680 8/30/24	FNMA PL #555528 6.000% 4/01/33 CUSIP: 31385XD95	269,856.22	241,767.92 103.9260	0.4	1,163.17	5.8	13,958
18,032.850 8/30/24	FNMA PL #556041 8.000% 11/01/30 CUSIP: 31385XWA1	20,253.15	18,223.46 101.0570	0.0	120.22	7.9	1,442
32,863.800 8/30/24	FNMA PL #578427 8.500% 3/01/31 CUSIP: 31387ASQ9	37,300.41	33,673.89 102.4650	0.1	232.79	8.3	2,793
1,181.650 8/30/24	FNMA PL #583932 8.000% 7/01/30 CUSIP: 31387GVZ2	1,406.89	1,177.59 99.6560	0.0	7.93	8.0	94
606.510 8/30/24	FNMA PL #595476 8.000% 10/01/27 CUSIP: 31387VQ51	680.47	604.54 99.6750	0.0	4.04	8.0	48
7,327.550 8/30/24	FNMA PL #602947 8.000% 7/01/30 CUSIP: 31388EZL3	8,170.21	7,304.32 99.6830	0.0	48.53	8.0	586
128,991.980 8/30/24	FNMA PL #630992 7.000% 9/01/31 CUSIP: 31389N7D1	154,244.53	133,852.40 103.7680	0.2	752.38	6.8	9,029
2,362.660 8/30/24	FNMA PL #655151 7.000% 8/01/32 CUSIP: 31390SZQ7	2,679.40	2,356.38 99.7340	0.0	14.03	7.0	165
25,183.220 8/30/24	FNMA PL #661166 7.500% 6/01/32 CUSIP: 31391AQT9	29,244.02	25,201.86 100.0740	0.0	157.36	7.5	1,888
1,922.060 8/30/24	FNMA PL #724353 7.000% 10/01/32 CUSIP: 31402BWN0	2,162.32	1,916.24 99.6970	0.0	11.21	7.0	134
17,506.590 8/30/24	FNMA PL #725851 7.000% 7/01/34 CUSIP: 31402DL81	20,149.86	17,669.58 100.9310	0.0	102.12	6.9	1,225
55,446.620 8/30/24	FNMA PL #735929 8.000% 8/01/32 CUSIP: 31402RSS9	64,456.71	58,869.89 106.1740	0.1	369.64	7.5	4,435
431,594.360 8/30/24	FNMA PL #745319 7.500% 6/01/34 CUSIP: 31403DAU3	451,285.85	444,788.20 103.0570	0.7	2,697.46	7.3	32,369
6,389.290 8/30/24	FNMA PL #745352 9.000% 5/01/31 CUSIP: 31403DBV0	7,253.84	6,377.66 99.8180	0.0	47.92	9.0	575

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
60,904.840 8/30/24	FNMA PL #745421 8.500% 11/01/32 CUSIP: 31403DD22	72,292.86	63,708.29 104.6030	0.1	431.42	8.1	5,176
84,994.360 8/30/24	FNMA PL #769214 6.500% 1/01/34 CUSIP: 31404HSB6	88,022.28	85,268.89 100.3230	0.1	460.39	6.5	5,524
207,130.920 8/30/24	FNMA PL #793201 6.000% 7/01/34 CUSIP: 31405MGJ0	231,468.80	209,833.98 101.3050	0.3	1,035.65	5.9	12,427
16,481.950 8/30/24	FNMA PL #796490 6.000% 8/01/34 CUSIP: 31405Q2X5	17,851.97	16,412.23 99.5770	0.0	82.40	6.0	988
13,191.130 8/30/24	FNMA PL #801374 7.500% 2/01/32 CUSIP: 31405WJT3	15,161.56	13,155.25 99.7280	0.0	82.44	7.5	989
88,973.380 8/30/24	FNMA PL #849182 7.000% 1/01/36 CUSIP: 31408EM74	100,873.58	89,270.55 100.3340	0.1	519.02	7.0	6,228
87,407.470 8/30/24	FNMA PL #889665 6.000% 8/01/37 CUSIP: 31410KMN1	104,288.04	91,783.09 105.0060	0.1	437.04	5.7	5,244
55,570.600 8/30/24	FNMA PL #889975 7.000% 6/01/37 CUSIP: 31410KXC3	65,521.22	57,215.49 102.9600	0.1	324.03	6.8	3,889
191,435.350 8/30/24	FNMA PL #891346 6.500% 3/01/36 CUSIP: 31410MHX1	216,082.68	195,043.91 101.8850	0.3	1,036.94	6.4	12,443
63,595.750 8/30/24	FNMA PL #905213 8.000% 11/01/36 CUSIP: 31411DVE6	74,248.03	66,654.71 104.8100	0.1	423.97	7.6	5,087
47,396.420 8/30/24	FNMA PL #930296 7.000% 12/01/38 CUSIP: 31412NRR9	53,884.73	48,972.82 103.3260	0.1	276.44	6.8	3,317
61,463.670 8/30/24	FNMA PL #946581 6.000% 9/01/37 CUSIP: 31413JCS1	70,471.93	64,088.78 104.2710	0.1	307.31	5.8	3,687
160,236.880 8/30/24	FNMA PL #990333 8.000% 11/01/30 CUSIP: 31415VEE1	187,977.89	166,218.52 103.7330	0.3	1,068.29	7.7	12,818
14,841.670 8/30/24	FNMA PL #995092 6.500% 12/01/37 CUSIP: 31416BNH7	16,455.75	15,383.24 103.6490	0.0	80.39	6.3	964
584,126.040 8/30/24	FNMA SER T1 CMO 7.500% 10/25/40 CUSIP: 31358S4W8	647,545.61	587,181.02 100.5230	1.0	3,650.81	7.5	43,809

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
237,459.040 8/30/24	FNMA SER T1 CMO 7.500% 11/25/31 CUSIP: 31392A7C6	269,603.46	247,496.43 104.2270	0.4	1,484.12	7.2	17,809
20,503.080 8/30/24	FNMA SER T10 CMO 7.500% 12/25/41 CUSIP: 3139216B9	24,215.18	20,900.02 101.9360	0.0	128.14	7.4	1,537
343,300.800 8/30/24	FNMA SER T12 CMO 7.500% 5/25/42 CUSIP: 31392D7G1	357,783.80	360,833.17 105.1070	0.6	2,145.63	7.1	25,747
847,790.630 8/30/24	FNMA SER T18 CMO 7.500% 8/25/42 CUSIP: 31392GFR1	895,050.23	911,586.87 107.5250	1.5	5,298.69	7.0	63,584
345,230.810 8/30/24	FNMA SER T18-CMO 7.000% 8/25/42 CUSIP: 31392GFQ3	393,376.86	366,780.12 106.2420	0.6	2,013.85	6.6	24,166
1,437,123.750 8/30/24	FNMA SER T3 CMO 7.500% 2/25/44 CUSIP: 31393YU86	1,527,972.19	1,477,722.50 102.8250	2.4	8,982.02	7.3	107,784
340,653.510 8/30/24	FNMA SER W1 CMO 6.500% 12/25/43 CUSIP: 31393U4N0	368,331.58	350,130.49 102.7820	0.6	1,845.21	6.3	22,142
375,342.330 8/30/24	FNMA SER W10 CMO 5.700% 8/25/42 CUSIP: 31392ES84	410,765.27	370,196.39 98.6290	0.6	1,782.88	5.8	21,394
121,278.110 8/30/24	FNMA SER W3 CMO 7.000% 9/25/41 CUSIP: 3139216F0	137,199.19	121,182.30 99.9210	0.2	944.97	7.0	8,489
703,376.360 8/30/24	FNMA SER W8 CMO 6.000% 6/25/44 CUSIP: 31394ALH7	714,806.23	723,317.08 102.8350	1.2	3,516.88	5.8	42,202
100,306.040 8/30/24	FNMA SER 102 CMO 7.000% 9/25/50 CUSIP: 31398NAT1	112,499.48	108,757.83 108.4260	0.2	585.12	6.5	7,021
24,933.550 8/30/24	FNMA SER 108 CMO 7.98201% 11/25/37 CUSIP: 31396XT20	28,733.70	26,265.50 105.3420	0.0	181.45	7.6	1,990
233,095.140 8/30/24	FNMA SER 121 CMO 7.000% 11/25/42 CUSIP: 3136A9XP8	272,635.46	248,654.24 106.6750	0.4	1,359.70	6.6	16,316
121,176.330 8/30/24	FNMA SER 130 CMO 6.000% 12/25/41 CUSIP: 3136A2B85	138,138.61	127,311.49 105.0630	0.2	605.85	5.7	7,270
359,338.740 8/30/24	FNMA SER 14 CMO 6.000% 6/25/48 CUSIP: 3136BPE98	359,226.45	362,037.37 100.7510	0.6	1,796.69	6.0	21,560

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333,373.770 8/30/24	FNMA SER 14 CMO 7.000% 1/25/42 CUSIP: 31392CAV6	351,709.34	341,564.76 102.4570	0.6	1,944.68	6.8	23,336
177,058.790 8/30/24	FNMA SER 153 CMO 7.000% 7/25/42 CUSIP: 3136ABDT7	206,920.37	194,428.26 109.8100	0.3	1,033.03	6.4	12,394
27,204.250 8/30/24	FNMA SER 16 CMO 6.500% 3/25/35 CUSIP: 31398MRZ1	29,652.63	28,438.78 104.5380	0.0	147.36	6.2	1,768
120,798.480 8/30/24	FNMA SER 16 CMO V- 6.13347% 3/25/40 CUSIP: 31398MRV0	135,898.29	123,451.21 102.1960	0.2	619.58	6.0	7,409
941,583.690 8/30/24	FNMA SER 20 CMO 5.500% 3/25/46 CUSIP: 3136BRZ26	940,995.20	952,204.75 101.1280	1.6	4,315.59	5.4	51,787
48,283.610 8/30/24	FNMA SER 21 CMO 6.500% 4/25/32 CUSIP: 31392CPT5	55,416.01	50,398.91 104.3810	0.1	261.67	6.2	3,138
300,516.470 8/30/24	FNMA SER 23 CMO 5.500% 12/25/50 CUSIP: 3136BFRD7	361,183.21	309,021.09 102.8300	0.5	1,377.38	5.3	16,528
76,067.670 8/30/24	FNMA SER 28 CMO 6.500% 5/25/42 CUSIP: 3136AC5V9	89,307.67	81,077.49 106.5860	0.1	411.96	6.1	4,944
140,571.840 8/30/24	FNMA SER 3 CMO 6.000% 2/25/48 CUSIP: 3136B0UC8	160,427.64	149,169.21 106.1160	0.3	702.86	5.7	8,434
556,363.940 8/30/24	FNMA SER 34 CMO 6.000% 4/25/43 CUSIP: 31393CEY5	558,798.05	561,910.89 100.9970	0.9	2,781.82	5.9	33,381
494,863.950 8/30/24	FNMA SER 42 CMO 5.500% 6/25/51 CUSIP: 3136BSHF5	494,863.95	499,995.69 101.0370	0.8	2,268.13	5.4	27,217
9,926.350 8/30/24	FNMA SER 46 CMO 7.500% 11/25/26 CUSIP: 31359KF85	11,446.16	9,947.39 100.2120	0.0	62.02	7.5	744
29,262.350 8/30/24	FNMA SER 46 CMO 7.500% 12/25/30 CUSIP: 31358SM40	34,547.87	30,820.57 105.3250	0.0	182.73	7.1	2,194
29,753.680 8/30/24	FNMA SER 47 CMO 7.000% 7/25/39 CUSIP: 31396QHD4	33,205.30	30,868.25 103.7460	0.0	173.46	6.8	2,082
187,915.780 8/30/24	FNMA SER 6 CMO 6.500% 9/25/30 CUSIP: 31359SBZ2	211,843.23	190,604.85 101.4310	0.3	1,017.86	6.4	12,214

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591,077.230 8/30/24	FNMA SER 66 CMO 6.500% 8/25/42 CUSIP: 31392ET83	639,505.44	606,131.97 102.5470	1.0	3,201.67	6.3	38,420
501,323.190 8/30/24	FNMA SER 71 CMO 6.500% 8/25/36 CUSIP: 31396KTJ1	509,939.69	513,189.51 102.3670	0.8	2,715.50	6.3	32,586
44,090.320 8/30/24	FNMA SER 74 CMO 7.500% 10/20/27 CUSIP: 31359QV76	51,755.14	44,760.05 101.5190	0.1	275.68	7.4	3,306
224,185.850 8/30/24	FNMA SER 79 CMO 5.000% 8/25/37 CUSIP: 31396XDJ0	229,791.75	230,158.16 102.6640	0.4	934.11	4.9	11,209
440,129.350 8/30/24	FNMA 12 CMO V-M 5.90835% 3/25/60 CUSIP: 3136B8E39	450,307.33	459,323.39 104.3610	0.8	2,172.98	5.7	26,004
254,433.770 8/30/24	GNMA II PL #CN5240 6.000% 8/20/62 CUSIP: 3617F4ZD8	263,338.94	255,980.73 100.6080	0.4	1,272.17	6.0	15,266
282,095.080 8/30/24	GNMA II PL #CP4961 5.500% 8/20/62 CUSIP: 3617FUQN8	292,232.88	282,357.43 100.0930	0.5	1,292.94	5.5	15,515
304,054.630 8/30/24	GNMA II PL #CP4997 5.500% 8/20/62 CUSIP: 3617FURS6	314,981.60	304,337.40 100.0930	0.5	1,393.58	5.5	16,723
326,545.130 8/30/24	GNMA II PL #CP5023 6.000% 8/20/62 CUSIP: 3617FUSL0	333,024.98	329,088.92 100.7790	0.5	1,632.73	5.9	19,592
517,216.610 8/30/24	GNMA II PL #CP8747 5.500% 8/20/62 CUSIP: 3617FYWG8	517,863.13	517,004.55 99.9590	0.9	2,370.58	5.5	28,446
94,332.120 8/30/24	GNMA II PL #MA0324 6.500% 11/20/39 CUSIP: 36179MLD0	108,393.49	97,530.92 103.3910	0.2	510.88	6.3	6,131
46,318.470 8/30/24	GNMA II PL #MA0789 6.500% 12/20/38 CUSIP: 36179M2W9	53,222.84	48,663.11 105.0620	0.1	250.89	6.2	3,010
149,063.880 8/30/24	GNMA II PL #MA1454 6.500% 11/20/39 CUSIP: 36179NTK4	167,557.14	155,071.15 104.0300	0.3	807.37	6.3	9,689
76,941.390 8/30/24	GNMA II PL #MA4656 5.500% 8/20/47 CUSIP: 36179TE50	82,447.50	77,452.28 100.6640	0.1	352.66	5.5	4,231
88,061.260 8/30/24	GNMA II PL #MA4905 6.000% 12/20/47 CUSIP: 36179TNW1	98,133.26	92,170.20 104.6660	0.1	440.31	5.7	5,283

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3,664.170 8/30/24	GNMA II PL #002270 8.000% 8/20/26 CUSIP: 36202CQX4	4,138.23	3,699.02 100.9510	0.0	24.41	7.9	293
16,431.200 8/30/24	GNMA II PL #002615 6.500% 7/20/28 CUSIP: 36202C3Y7	19,121.74	16,789.56 102.1810	0.0	89.00	6.4	1,068
46,627.320 8/30/24	GNMA II PL #002839 7.500% 11/20/29 CUSIP: 36202DEL1	56,185.93	48,353.46 103.7020	0.1	291.44	7.2	3,497
12,417.400 8/30/24	GNMA II PL #002972 7.500% 9/20/30 CUSIP: 36202DJR3	13,954.03	13,100.48 105.5010	0.0	77.61	7.1	931
6,820.020 8/30/24	GNMA II PL #003881 7.000% 7/20/36 CUSIP: 36202EJ26	7,638.42	7,083.75 103.8670	0.0	39.77	6.7	477
342,019.420 8/30/24	GNMA II PL #004006 6.000% 7/20/37 CUSIP: 36202ENX3	404,437.97	365,594.82 106.8930	0.6	1,710.10	5.6	20,521
156,676.080 8/30/24	GNMA II PL #004040 6.500% 10/20/37 CUSIP: 36202EPZ6	180,301.32	165,456.21 105.6040	0.3	848.63	6.2	10,183
159,096.630 8/30/24	GNMA II PL #004245 6.000% 9/20/38 CUSIP: 36202EWE5	177,939.98	170,753.64 107.3270	0.3	795.49	5.6	9,545
16,718.010 8/30/24	GNMA II PL #004262 7.000% 10/20/38 CUSIP: 36202EWX3	18,243.56	16,940.53 101.3310	0.0	97.51	6.9	1,170
28,051.700 8/30/24	GNMA II PL #004640 6.500% 2/20/40 CUSIP: 36202FEM4	32,767.88	29,054.83 103.5760	0.0	151.95	6.3	1,823
11,281.900 8/30/24	GNMA II PL #004839 7.000% 12/20/38 CUSIP: 36202FLU8	13,027.05	11,531.79 102.2150	0.0	65.67	6.8	789
21,885.880 8/30/24	GNMA II PL #004840 7.500% 9/20/37 CUSIP: 36202FLV6	24,737.41	22,426.90 102.4720	0.0	136.70	7.3	1,641
10,150.330 8/30/24	GNMA II PL #005034 7.000% 8/20/38 CUSIP: 36202FSX5	11,438.13	10,382.67 102.2890	0.0	59.23	6.8	710
1,977.520 8/30/24	GNMA II PL #005069 7.500% 2/20/33 CUSIP: 36202FT22	2,264.25	1,972.71 99.7570	0.0	12.38	7.5	148
3,941.700 8/30/24	GNMA II PL #440226 6.580% 1/20/28 CUSIP: 36207SA37	4,486.15	3,930.70 99.7210	0.0	21.61	6.6	259

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14,961.450 8/30/24	GNMA II PL #500401 7.200% 10/20/29 CUSIP: 36210R3J7	16,139.67	14,894.87 99.5550	0.0	89.78	7.2	1,077
5,550.680 8/30/24	GNMA II PL #500479 6.250% 12/20/29 CUSIP: 36210R6Q8	5,901.06	5,576.44 100.4640	0.0	28.91	6.2	346
21,033.900 8/30/24	GNMA II PL #537375 7.600% 10/20/30 CUSIP: 36212L6L0	23,321.32	20,942.61 99.5660	0.0	133.16	7.6	1,598
9,377.920 8/30/24	GNMA II PL #781666 8.000% 10/20/27 CUSIP: 36225BZ76	11,147.99	9,579.73 102.1520	0.0	62.49	7.8	750
239,403.080 8/30/24	GNMA II PL #784033 6.000% 4/20/44 CUSIP: 3622A2PS5	259,451.19	249,771.63 104.3310	0.4	1,197.00	5.8	14,364
753,465.980 8/30/24	GNMA PL #380915 6.000% 9/15/38 CUSIP: 3622ACJV3	790,197.45	773,809.56 102.7000	1.3	3,767.33	5.8	45,207
4,360.770 8/30/24	GNMA PL #433145 7.500% 8/15/26 CUSIP: 36207JES8	5,061.21	4,371.72 100.2510	0.0	27.22	7.5	327
126,659.350 8/30/24	GNMA PL #455985 6.250% 9/15/27 CUSIP: 36208NRE5	146,766.51	127,377.51 100.5670	0.2	659.69	6.2	7,916
51,330.490 8/30/24	GNMA PL #455990 7.000% 1/15/29 CUSIP: 36208NRK1	56,303.12	52,723.09 102.7130	0.1	299.42	6.8	3,593
27,760.140 8/30/24	GNMA PL #460559 6.500% 4/15/28 CUSIP: 36208TTQ3	31,230.14	28,117.14 101.2860	0.0	150.37	6.4	1,804
45,864.120 8/30/24	GNMA PL #502952 6.500% 2/15/29 CUSIP: 36210UWM1	51,425.12	47,130.89 102.7620	0.1	248.42	6.3	2,981
244,366.560 8/30/24	GNMA PL #617446 6.000% 3/15/37 CUSIP: 36290T5F2	272,468.71	255,710.06 104.6420	0.4	1,221.83	5.7	14,661
121,128.750 8/30/24	GNMA PL #646015 6.000% 8/15/37 CUSIP: 36292DVG4	123,854.16	124,964.90 103.1670	0.2	605.64	5.8	7,267
121,537.560 8/30/24	GNMA PL #651825 6.000% 5/15/36 CUSIP: 36292LD68	139,654.24	126,616.61 104.1790	0.2	607.71	5.8	7,292
54,515.200 8/30/24	GNMA PL #781339 8.000% 9/15/31 CUSIP: 36225BPY8	63,791.31	58,733.59 107.7380	0.1	363.44	7.4	4,361

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
53,770.660 8/30/24	GNMA PL #782050 8.000% 2/15/31 CUSIP: 36241KH35	61,705.76	55,412.28 103.0530	0.1	358.33	7.8	4,301
15,285.660 8/30/24	GNMA PL #782212 7.500% 10/15/37 CUSIP: 36241KN53	17,461.13	16,287.94 106.5570	0.0	95.45	7.0	1,146
249,288.150 8/30/24	GNMA PL #782365 6.000% 7/15/38 CUSIP: 36241KTW8	257,701.62	260,097.28 104.3360	0.4	1,246.44	5.8	14,957
69,474.420 8/30/24	GNMA PL #783047 6.450% 11/15/31 CUSIP: 36241LL46	79,244.27	72,955.09 105.0100	0.1	373.43	6.1	4,481
369,833.720 8/30/24	GNMA PL #784065 6.500% 2/15/39 CUSIP: 3622A2QS4	447,133.86	398,395.98 107.7230	0.7	2,003.25	6.0	24,039
263,464.060 8/30/24	GNMA PL #784143 6.000% 12/15/40 CUSIP: 3622A2S86	289,563.48	280,167.68 106.3400	0.5	1,317.32	5.6	15,807
713,556.970 8/30/24	GNMA PL #786284 5.000% 2/15/41 CUSIP: 3622AB2R2	747,896.90	720,828.12 101.0190	1.2	2,973.15	4.9	35,677
625,940.370 8/30/24	GNMA PL #787363 7.000% 3/15/39 CUSIP: 3622ADB80	658,454.50	665,850.33 106.3760	1.1	3,651.32	6.6	43,815
73,983.080 8/30/24	GNMA SER 10 CMO 6.344% 7/20/39 CUSIP: 38379JEP2	87,022.59	76,774.46 103.7730	0.1	400.96	6.1	4,693
325,092.320 8/30/24	GNMA SER 118 CMO 5.500% 7/20/51 CUSIP: 38382U2H3	387,266.22	333,681.26 102.6420	0.5	1,490.01	5.4	17,880
1,152,739.480 8/30/24	GNMA SER 130 CMO 5.500% 7/20/51 CUSIP: 38382WKZ9	1,222,263.38	1,196,889.40 103.8300	2.0	5,283.41	5.3	63,400
457,269.920 8/30/24	GNMA SER 152 CMO 5.500% 9/20/59 CUSIP: 38384DF44	454,983.57	458,061.00 100.1730	0.8	2,095.82	5.5	25,149
93,935.640 8/30/24	GNMA SER 23 CMO 6.500% 10/20/48 CUSIP: 38381RPL7	108,260.81	100,773.22 107.2790	0.2	508.75	6.1	6,105
83,551.610 8/30/24	GNMA SER 31 CMO V- 6.711% 7/20/40 CUSIP: 38380CZG1	96,058.25	88,064.23 105.4010	0.1	467.90	6.4	5,607
561,635.200 8/30/24	GNMA SER 33 CMO 6.500% 7/20/36 CUSIP: 38374DEC9	633,399.49	582,853.78 103.7780	1.0	3,042.14	6.3	36,506

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
178,401.550 8/30/24	GNMA SER 36 CMO 6.000% 3/20/48 CUSIP: 38380VQ87	203,154.76	182,954.36 102.5520	0.3	892.01	5.8	10,704
187,243.180 8/30/24	GNMA SER 44 CMO V- 6.670% 9/20/36 CUSIP: 38378JQN5	213,701.69	194,953.85 104.1180	0.3	1,056.18	6.4	12,489
123,923.090 8/30/24	GNMA SER 49 CMO V- 6.189% 6/20/41 CUSIP: 38379LTR7	145,764.57	129,727.65 104.6840	0.2	651.06	5.9	7,669
48,118.330 8/30/24	GNMA SER 56 CMO V- 6.810% 10/20/38 CUSIP: 38379BDE5	55,426.31	48,552.36 100.9020	0.1	277.95	6.8	3,276
80,704.870 8/30/24	GNMA SER 69 CMO V- 7.200% 11/20/34 CUSIP: 38379BF86	94,185.11	85,137.18 105.4920	0.1	497.55	6.8	5,810
1,270,594.780 8/30/24	GNMA SER 7 CMO 5.500% 1/20/53 CUSIP: 38383VGV4	1,276,153.64	1,278,472.47 100.6200	2.1	5,823.56	5.5	69,882
193,369.700 8/30/24	GNMA SER 80 CMO V- 7.000% 6/20/45 CUSIP: 38379NAS1	203,623.64	204,556.14 105.7850	0.3	1,125.42	6.6	13,535
296,828.490 8/30/24	GNMA SER 83 CMO 5.500% 5/20/51 CUSIP: 38382QRG7	353,596.92	306,855.36 103.3780	0.5	1,360.46	5.3	16,325
231,610.810 8/30/24	GNMA SER 83 CMO 5.500% 5/20/51 CUSIP: 38382QRJ1	272,396.04	241,912.86 104.4480	0.4	1,061.55	5.3	12,738
231,610.800 8/30/24	GNMA SER 83 CMO 5.500% 5/20/51 CUSIP: 38382QRK8	271,563.67	242,788.34 104.8260	0.4	1,061.55	5.3	12,738
115,308.620 8/30/24	GNMA SER 84 CMO V- 6.317% 6/20/41 CUSIP: 38380FJF4	127,755.38	119,572.73 103.6980	0.2	624.95	6.1	7,284
269,271.620 8/30/24	GNMA SER 86 CMO V- 4.797% 5/20/51 CUSIP: 38382QPX2	315,047.79	268,824.63 99.8340	0.4	1,080.64	4.8	12,916
447,484.670 8/30/24	GNMA SER 91 CMO 7.000% 7/20/48 CUSIP: 38380XVQ7	488,685.47	469,290.60 104.8730	0.8	2,610.32	6.7	31,323
194,271.110 8/30/24	GNMA 138 CMO V-M 7.766% 1/20/39 CUSIP: 38379QNH4	235,693.89	209,490.31 107.8340	0.3	1,259.24	7.2	15,087
278,800.020 8/30/24	GNMA 160 CMO V-M 7.288% 10/20/44 CUSIP: 38379GYC5	286,379.90	292,296.73 104.8410	0.5	1,692.24	6.9	20,318

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
680,401.040 8/30/24	GNMA 165 CMO V-M 7.022% 1/20/39 CUSIP: 38379FG45	718,673.60	731,227.00 107.4700	1.2	3,982.48	6.5	47,777
740,260.360 8/30/24	GNMA 186 CMO V-M 6.958% 11/20/37 CUSIP: 38378PUK2	772,244.12	784,490.92 105.9750	1.3	4,300.14	6.6	51,507
	TOTAL U.S. GOVERNMENT AGENCIES	**61,945,216.88**	**59,796,962.45**	**99.2**	**302,592.57**	**6.1**	**3,635,862**
	CORPORATE & FOREIGN BONDS						
232,432.810 8/30/24	VENDEE MORTGAGE CM 6.750% 2/15/26 CUSIP: 92260MAH6	243,601.62	235,082.54 101.1400	0.4	1,307.42	6.7	15,689
69,176.320 8/30/24	VENDEE MORTGAGE CM 7.000% 3/15/28 CUSIP: 911760LH7	71,415.57	69,751.18 100.8310	0.1	403.48	6.9	4,842
	TOTAL CORPORATE & FOREIGN BONDS	**315,017.19**	**304,833.72**	**0.5**	**1,710.90**	**6.7**	**20,531**
TOTAL FIXED INCOME		**62,260,234.07**	**60,101,796.17**	**99.7**	**304,303.47**	**6.1**	**3,656,394**
TOTAL INVESTMENT PORTFOLIO		**62,446,768.52**	**60,288,330.62**	**100.0**	**307,253.55**	**6.1**	**3,670,828**
	ENDING ACCRUAL FOR PERIOD		307,253.55				
TOTAL VALUE			**60,595,584.17**				

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
CASH & CASH EQUIVALENTS							
	MONEY MARKET FUNDS						
1,735,060.180 3/08/12	WILMINGTON US TREASURY MMKT CL SLCT CUSIP: 97181C514	1,735,060.18	1,735,060.18 1.0000	1.3	9,207.58	5.0	87,375
	TOTAL MONEY MARKET FUNDS	**1,735,060.18**	**1,735,060.18**	**1.3**	**9,207.58**	**5.0**	**87,375**
TOTAL CASH & CASH EQUIVALENTS		**1,735,060.18**	**1,735,060.18**	**1.3**	**9,207.58**	**5.0**	**87,375**
EQUITIES							
	COMMON EQUITY SECURITIES						
	MATERIALS						
21,105.000 8/30/24	AMCOR PLC CUSIP: G0250X107	230,019.74	241,441.20 11.4400	0.2	0.00	4.4	10,552
3,481.000 8/30/24	BERRY GLOBAL GROUP, INC. CUSIP: 08579W103	185,910.79	239,701.66 68.8600	0.2	0.00	1.6	3,829
2,516.000 8/30/24	CF INDUSTRIES HOLDINGS INC CUSIP: 125269100	204,338.95	209,054.44 83.0900	0.2	0.00	2.4	5,032
3,936.000 8/30/24	COMMERCIAL METALS COMPANY CUSIP: 201723103	170,579.15	210,930.24 53.5900	0.2	0.00	1.3	2,833
2,122.000 8/30/24	EASTMAN CHEMICAL COMPANY COM CUSIP: 277432100	158,617.06	217,229.14 102.3700	0.2	0.00	3.2	6,875
2,417.000 8/30/24	LOUISIANA PAC CORP CUSIP: 546347105	206,940.88	234,569.85 97.0500	0.2	628.42	1.1	2,513
2,016.000 8/30/24	LYONDELLBASELL INDUSTRIES NV CL A CUSIP: N53745100	166,680.19	198,979.20 98.7000	0.1	2,701.44	5.4	10,805
1,243.000 8/30/24	NUCOR CORP COMMON CUSIP: 670346105	131,639.76	188,824.13 151.9100	0.1	0.00	1.4	2,684
1,142.000 8/30/24	PACKAGING CORP OF AMER COM CUSIP: 695156109	131,026.64	239,294.68 209.5400	0.2	0.00	2.4	5,710

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
694.000 8/30/24	RELIANCE INC CUSIP: 759509102	86,085.10	198,935.10 286.6500	0.1	0.00	1.5	3,053
4,101.000 8/30/24	SONOCO PRODUCTS CO COM CUSIP: 835495102	227,080.28	231,993.57 56.5700	0.2	2,132.52	3.7	8,530
1,746.000 8/30/24	STEEL DYNAMICS INC CUSIP: 858119100	101,407.02	208,664.46 119.5100	0.2	0.00	1.5	3,212
1,365.000 8/30/24	WESTLAKE CORP CUSIP: 960413102	119,890.83	198,525.60 145.4400	0.1	716.63	1.4	2,866
	TOTAL MATERIALS	**2,120,216.39**	**2,818,143.27**	**2.1**	**6,179.01**	**2.4**	**68,499**
	INDUSTRIALS						
12,199.000 8/30/24	AERCAP HOLDINGS NV CUSIP: N00985106	1,174,340.40	1,188,426.58 97.4200	0.9	3,049.75	1.0	12,199
3,521.000 8/30/24	AGCO CORP CUSIP: 001084102	301,966.04	320,551.84 91.0400	0.2	1,021.09	1.3	4,084
26,428.000 8/30/24	AMPHENOL CORP NEW CL A CUSIP: 032095101	1,675,701.37	1,782,568.60 67.4500	1.3	0.00	1.0	17,442
5,236.000 8/30/24	ARISTA NETWORKS INC CUSIP: 040413106	645,472.07	1,850,297.68 353.3800	1.4	0.00	0.0	0
3,528.000 8/30/24	ATKORE INC. CUSIP: 047649108	417,221.39	329,268.24 93.3300	0.3	0.00	1.4	4,515
2,669.000 8/30/24	BOISE CASCADE CO CUSIP: 09739D100	276,023.20	361,969.78 135.6200	0.3	0.00	0.6	2,241
12,167.000 8/30/24	BOOZ ALLEN HAMILTON HOLDING CL A CUSIP: 099502106	1,313,056.65	1,931,876.26 158.7800	1.5	0.00	1.3	24,820
1,264.000 8/30/24	BUILDERS FIRSTSOURCE CUSIP: 12008R107	126,882.40	219,936.00 174.0000	0.2	0.00	0.0	0
844.000 8/30/24	CARLISLE COMPANIES INC CUSIP: 142339100	135,472.74	357,687.20 423.8000	0.3	844.00	0.9	3,376
1,259.000 8/30/24	CUMMINS INC COM CUSIP: 231021106	149,269.39	393,878.15 312.8500	0.3	2,291.38	2.3	9,165

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
1,991.000 8/30/24	DOVER CORP COMMON CUSIP: 260003108	165,924.63	370,385.73 186.0300	0.3	1,025.37	1.1	4,101
3,441.000 8/30/24	EMERSON ELECTRIC CO CUSIP: 291011104	210,334.14	362,646.99 105.3900	0.3	1,806.53	2.0	7,226
2,636.000 8/30/24	JACOBS SOLUTIONS INC CUSIP: 46982L108	206,638.19	397,719.68 150.8800	0.3	0.00	0.8	3,057
6,498.000 8/30/24	KNIGHT-SWIFT TRANSPORTATION HOLDINGS CUSIP: 499049104	359,663.83	340,365.24 52.3800	0.3	0.00	1.2	4,158
11,289.000 8/30/24	LEIDOS HOLDINGS, INC CUSIP: 525327102	1,661,913.46	1,789,419.39 158.5100	1.3	0.00	1.0	17,159
2,987.000 8/30/24	LOCKHEED MARTIN CORPORATION COM CUSIP: 539830109	1,560,548.89	1,696,914.70 568.1000	1.3	0.00	2.2	37,636
5,011.000 8/30/24	MASCO CORP CUSIP: 574599106	204,684.42	398,675.16 79.5600	0.3	0.00	1.5	5,812
5,253.000 8/30/24	MUELLER INDS INC COM CUSIP: 624756102	205,097.02	381,945.63 72.7100	0.3	0.00	1.1	4,202
3,152.000 8/30/24	OSHKOSH CORPORATION CUSIP: 688239201	315,512.26	340,132.32 107.9100	0.3	0.00	1.7	5,799
1,161.000 8/30/24	OWENS CORNING INC CUSIP: 690742101	94,205.55	195,895.53 168.7300	0.1	0.00	1.4	2,786
595.000 8/30/24	PARKER HANNIFIN CORP CUSIP: 701094104	79,526.51	357,119.00 600.2000	0.3	969.85	1.1	3,879
18,677.000 8/30/24	PARSONS CORP CUSIP: 70202L102	1,714,627.20	1,782,906.42 95.4600	1.3	0.00	0.0	0
12,918.000 8/30/24	PAYCHEX INC COM CUSIP: 704326107	1,497,620.07	1,694,841.60 131.2000	1.3	0.00	3.0	50,638
2,519.000 8/30/24	RYDER SYS INC COM CUSIP: 783549108	224,846.96	365,859.56 145.2400	0.3	2,386.26	2.2	8,161
21,763.000 8/30/24	TAYLOR MORRISON HOME CORP CUSIP: 87724P106	1,261,325.58	1,465,302.79 67.3300	1.1	0.00	0.0	0

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
20,575.000 8/30/24	TEXTRON INC COM CUSIP: 883203101	1,955,343.77	1,876,440.00 91.2000	1.4	0.00	0.1	1,646
4,174.000 8/30/24	TIMKEN CO COM CUSIP: 887389104	337,705.02	352,828.22 84.5300	0.3	0.00	1.6	5,676
1,406.000 8/30/24	TRANSDIGM GROUP INC CUSIP: 893641100	1,397,149.38	1,930,733.26 1373.2100	1.5	0.00	0.0	0
3,448.000 8/30/24	TRINET GROUP INC CUSIP: 896288107	367,502.57	354,557.84 102.8300	0.3	0.00	1.0	3,448
1,715.000 8/30/24	UFP INDUSTRIES INC CUSIP: 90278Q108	153,631.20	208,664.05 121.6700	0.2	565.95	1.1	2,263
2,679.000 8/30/24	UNITED PARCEL SERVICE CL B CUSIP: 911312106	345,866.94	344,385.45 128.5500	0.3	0.00	5.1	17,467
2,855.000 8/30/24	3M CO CUSIP: 88579Y101	332,962.83	384,539.95 134.6900	0.3	1,998.50	2.1	7,994
	TOTAL INDUSTRIALS	**20,868,036.07**	**26,128,738.84**	**19.8**	**15,958.68**	**1.0**	**270,961**
	COMMUNICATION SERVICES						
1,388.000 8/30/24	ACUITY BRANDS HOLDING COMPANY INC CUSIP: 00508Y102	169,442.92	353,523.60 254.7000	0.3	0.00	0.2	832
10,068.000 8/30/24	ALPHABET INC CL A CUSIP: 02079K305	1,779,929.78	1,644,909.84 163.3800	1.3	0.00	0.5	8,054
3,274.000 8/30/24	META PLATFORMS, INC-A CUSIP: 30303M102	1,610,203.95	1,706,768.94 521.3100	1.3	0.00	0.4	6,548
2,273.000 8/30/24	T-MOBILE US INC CUSIP: 872590104	228,850.50	451,690.56 198.7200	0.3	1,477.45	1.3	5,909
9,140.000 8/30/24	VERIZON COMMUNICATIONS COM CUSIP: 92343V104	396,071.90	381,869.20 41.7800	0.3	0.00	6.4	24,312
	TOTAL COMMUNICATION SERVICES	**4,184,499.05**	**4,538,762.14**	**3.4**	**1,477.45**	**1.0**	**45,657**

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
	CONSUMER DISCRETIONARY						
8,426.000 8/30/24	ABERCROMBIE & FITCH CO CL A CUSIP: 002896207	940,457.35	1,243,424.82 147.5700	0.9	0.00	0.0	0
4,448.000 8/30/24	ALLISON TRANSMISSION HOLDINGS CUSIP: 01973R101	185,405.76	412,552.00 92.7500	0.3	0.00	1.1	4,448
3,302.000 8/30/24	AUTOLIV INC CUSIP: 052800109	247,392.42	338,355.94 102.4700	0.3	0.00	2.7	8,981
10,713.000 8/30/24	BORG WARNER INC COM CUSIP: 099724106	365,927.68	364,991.91 34.0700	0.3	0.00	1.3	4,713
8,164.000 8/30/24	D R HORTON INC CUSIP: 23331A109	965,854.49	1,541,036.64 188.7600	1.2	0.00	0.6	9,796
1,394.000 8/30/24	DECKERS OUTDOOR CORP CUSIP: 243537107	794,258.87	1,337,250.26 959.2900	1.0	0.00	0.0	0
5,896.000 8/30/24	DICKS SPORTING GOODS INC CUSIP: 253393102	910,712.29	1,397,116.16 236.9600	1.1	0.00	1.9	25,942
1,138.000 8/30/24	DILLARDS INC CLASS A COMMON CUSIP: 254067101	358,925.66	385,747.86 338.9700	0.3	0.00	0.3	1,138
5,451.000 8/30/24	GARMIN LIMITED CUSIP: H2906T109	964,291.63	999,113.79 183.2900	0.8	0.00	1.6	16,353
12,289.000 8/30/24	GENTEX CORP COM CUSIP: 371901109	285,567.47	385,014.37 31.3300	0.3	0.00	1.5	5,898
2,549.000 8/30/24	GENUINE PARTS INC CUSIP: 372460105	333,265.29	365,169.74 143.2600	0.3	0.00	2.8	10,196
14,553.000 8/30/24	H & R BLOCK COMMON CUSIP: 093671105	950,806.33	921,350.43 63.3100	0.7	0.00	2.4	21,829
16,368.000 8/30/24	KB HOME COM CUSIP: 48666K109	1,051,361.02	1,370,165.28 83.7100	1.0	0.00	1.2	16,368
2,828.000 8/30/24	LEAR CORPORATION CUSIP: 521865204	328,432.00	329,886.20 116.6500	0.3	0.00	2.6	8,710
13,343.000 8/30/24	LIGHT & WONDER INC CUSIP: 80874P109	1,365,097.15	1,465,328.26 109.8200	1.1	0.00	0.0	0

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ASSET STATEMENT

SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
7,454.000 8/30/24	MERITAGE HOMES CORP CUSIP: 59001A102	1,411,134.03	1,476,413.78 198.0700	1.1	0.00	1.3	18,784
10,884.000 8/30/24	PULTE GROUP INC CUSIP: 745867101	853,973.75	1,432,878.60 131.6500	1.1	0.00	0.6	8,707
8,346.000 8/30/24	ROYAL CARIBBEAN CRUISES LTD CUSIP: V7780T103	728,662.43	1,373,918.52 164.6200	1.0	0.00	1.0	13,353
1,268.000 8/30/24	SNAP ON INC COMMON CUSIP: 833034101	263,144.15	359,782.32 283.7400	0.3	2,358.48	2.6	9,433
9,535.000 8/30/24	TOLL BROTHERS COMMON CUSIP: 889478103	698,451.39	1,373,707.45 144.0700	1.0	0.00	0.6	8,772
508.000 8/30/24	UNITED RENTALS INC COM CUSIP: 911363109	102,794.84	376,560.08 741.2600	0.3	0.00	0.9	3,235
	TOTAL CONSUMER DISCRETIONARY	**14,105,916.00**	**19,249,764.41**	**14.6**	**2,358.48**	**1.0**	**196,662**
	CONSUMER STAPLES						
3,367.000 8/30/24	CASEYS GENERAL STORES INC CUSIP: 147528103	776,240.39	1,219,897.77 362.3100	0.9	0.00	0.5	6,734
1,555.000 8/30/24	INGREDION INC CUSIP: 457187102	143,428.93	208,852.05 134.3100	0.2	0.00	2.4	4,976
16,927.000 8/30/24	MOLSON COORS BEVERAGE COMPANY CUSIP: 60871R209	1,022,992.89	913,550.19 53.9700	0.7	7,447.88	3.3	29,791
7,689.000 8/30/24	PHILIP MORRIS INTL INC CUSIP: 718172109	701,854.46	947,976.81 123.2900	0.7	0.00	4.2	39,982
8,317.000 8/30/24	POST HOLDINGS INC CUSIP: 737446104	750,170.58	962,859.09 115.7700	0.7	0.00	0.0	0
	TOTAL CONSUMER STAPLES	**3,394,687.25**	**4,253,135.91**	**3.2**	**7,447.88**	**1.9**	**81,484**
	ENERGY						
17,805.000 8/30/24	BAKER HUGHES COMPANY CUSIP: 05722G100	482,168.44	626,201.85 35.1700	0.5	0.00	2.4	14,956

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
19,534.000 8/30/24	BP PLC SPONSORED ADR CUSIP: 055622104	673,521.59	663,374.64 33.9600	0.5	9,278.65	5.6	37,114
8,881.000 8/30/24	CHESAPEAKE ENERGY CORP CUSIP: 165167735	753,845.16	661,545.69 74.4900	0.5	5,106.58	3.1	20,426
20,529.000 8/30/24	HALLIBURTON HLDG CO COM CUSIP: 406216101	776,488.70	638,246.61 31.0900	0.5	0.00	2.2	13,959
16,621.000 8/30/24	MURPHY OIL CORP COMMON CUSIP: 626717102	623,082.16	619,630.88 37.2800	0.5	0.00	3.2	19,945
2,809.000 8/30/24	MURPHY USA INC CUSIP: 626755102	765,644.98	1,459,640.67 519.6300	1.1	1,264.05	0.3	5,056
4,957.000 8/30/24	NRG ENERGY INC CUSIP: 629377508	225,101.33	421,394.57 85.0100	0.3	0.00	1.9	8,079
14,216.000 8/30/24	OVINTIV INC CUSIP: 69047Q102	698,549.00	608,871.28 42.8300	0.5	0.00	2.8	17,059
8,560.000 8/30/24	SHELL PLC SPONS ADR CUSIP: 780259305	486,236.52	613,409.60 71.6600	0.5	6,774.05	3.8	23,334
13,703.000 8/30/24	SM ENERGY CO CUSIP: 78454L100	526,886.42	625,267.89 45.6300	0.5	0.00	1.6	9,866
9,018.000 8/30/24	TOTALENERGIES SE SPONSORED ADR CUSIP: 89151E109	503,431.98	622,242.00 69.0000	0.5	0.00	3.9	24,096
	TOTAL ENERGY	**6,514,956.28**	**7,559,825.68**	**5.7**	**22,423.33**	**2.6**	**193,894**
	FINANCIALS						
25,484.000 8/30/24	ALLY FINANCIAL INC CUSIP: 02005N100	1,124,465.29	1,100,653.96 43.1900	0.8	0.00	2.8	30,580
2,460.000 8/30/24	AMERIPRISE FINANCIAL INC CUSIP: 03076C106	580,766.80	1,105,622.40 449.4400	0.8	0.00	1.3	14,563
18,379.000 8/30/24	CITIGROUP INC CUSIP: 172967424	897,315.06	1,151,260.56 62.6400	0.9	0.00	3.6	41,168
18,993.000 8/30/24	FNF GROUP CUSIP: 31620R303	802,468.05	1,119,827.28 58.9600	0.8	0.00	3.3	36,466

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
2,104.000 8/30/24	GOLDMAN SACHS GROUP INC COM CUSIP: 38141G104	778,313.00	1,073,566.00 510.2500	0.8	6,312.00	2.3	25,248
10,592.000 8/30/24	HARTFORD FINANCIAL SVCS GRP INC CUSIP: 416515104	773,769.13	1,229,731.20 116.1000	0.9	0.00	1.6	19,912
12,752.000 8/30/24	JACKSON FINANCIAL INC CL A CUSIP: 46817M107	1,059,469.01	1,147,297.44 89.9700	0.9	0.00	3.1	35,705
14,527.000 8/30/24	METLIFE INC CUSIP: 59156R108	875,889.41	1,125,551.96 77.4800	0.8	8,921.11	2.8	31,668
8,751.000 8/30/24	PRUDENTIAL FINANCIAL INC CUSIP: 744320102	963,626.12	1,060,271.16 121.1600	0.8	11,376.30	4.3	45,505
49,358.000 8/30/24	REGIONS FINANCIAL CORP CUSIP: 7591EP100	882,994.28	1,155,964.36 23.4200	0.9	0.00	4.3	49,358
13,072.000 8/30/24	STATE STREET CORP CUSIP: 857477103	951,711.95	1,138,571.20 87.1000	0.9	0.00	3.5	39,738
23,812.000 8/30/24	SYNCHRONY FINANCIAL CUSIP: 87165B103	779,619.29	1,196,791.12 50.2600	0.9	0.00	2.0	23,812
23,565.000 8/30/24	SYNOVUS FINANCIAL CORP CUSIP: 87161C501	857,413.83	1,086,817.80 46.1200	0.8	0.00	3.3	35,818
19,209.000 8/30/24	UNUM GROUP CUSIP: 91529Y106	795,259.33	1,065,907.41 55.4900	0.8	0.00	3.0	32,271
19,283.000 8/30/24	WELLS FARGO & CO CUSIP: 949746101	733,985.22	1,127,477.01 58.4700	0.8	7,713.20	2.7	30,852
21,180.000 8/30/24	ZIONS BANCORPORATION, N.A. CUSIP: 989701107	839,293.61	1,049,680.80 49.5600	0.8	0.00	3.3	34,735
	TOTAL FINANCIALS	**13,696,359.38**	**17,934,991.66**	**13.6**	**34,322.61**	**2.9**	**527,406**
	HEALTH CARE						
4,682.000 8/30/24	ABBVIE INC CUSIP: 00287Y109	549,754.88	919,123.42 196.3100	0.7	0.00	3.2	29,028
4,018.000 8/30/24	BIOGEN INC CUSIP: 09062X103	1,045,413.59	822,725.68 204.7600	0.6	0.00	0.0	0

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
19,648.000 8/30/24	BRISTOL-MYERS SQUIBB CO CUSIP: 110122108	920,218.01	981,417.60 49.9500	0.7	0.00	4.8	47,155
3,812.000 8/30/24	CENCORA, INC CUSIP: 03073E105	449,841.89	913,240.84 239.5700	0.7	0.00	0.8	7,776
11,622.000 8/30/24	CENTENE CORPORATION CUSIP: 15135B101	900,032.40	916,162.26 78.8300	0.7	0.00	0.0	0
6,559.000 8/30/24	DAVITA INC CUSIP: 23918K108	638,636.75	989,884.28 150.9200	0.8	0.00	0.0	0
1,762.000 8/30/24	ELEVANCE HEALTH INC CUSIP: 036752103	724,178.10	981,240.18 556.8900	0.7	0.00	1.2	11,488
12,304.000 8/30/24	GILEAD SCIENCES INC COM CUSIP: 375558103	917,317.33	972,016.00 79.0000	0.7	0.00	3.9	37,896
2,429.000 8/30/24	HCA HEALTHCARE, INC CUSIP: 40412C101	662,596.67	960,888.11 395.5900	0.7	0.00	0.7	6,412
11,274.000 8/30/24	HOLOGIC INC COM CUSIP: 436440101	836,095.37	915,899.76 81.2400	0.7	0.00	0.0	0
8,346.000 8/30/24	JAZZ PHARMACEUTICALS PLC CUSIP: G50871105	937,984.75	967,969.08 115.9800	0.7	0.00	0.0	0
3,990.000 8/30/24	LABCORP HOLDINGS INC CUSIP: 504922105	779,115.55	917,261.10 229.8900	0.7	2,872.80	1.3	11,491
1,641.000 8/30/24	MCKESSON CORPORATION COM CUSIP: 58155Q103	414,164.65	920,732.28 561.0800	0.7	1,165.11	0.5	4,660
2,594.000 8/30/24	MOLINA HEALTHCARE INC. CUSIP: 60855R100	835,505.67	907,355.26 349.7900	0.7	0.00	0.0	0
44,846.000 8/30/24	ORGANON & CO CUSIP: 68622V106	945,749.40	1,002,308.10 22.3500	0.8	12,556.88	5.0	50,227
31,703.000 8/30/24	PFIZER INC CUSIP: 717081103	896,224.78	919,704.03 29.0100	0.7	15,416.52	5.8	53,261
5,997.000 8/30/24	QUEST DIAGNOSTICS INC CUSIP: 74834L100	852,505.79	941,349.09 156.9700	0.7	0.00	1.9	17,991

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
5,795.000 8/30/24	TENET HEALTHCARE CORP CUSIP: 88033G407	529,857.60	961,042.80 165.8400	0.7	0.00	0.0	0
2,652.000 8/30/24	THE CIGNA GROUP CUSIP: 125523100	676,282.28	959,520.12 361.8100	0.7	0.00	1.5	14,851
3,046.000 8/30/24	UNITED THERAPEUTICS CORP CUSIP: 91307C102	739,082.50	1,107,373.30 363.5500	0.8	0.00	0.0	0
	TOTAL HEALTH CARE	**15,250,557.96**	**18,977,213.29**	**14.3**	**32,011.31**	**1.5**	**292,239**
	INFORMATION TECHNOLOGY						
19,641.000 8/30/24	AMDOCS LIMITED CUSIP: G02602103	1,670,430.51	1,708,177.77 86.9700	1.3	0.00	2.2	37,632
7,493.000 8/30/24	ANALOG DEVICES INC CUSIP: 032654105	1,772,620.23	1,759,656.12 234.8400	1.3	0.00	1.6	27,574
8,274.000 8/30/24	APPLE INC CUSIP: 037833100	1,006,394.98	1,894,746.00 229.0000	1.4	0.00	0.4	8,274
7,906.000 8/30/24	APPLIED MATERIALS INC COM CUSIP: 038222105	1,063,588.91	1,559,537.56 197.2600	1.2	3,162.40	0.8	12,649
6,643.000 8/30/24	CADENCE DESIGN SYS INC CUSIP: 127387108	656,586.28	1,786,501.99 268.9300	1.3	0.00	0.0	0
23,273.000 8/30/24	FORTINET INC CUSIP: 34959E109	1,310,439.74	1,785,271.83 76.7100	1.3	0.00	0.0	0
3,419.000 8/30/24	GARTNER INC CUSIP: 366651107	990,759.61	1,682,011.24 491.9600	1.3	0.00	0.0	0
49,564.000 8/30/24	HP INC CUSIP: 40434L105	1,803,321.73	1,793,225.52 36.1800	1.4	0.00	3.0	54,619
2,873.000 8/30/24	INTUIT INC COM CUSIP: 461202103	1,251,430.21	1,810,736.98 630.2600	1.4	0.00	0.7	11,951
2,250.000 8/30/24	KLA CORPORATION CUSIP: 482480100	921,389.82	1,843,717.50 819.4300	1.4	3,262.50	0.7	13,050
1,817.000 8/30/24	LAM RESEARCH CORP COMMON CUSIP: 512807108	1,248,288.48	1,491,775.17 821.0100	1.1	0.00	1.1	16,716

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
4,165.000 8/30/24	MICROSOFT CORP CUSIP: 594918104	1,684,077.35	1,737,388.10 417.1400	1.3	3,123.75	0.7	12,495
14,444.000 8/30/24	NETAPP APPLIANCE INC CUSIP: 64110D104	1,287,927.34	1,743,679.68 120.7200	1.3	0.00	1.7	30,043
9,422.000 8/30/24	QUALCOMM INC COM CUSIP: 747525103	1,661,020.81	1,651,676.60 175.3000	1.3	0.00	1.9	32,034
10,869.000 8/30/24	VONTIER CORP CUSIP: 928881101	341,196.66	380,741.07 35.0300	0.3	0.00	0.3	1,086
81,462.000 8/30/24	WESTERN UNION COMPANY CUSIP: 959802109	999,848.97	993,836.40 12.2000	0.8	0.00	7.7	76,574
	TOTAL INFORMATION TECHNOLOGY	**19,669,321.63**	**25,622,679.53**	**19.4**	**9,548.65**	**1.3**	**334,702**
	UTILITIES						
7,491.000 8/30/24	DOMINION ENERGY INC. CUSIP: 25746U109	394,343.47	418,746.90 55.9000	0.3	5,000.24	4.8	20,000
3,575.000 8/30/24	DUKE ENERGY HOLDING CORP CUSIP: 26441C204	334,656.38	407,371.25 113.9500	0.3	3,735.88	3.7	14,943
6,999.000 8/30/24	EVERGY INC CUSIP: 30034W106	428,568.40	413,920.86 59.1400	0.3	4,496.86	4.3	17,987
9,631.000 8/30/24	OGE ENERGY CORP COM CUSIP: 670837103	339,684.48	381,002.36 39.5600	0.3	0.00	4.2	16,112
5,039.000 8/30/24	PINNACLE WEST CAPITAL CORP CUSIP: 723484101	372,201.62	441,013.28 87.5200	0.3	4,434.32	4.0	17,737
13,520.000 8/30/24	PPL CORP COM CUSIP: 69351T106	380,646.88	431,423.20 31.9100	0.3	0.00	3.2	13,925
17,720.000 8/30/24	UGI CORP NEW COMMON CUSIP: 902681105	482,549.11	441,405.20 24.9100	0.3	0.00	6.0	26,580

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
5,432.000 8/30/24	VISTRA CORP CUSIP: 92840M102	169,036.06	464,055.76 85.4300	0.3	0.00	1.0	4,769
	TOTAL UTILITIES	**2,901,686.40**	**3,398,938.81**	**2.6**	**17,667.30**	**3.9**	**132,056**
	TOTAL COMMON EQUITY SECURITIES	**102,706,236.41**	**130,482,193.54**	**98.7**	**149,394.70**	**1.6**	**2,143,565**
TOTAL EQUITIES		**102,706,236.41**	**130,482,193.54**	**98.7**	**149,394.70**	**1.6**	**2,143,565**
TOTAL INVESTMENT PORTFOLIO		**104,441,296.59**	**132,217,253.72**	**100.0**	**158,602.28**	**1.7**	**2,230,941**
	ENDING ACCRUAL FOR PERIOD		158,602.28				
TOTAL VALUE			**132,375,856.00**				

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
CASH & CASH EQUIVALENTS							
	CASH						
243,152.700	PENDING CASH	243,152.70	243,152.70	0.1			
	TOTAL CASH	**243,152.70**	**243,152.70**	**0.1**	**0.00**	**0.0**	**0**
	MONEY MARKET FUNDS						
4,332,869.430 3/08/12	WILMINGTON US TREASURY MMKT CL SLCT CUSIP: 97181C514	4,332,869.43	4,332,869.43 1.0000	2.5	22,834.16	5.0	218,198
	TOTAL MONEY MARKET FUNDS	**4,332,869.43**	**4,332,869.43**	**2.5**	**22,834.16**	**5.0**	**218,198**
TOTAL CASH & CASH EQUIVALENTS		**4,576,022.13**	**4,576,022.13**	**2.6**	**22,834.16**	**4.8**	**218,198**
FIXED INCOME							
	U.S. TREASURY OBLIGATIONS						
3,383,000.000 8/30/24	U.S. TREASURY BONDS 1.750% 8/15/41 CUSIP: 912810TA6	2,307,184.93	2,351,590.96 69.5120	1.3	2,734.90	2.5	59,202
1,113,000.000 8/30/24	U.S. TREASURY BONDS 2.500% 2/15/45 CUSIP: 912810RK6	913,482.17	835,885.26 75.1020	0.5	1,285.39	3.3	27,825
7,694,000.000 8/30/24	U.S. TREASURY BONDS 3.375% 11/15/48 CUSIP: 912810SE9	6,792,293.27	6,556,442.10 85.2150	3.8	76,913.87	4.0	259,672
911,000.000 8/30/24	U.S. TREASURY BONDS 3.500% 4/30/30 CUSIP: 91282CGZ8	873,074.02	898,118.46 98.5860	0.5	10,743.86	3.5	31,885
64,000.000 8/30/24	U.S. TREASURY BONDS 3.625% 2/15/53 CUSIP: 912810TN8	55,967.51	57,407.36 89.6990	0.0	107.17	4.0	2,320
8,119,000.000 8/30/24	U.S. TREASURY BONDS 3.875% 2/15/43 CUSIP: 912810TQ1	7,577,638.68	7,683,578.03 94.6370	4.4	14,533.67	4.1	314,611
3,236,000.000 8/30/24	U.S. TREASURY BONDS 4.625% 5/15/54 CUSIP: 912810UA4	3,457,996.36	3,458,475.00 106.8750	2.0	44,330.12	4.3	149,665
170,000.000 8/30/24	U.S. TREASURY NOTES 0.750% 8/31/26 CUSIP: 91282CCW9	155,948.44	159,713.30 93.9490	0.1	641.02	0.8	1,275

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
775,000.000 8/30/24	U.S. TREASURY NOTES 1.500% 1/31/27 CUSIP: 912828Z78	705,450.57	733,312.75 94.6210	0.4	1,010.87	1.6	11,625
5,117,000.000 8/30/24	U.S. TREASURY NOTES 2.875% 5/15/32 CUSIP: 91282CEP2	4,675,061.85	4,787,209.35 93.5550	2.8	43,574.45	3.1	147,113
4,204,000.000 8/30/24	U.S. TREASURY NOTES 3.875% 1/15/26 CUSIP: 91282CGE5	4,156,800.63	4,187,730.52 99.6130	2.4	21,248.48	3.9	162,905
7,051,000.000 8/30/24	U.S. TREASURY NOTES 3.875% 8/15/34 CUSIP: 91282CLF6	7,013,303.83	7,025,686.91 99.6410	4.0	12,621.86	3.9	273,226
7,563,000.000 8/30/24	U.S. TREASURY NOTES 3.875% 12/31/27 CUSIP: 91282CGC9	7,451,784.61	7,587,201.60 100.3200	4.4	50,171.67	3.9	293,066
4,811,000.000 8/30/24	U.S. TREASURY NOTES 4.125% 3/31/31 CUSIP: 91282CKF7	4,760,369.10	4,899,714.84 101.8440	2.8	83,502.40	4.0	198,453
1,509,000.000 8/30/24	U.S. TREASURY NOTES 4.500% 11/15/33 CUSIP: 91282CJJ1	1,554,049.15	1,577,553.87 104.5430	0.9	20,113.17	4.3	67,905
	TOTAL U.S. TREASURY OBLIGATIONS	**52,450,405.12**	**52,799,620.31**	**30.4**	**383,532.90**	**3.8**	**2,000,751**
	U.S. GOVERNMENT AGENCIES						
43,338.490 8/30/24	FHLMC GD PL #A9704 4.500% 2/01/41 CUSIP: 312945ZL5	46,876.27	43,426.47 100.2030	0.0	162.49	4.5	1,950
58,490.570 8/30/24	FHLMC GD PL #G6087 4.000% 3/01/42 CUSIP: 31335A6M5	61,744.11	57,259.93 97.8960	0.0	194.97	4.1	2,339
613,995.980 8/30/24	FHLMC GD PL #G60985 3.000% 5/01/47 CUSIP: 31335BCW4	587,717.87	559,117.02 91.0620	0.3	1,534.99	3.3	18,419
295,000.000 8/30/24	FHLMC K150 CMO V-M 3.710% 9/25/32 CUSIP: 3137H9C98	278,890.23	283,214.75 96.0050	0.2	912.04	3.9	10,944
351,960.530 8/30/24	FHLMC PL #SC0047 3.000% 1/01/40 CUSIP: 3132D9BQ6	374,892.97	328,664.26 93.3810	0.2	879.90	3.2	10,558
505,381.870 8/30/24	FHLMC PL #SC0300 3.000% 7/01/42 CUSIP: 3132D9KM5	459,897.49	465,289.93 92.0670	0.3	1,263.44	3.3	15,161
323,176.490 8/30/24	FHLMC PL #SC0458 3.500% 10/01/43 CUSIP: 3132D9QK3	295,656.00	302,900.40 93.7260	0.2	942.60	3.7	11,311

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
305,031.210 8/30/24	FHLMC PL #SD1538 3.000% 12/01/50 CUSIP: 3132DNV75	283,202.44	276,236.26 90.5600	0.2	762.58	3.3	9,150
474,080.900 8/30/24	FHLMC PL #SD1714 3.000% 11/01/49 CUSIP: 3132DN3X9	422,450.52	429,398.78 90.5750	0.3	1,185.20	3.3	14,222
676,946.390 8/30/24	FHLMC PL #SD3582 3.500% 10/01/49 CUSIP: 3132DQ6T8	587,596.79	633,087.03 93.5210	0.4	1,974.43	3.7	23,693
793,647.540 8/30/24	FHLMC PL #SD5146 3.000% 8/01/48 CUSIP: 3132DSWF5	712,050.65	727,568.45 91.6740	0.4	1,984.12	3.3	23,809
797,508.730 8/30/24	FHLMC PL #ZT0029 3.000% 5/01/47 CUSIP: 3132ACA67	709,533.54	725,382.04 90.9560	0.4	1,993.77	3.3	23,925
1,105,702.600 8/30/24	FHLMC PL #ZT0536 3.500% 3/01/48 CUSIP: 3132ACSZ4	1,013,445.54	1,031,620.53 93.3000	0.6	3,224.97	3.8	38,699
204,684.380 8/30/24	FHLMC SER K-1516 CMO 1.238% 1/25/35 CUSIP: 3137FUZH0	204,681.09	168,612.85 82.3770	0.1	42.15	1.5	2,533
160,000.000 8/30/24	FHLMC SER K117 CMO 1.406% 8/25/30 CUSIP: 3137FX3Q9	136,250.00	136,896.00 85.5600	0.1	187.47	1.6	2,249
185,000.000 8/30/24	FHLMC SER K119 CMO 1.566% 9/25/30 CUSIP: 3137F63Z8	143,440.04	159,379.35 86.1510	0.1	241.43	1.8	2,897
152,737.890 8/30/24	FHLMC SER 1514 CMO 2.481% 7/25/34 CUSIP: 3137FQJY0	153,493.67	137,926.90 90.3030	0.1	315.76	2.8	3,789
28,084.340 8/30/24	FNMA PL #AD8033 4.000% 8/01/40 CUSIP: 31418V4T6	29,826.07	27,441.21 97.7100	0.0	93.61	4.1	1,123
77,829.780 8/30/24	FNMA PL #AE9758 4.000% 12/01/40 CUSIP: 31419LZY2	81,392.92	76,047.48 97.7100	0.0	259.44	4.1	3,113
169,800.320 8/30/24	FNMA PL #AL6231 V- 3.150% 11/01/24 CUSIP: 3138EN4R7	174,416.77	168,596.44 99.2910	0.1	448.99	3.2	5,348
76,222.950 8/30/24	FNMA PL #AL9135 4.000% 1/01/43 CUSIP: 3138EREH9	80,796.32	74,478.97 97.7120	0.0	254.08	4.1	3,048
110,316.590 8/30/24	FNMA PL #AQ0413 3.500% 10/01/42 CUSIP: 3138MFN78	112,436.71	103,931.47 94.2120	0.1	321.76	3.7	3,861

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
67,868.080 8/30/24	FNMA PL #AV0692 4.000% 12/01/43 CUSIP: 3138XBXW9	71,865.95	65,977.95 97.2150	0.0	226.23	4.1	2,714
939,343.000 8/30/24	FNMA PL #BF0209 3.500% 2/01/42 CUSIP: 3140FXGT3	929,186.55	893,756.68 95.1470	0.5	2,739.76	3.7	32,877
708,478.430 8/30/24	FNMA PL #BF0214 3.500% 2/01/52 CUSIP: 3140FXGY2	682,182.60	662,625.71 93.5280	0.4	2,066.40	3.7	24,796
465,676.160 8/30/24	FNMA PL #BF0394 4.500% 7/01/51 CUSIP: 3140FXNL2	474,298.46	460,926.26 98.9800	0.3	1,746.29	4.5	20,955
788,124.070 8/30/24	FNMA PL #BM1257 2.500% 4/01/37 CUSIP: 3140J5MF3	705,001.60	727,470.04 92.3040	0.4	1,641.93	2.7	19,703
284,182.990 8/30/24	FNMA PL #BM3322 3.000% 12/01/37 CUSIP: 3140J7VQ5	303,853.77	266,225.47 93.6810	0.1	710.46	3.2	8,525
80,549.460 8/30/24	FNMA PL #BM3491 4.500% 1/01/38 CUSIP: 3140J72Z7	84,287.47	81,139.89 100.7330	0.0	302.06	4.5	3,624
230,566.030 8/30/24	FNMA PL #BM5330 2.500% 12/01/37 CUSIP: 3140J94Q1	240,509.16	212,236.03 92.0500	0.1	480.35	2.7	5,764
54,157.740 8/30/24	FNMA PL #FM1647 4.000% 7/01/38 CUSIP: 3140X4ZM1	56,907.95	53,254.93 98.3330	0.0	180.53	4.1	2,166
442,835.500 8/30/24	FNMA PL #FM3079 4.000% 2/01/43 CUSIP: 3140X6M57	446,433.55	432,707.85 97.7130	0.3	1,476.12	4.1	17,713
344,102.660 8/30/24	FNMA PL #FM3751 3.000% 8/01/43 CUSIP: 3140X7EZ8	313,079.65	315,483.64 91.6830	0.2	860.26	3.3	10,323
311,998.740 8/30/24	FNMA PL #FM7607 3.000% 4/01/38 CUSIP: 3140XBNZ9	332,278.65	298,888.55 95.7980	0.2	780.00	3.1	9,359
415,702.700 8/30/24	FNMA PL #FS1203 3.000% 1/01/48 CUSIP: 3140XGKR9	361,531.43	378,401.70 91.0270	0.2	1,039.26	3.3	12,471
443,121.570 8/30/24	FNMA PL #FS2119 4.000% 3/01/46 CUSIP: 3140XHK97	455,792.08	432,974.09 97.7100	0.3	1,477.07	4.1	17,724
316,782.170 8/30/24	FNMA PL #FS3389 3.000% 8/01/48 CUSIP: 3140XJXT5	291,390.11	286,710.04 90.5070	0.2	791.96	3.3	9,503

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
253,156.120 8/30/24	FNMA PL #FS3462 2.500% 9/01/42 CUSIP: 3140XJZ48	227,721.84	227,827.85 89.9950	0.1	527.41	2.8	6,328
576,215.600 8/30/24	FNMA PL #FS4084 2.500% 2/01/42 CUSIP: 3140XKRE2	508,047.49	516,070.22 89.5620	0.3	1,200.46	2.8	14,405
614,615.470 8/30/24	FNMA PL #FS4537 3.000% 12/01/47 CUSIP: 3140XLBF4	546,083.74	563,485.61 91.6810	0.3	1,536.54	3.3	18,438
427,075.380 8/30/24	FNMA PL #FS4915 5.000% 6/01/43 CUSIP: 3140XLN95	425,607.31	430,743.96 100.8590	0.3	1,779.48	5.0	21,353
788,423.440 8/30/24	FNMA PL #FS7228 3.000% 8/01/49 CUSIP: 3140XPA66	704,899.84	722,787.19 91.6750	0.4	1,971.06	3.3	23,652
51,662.770 8/30/24	FNMA PL #MA0494 5.000% 8/01/30 CUSIP: 31417YRQ2	57,353.76	52,487.82 101.5970	0.0	215.27	4.9	2,583
73,367.560 8/30/24	FNMA PL #MA1959 3.500% 7/01/34 CUSIP: 31418BE93	77,148.74	71,283.92 97.1600	0.0	213.99	3.6	2,567
66,155.480 8/30/24	FNMA PL #MA2164 3.500% 2/01/35 CUSIP: 31418BMN3	70,197.17	64,167.51 96.9950	0.0	192.95	3.6	2,315
112,491.920 8/30/24	FNMA PL #MA2198 3.500% 3/01/35 CUSIP: 31418BNQ5	111,999.21	109,111.54 96.9950	0.1	328.11	3.6	3,937
526,461.870 8/30/24	FNMA PL #MA2833 3.000% 12/01/46 CUSIP: 31418CEF7	496,519.34	478,501.19 90.8900	0.3	1,316.15	3.3	15,793
61,456.390 8/30/24	FNMA PL #MA2914 4.000% 2/01/37 CUSIP: 31418CGY4	65,345.44	60,752.71 98.8550	0.0	204.84	4.0	2,458
85,633.490 8/30/24	FNMA PL #MA2937 4.000% 3/01/37 CUSIP: 31418CHP2	91,165.12	84,646.99 98.8480	0.0	285.43	4.0	3,425
41,912.290 8/30/24	FNMA PL #MA3440 3.500% 7/01/38 CUSIP: 31418CZE7	41,637.23	40,301.60 96.1570	0.0	122.24	3.6	1,466
515,692.340 8/30/24	FNMA PL #MA4570 2.000% 3/01/42 CUSIP: 31418ECG3	467,749.06	444,898.10 86.2720	0.3	859.49	2.3	10,313
703,388.630 8/30/24	FNMA PL #MA4587 2.500% 4/01/42 CUSIP: 31418ECZ1	648,112.25	627,134.27 89.1590	0.4	1,465.39	2.8	17,584

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
506,614.350 8/30/24	FNMA PL #MA4632 3.000% 5/01/42 CUSIP: 31418EEE6	456,199.78	465,755.90 91.9350	0.3	1,266.55	3.3	15,198
167,699.670 8/30/24	FNMA SER M1 CMO V- 3.66133% 9/25/28 CUSIP: 3136B3XY1	157,840.77	163,861.02 97.7110	0.1	495.21	3.8	6,139
255,000.000 8/30/24	FNMA SER M17 CMO V-M 1.714% 7/25/31 CUSIP: 3136BGFQ9	221,889.84	214,990.50 84.3100	0.1	364.50	2.0	4,370
209,667.090 8/30/24	FNMA SER M4 CMO 3.610% 2/25/31 CUSIP: 3136B35Z9	204,671.12	202,595.02 96.6270	0.1	630.75	3.7	7,568
431,869.080 8/30/24	FNMA SER 80 CMO 3.500% 8/25/42 CUSIP: 3136A7WD0	414,763.02	408,379.72 94.5610	0.2	1,259.62	3.7	15,115
490,498.970 8/30/24	GNMA II PL #AF3695 3.500% 6/20/43 CUSIP: 36181KC81	451,527.29	463,835.45 94.5640	0.3	1,430.62	3.7	17,167
278,814.090 8/30/24	GNMA II PL #MA3597 3.500% 4/20/46 CUSIP: 36179R7J2	297,459.77	263,233.96 94.4120	0.1	813.21	3.7	9,758
260,969.570 8/30/24	GNMA II PL #737851 4.000% 1/20/41 CUSIP: 3620ARWL1	243,761.89	255,789.32 98.0150	0.1	869.90	4.1	10,438
86,254.520 8/30/24	GNMA II PL #784916 4.500% 1/20/50 CUSIP: 3622AAK52	93,424.42	87,008.38 100.8740	0.0	323.45	4.5	3,881
406,782.560 8/30/24	GNMA PL #784571 3.500% 6/15/48 CUSIP: 3622A3CG3	438,809.86	387,745.14 95.3200	0.2	1,186.45	3.7	14,237
126,843.110 8/30/24	GNMA SER 11 CMO V- 5.42653% 12/20/49 CUSIP: 38382B5R0	138,893.20	131,278.81 103.4970	0.1	558.27	5.2	6,883
107,930.460 8/30/24	GNMA SER 128 CMO 6.6018% 11/20/47 CUSIP: 38381AAR7	125,199.33	113,591.41 105.2450	0.1	595.20	6.3	7,125
99,383.270 8/30/24	GNMA SER 137 CMO 4.99109% 7/20/40 CUSIP: 38382AXS9	109,601.10	100,694.14 101.3190	0.1	408.46	4.9	4,960
137,487.300 8/30/24	GNMA SER 152 CMO 5.05804% 12/20/49 CUSIP: 38382BYN7	152,653.86	141,122.46 102.6440	0.1	580.00	4.9	6,954
164,940.620 8/30/24	GNMA SER 30 CMO V- 4.76037% 3/20/48 CUSIP: 38382DF20	187,929.21	167,220.10 101.3820	0.1	650.99	4.7	7,851

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
289,136.420 8/30/24	GNMA SER 32 CMO V- 5.20789% 6/20/45 CUSIP: 38383VRB6	296,003.39	292,461.49 101.1500	0.2	1,257.81	5.1	15,058
650,847.930 8/30/24	GNMA SER 43 CMO V- 6.28871% 5/20/51 CUSIP: 38384KPH8	677,695.42	688,213.11 105.7410	0.4	3,412.28	5.9	40,931
362,849.090 8/30/24	GNMA 103 CMO V-M 5.42316% 2/20/48 CUSIP: 38380YGW9	379,177.29	376,836.92 103.8550	0.2	1,641.22	5.2	19,677
466,247.240 8/30/24	GNMA 111 CMO V-M 5.84167% 5/20/50 CUSIP: 38384CKC2	472,658.13	483,978.62 103.8030	0.3	2,278.79	5.6	27,238
167,098.500 8/30/24	GNMA 136 CMO V-M 4.44365% 2/20/50 CUSIP: 38382WZ91	179,422.04	161,273.45 96.5140	0.1	608.98	4.6	7,425
41,984.580 8/30/24	SBA SER 20F ABS 4.950% 6/01/29 CUSIP: 83162CSP9	45,212.15	41,997.60 100.0310	0.0	519.53	4.9	2,078
11,946.200 8/30/24	SBA SER 20J ABS 5.570% 10/01/27 CUSIP: 83162CRH8	13,023.22	11,899.25 99.6070	0.0	277.25	5.6	665
	TOTAL U.S. GOVERNMENT AGENCIES	**22,996,690.63**	**22,603,217.60**	**13.0**	**69,346.72**	**3.7**	**827,728**
	CORPORATE & FOREIGN BONDS						
50,000.000 8/30/24	ABBVIE INC 4.950% 3/15/31 CUSIP: 00287YDT3	50,469.50	51,483.00 102.9660	0.0	1,271.88	4.8	2,475
270,000.000 8/30/24	AGCO CORP 5.800% 3/21/34 CUSIP: 001084AS1	271,792.80	277,695.00 102.8500	0.2	6,960.00	5.6	15,660
110,000.000 8/30/24	ALEXANDRIA REAL EST 3.375% 8/15/31 CUSIP: 015271AR0	95,756.10	100,573.00 91.4300	0.1	165.00	3.7	3,712
315,000.000 8/30/24	ALEXANDRIA REAL EST 4.700% 7/01/30 CUSIP: 015271AN9	296,544.36	313,503.75 99.5250	0.2	2,467.50	4.7	14,805
211,639.350 8/30/24	AMERICAN AIRLINE ABS 3.150% 8/15/33 CUSIP: 02377LAA2	176,811.98	193,194.98 91.2850	0.1	296.30	3.4	6,666
195,827.310 8/30/24	AMERICAN AIRLINE ABS 3.350% 4/15/31 CUSIP: 02376AAA7	171,348.90	183,325.69 93.6160	0.1	2,478.30	3.6	6,560
161,046.620 8/30/24	AMERICAN AIRLINE ABS 3.575% 7/15/29 CUSIP: 02376UAA3	144,209.20	154,008.88 95.6300	0.1	717.29	3.7	5,757

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32,510.920 8/30/24	AMERICAN HME CMO V 6.000% 2/25/45 CUSIP: 02660TCJ0	33,242.41	31,987.49 98.3900	0.0	217.99	6.1	1,950
245,000.000 8/30/24	AMERICAN HOMES 4 REN 3.625% 4/15/32 CUSIP: 02666TAE7	211,400.70	222,795.65 90.9370	0.1	3,355.14	4.0	8,881
250,000.000 8/30/24	AMERICAN HOMES 4 RNT 2.375% 7/15/31 CUSIP: 02666TAC1	199,195.00	211,120.00 84.4480	0.1	758.68	2.8	5,937
190,000.000 8/30/24	AMERICO LIFE INC 3.450% 4/15/31 CUSIP: 03060NAD2	189,458.50	158,484.70 83.4130	0.1	2,476.33	4.1	6,555
280,000.000 8/30/24	AMGEN INC 4.050% 8/18/29 CUSIP: 031162DH0	270,757.20	274,848.00 98.1600	0.2	409.50	4.1	11,340
155,000.000 8/30/24	AON CORP 2.050% 8/23/31 CUSIP: 03740LAA0	154,553.60	130,655.70 84.2940	0.1	70.61	2.4	3,177
305,000.000 8/30/24	AON NORTH AMER 5.450% 3/01/34 CUSIP: 03740MAD2	304,536.40	315,620.10 103.4820	0.2	8,311.25	5.3	16,622
365,000.000 8/30/24	AT&T INC 3.650% 6/01/51 CUSIP: 00206RKA9	333,074.45	270,833.65 74.2010	0.2	3,330.63	4.9	13,322
315,000.000 8/30/24	ATLASSIAN CORP 5.500% 5/15/34 CUSIP: 049468AB7	315,805.30	322,704.90 102.4460	0.2	5,101.25	5.4	17,325
325,000.000 8/30/24	AUTONATION INC 2.400% 8/01/31 CUSIP: 05329WAS1	247,304.60	270,903.75 83.3550	0.2	650.00	2.9	7,800
375,000.000 8/30/24	BANK CMO 1.844% 3/15/63 CUSIP: 06540YAH2	308,671.88	319,413.75 85.1770	0.2	576.25	2.2	6,915
235,000.000 8/30/24	BANK NOVA SCOT CONV 5.250% 6/12/28 CUSIP: 06418GAD9	234,104.65	241,749.20 102.8720	0.1	2,707.40	5.1	12,337
205,000.000 8/30/24	BANK OF AMER MTN V-Q 3.970% 3/05/29 CUSIP: 06051GHG7	191,303.95	200,783.15 97.9430	0.1	3,978.82	4.0	8,138
365,000.000 8/30/24	BANK OF AMERICA V-Q 3.419% 12/20/28 CUSIP: 06051GHD4	344,708.51	351,933.00 96.4200	0.2	2,461.21	3.5	12,479
270,000.000 8/30/24	BANK OF MONTREAL V-S 3.803% 12/15/32 CUSIP: 06368BGS1	279,274.05	260,031.60 96.3080	0.1	2,167.71	3.9	10,268

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
180,000.000 8/30/24	BANK OF NY MTN V-D 4.289% 6/13/33 CUSIP: 06406RBH9	160,869.60	173,863.80 96.5910	0.1	1,672.71	4.4	7,720
175,000.000 8/30/24	BANK OF NY MTN V-D 6.317% 10/25/29 CUSIP: 06406RBT3	175,000.00	186,761.75 106.7210	0.1	3,869.16	5.9	11,054
365,000.000 8/30/24	BARCLAYS CMO 4.441% 9/15/55 CUSIP: 054976AE5	356,217.19	356,834.95 97.7630	0.2	1,350.80	4.5	16,209
320,000.000 8/30/24	BARCLAYS CMO V-M 5.576% 7/15/56 CUSIP: 07336DAW1	336,800.00	337,308.80 105.4090	0.2	1,486.93	5.3	17,843
275,000.000 8/30/24	BARCLAYS CMO V-M 5.829% 5/15/57 CUSIP: 05555AAD7	283,234.33	295,688.25 107.5230	0.2	1,335.81	5.4	16,029
335,000.000 8/30/24	BARCLAYS COMM CMO 5.451% 4/15/56 CUSIP: 05553RAC4	338,050.20	349,431.80 104.3080	0.2	1,521.74	5.2	18,260
145,000.000 8/30/24	BARCLAYS PLC V-A 7.385% 11/02/28 CUSIP: 06738ECD5	145,074.24	155,931.55 107.5390	0.1	3,539.67	6.9	10,708
405,000.000 8/30/24	BBCMS MTGE TRUST CMO 5.403% 9/15/57 CUSIP: 07336WBA6	417,132.79	422,496.00 104.3200	0.2	1,823.51	5.2	21,882
0.010 7/25/24	BEAR STEARNS ABS 7.70971% 3/25/35 CUSIP: 073877BM3	0.01	0.01 120.3760	0.0	0.00	0.0	0
106,760.610 8/30/24	BEAR STEARNS CMO 5.4168% 10/25/33 CUSIP: 07384YMB9	104,846.87	106,658.12 99.9040	0.1	502.48	5.4	5,783
171,892.310 8/30/24	BEAR STEARNS CMO 4.74544% 2/25/35 CUSIP: 07384M6H0	173,557.51	167,612.19 97.5100	0.1	622.57	4.7	7,932
132,845.440 8/30/24	BEAR STEARNS CMO 5.60808% 2/25/34 CUSIP: 07386HFJ5	134,381.49	124,751.17 93.9070	0.1	621.29	6.0	7,455
62,438.640 8/30/24	BEAR STEARNS CMO 6.37337% 8/25/34 CUSIP: 07386HKK6	63,336.18	59,967.94 96.0430	0.0	325.53	6.6	3,989
34,564.620 8/30/24	BEAR STEARNS CMO V- 5.750% 10/25/33 CUSIP: 07384YMA1	35,482.76	37,224.02 107.6940	0.0	176.55	5.3	1,987
200,000.000 8/30/24	BENCHMARK CMO 2.2543% 12/15/53 CUSIP: 08163LAQ2	205,999.00	164,596.00 82.2980	0.1	375.72	2.7	4,508

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
405,000.000 8/30/24	BENCHMARK CMO V-M 2.429% 8/15/54 CUSIP: 08163GAW0	410,934.00	332,873.55 82.1910	0.2	819.82	3.0	9,837
65,000.000 8/30/24	BENCHMARK MTG CMO 2.148% 9/15/53 CUSIP: 08162WBE5	66,944.90	51,909.65 79.8610	0.0	116.35	2.7	1,396
135,000.000 8/30/24	BENCHMARK MTGE CMO 3.351% 12/15/61 CUSIP: 08162YAF9	139,049.19	121,208.40 89.7840	0.1	389.61	3.7	4,524
375,000.000 8/30/24	BHP BILLITON FIN 5.250% 9/08/30 CUSIP: 055451BD9	375,195.14	390,521.25 104.1390	0.2	9,460.94	5.0	19,687
300,000.000 8/30/24	BK NOVA SCOTIA CONV 5.650% 2/01/34 CUSIP: 06418JAC5	301,019.30	316,173.00 105.3910	0.2	1,412.50	5.4	16,950
295,000.000 8/30/24	BLACKROCK FUNDING 5.250% 3/14/54 CUSIP: 09290DAC5	293,719.70	299,162.45 101.4110	0.2	7,184.48	5.2	15,487
125,000.000 8/30/24	BOEING CO 5.805% 5/01/50 CUSIP: 097023CW3	114,025.00	117,981.25 94.3850	0.1	2,418.75	6.1	7,256
50,000.000 8/30/24	BOSTON UNIVERSTY MTN 7.625% 7/15/97 CUSIP: 10115PAA3	56,574.77	53,992.50 107.9850	0.0	487.15	7.1	3,812
255,000.000 8/30/24	BP CAP MARKETS AMER 4.234% 11/06/28 CUSIP: 10373QAE0	247,847.25	254,176.35 99.6770	0.1	3,448.95	4.3	10,796
370,000.000 8/30/24	BP CAP MKTS AMER 4.812% 2/13/33 CUSIP: 10373QBU3	368,826.80	370,099.90 100.0270	0.2	890.22	4.8	17,804
325,000.000 8/30/24	BRANCH BKG & TR V-S 4.632% 9/17/29 CUSIP: 07330MAC1	318,809.33	323,960.00 99.6800	0.2	3,902.74	2.6	8,567
130,000.000 8/30/24	BRAZOS EDUC ABS V- 6.8946% 10/25/58 CUSIP: 10620XAB2	131,381.25	129,885.60 99.9120	0.1	76.27	7.0	9,052
360,000.000 8/30/24	BROADCOM INC 4.150% 11/15/30 CUSIP: 11135FAQ4	333,682.00	350,668.80 97.4080	0.2	4,399.00	4.3	14,940
215,000.000 8/30/24	BROOKFIELD FIN INC 6.350% 1/05/34 CUSIP: 11271LAK8	225,338.85	233,911.40 108.7960	0.1	2,123.72	5.8	13,652
275,000.000 8/30/24	BROOKFIELD FINANCE 5.968% 3/04/54 CUSIP: 11271LAL6	278,936.17	289,599.75 105.3090	0.2	8,069.23	5.7	16,412

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
125,000.000 8/30/24	BURLINGTON NORTH 4.900% 4/01/44 CUSIP: 12189LAS0	122,271.25	120,526.25 96.4210	0.1	2,552.08	5.1	6,125
145,000.000 8/30/24	BURLINGTON NORTHN 5.500% 3/15/55 CUSIP: 12189LBL4	144,231.50	151,764.25 104.6650	0.1	1,860.83	5.3	7,975
225,000.000 8/30/24	BX TRUST ABS 4.07546% 12/09/41 CUSIP: 05606FAL7	236,360.61	204,936.75 91.0830	0.1	764.15	4.5	9,169
375,000.000 8/30/24	BX TRUST CMO 3.202% 12/09/41 CUSIP: 05606FAA1	353,835.75	344,565.00 91.8840	0.2	1,000.63	3.5	12,007
382,772.590 8/30/24	BX TRUST CMO V-M 7.50189% 10/15/39 CUSIP: 05608UAA6	381,337.20	383,251.06 100.1250	0.2	1,276.95	7.5	28,715
180,112.510 8/30/24	CAL FUNDING IV ABS 2.220% 9/25/45 CUSIP: 12807CAA1	180,071.73	166,897.66 92.6630	0.1	122.18	2.4	3,998
255,000.000 8/30/24	CAN IMPERIAL BK CONV 5.001% 4/28/28 CUSIP: 13607LNG4	255,000.00	259,523.70 101.7740	0.1	4,357.12	4.9	12,752
185,000.000 8/30/24	CAPITAL ONE FIN V-D 6.051% 2/01/35 CUSIP: 14040HDF9	187,100.83	192,017.05 103.7930	0.1	932.86	5.8	11,194
225,000.000 8/30/24	CAPITAL ONE FINL V-D 2.618% 11/02/32 CUSIP: 14040HCJ2	225,288.10	188,957.25 83.9810	0.1	1,947.14	3.1	5,890
225,000.000 8/30/24	CAPITAL ONE FINL V-D 3.273% 3/01/30 CUSIP: 14040HCN3	201,984.75	209,641.50 93.1740	0.1	3,682.13	3.5	7,364
141,030.210 8/30/24	CARVANA AUTO ABS 1.580% 6/12/28 CUSIP: 14687GAE5	140,699.66	135,343.87 95.9680	0.1	129.98	1.6	2,228
65,996.490 8/30/24	CASCADE FUNDING ABS 1.390% 9/22/31 CUSIP: 12529UAF7	65,958.15	65,796.52 99.6970	0.0	28.03	1.4	917
400,000.000 8/30/24	CBRE SERVICES INC 2.500% 4/01/31 CUSIP: 12505BAE0	328,863.95	344,724.00 86.1810	0.2	4,166.67	2.9	10,000
305,000.000 8/30/24	CBRE SERVICES INC 5.950% 8/15/34 CUSIP: 12505BAG5	307,499.71	322,259.95 105.6590	0.2	806.56	5.6	18,147
335,000.000 8/30/24	CENTENE CORP 3.375% 2/15/30 CUSIP: 15135BAV3	289,461.75	306,746.10 91.5660	0.2	502.50	3.7	11,306

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
290,000.000 8/30/24	CENTERPOINT ENERGY 4.950% 4/01/33 CUSIP: 15189XBB3	284,974.73	291,400.70 100.4830	0.2	5,981.25	4.9	14,355
658,231.960 8/30/24	CENTEX HOME ABS V-M 5.409% 3/25/34 CUSIP: 152314JP6	646,712.90	666,242.64 101.2170	0.4	2,966.98	5.3	35,603
350,000.000 8/30/24	CHARLES SCHWAB 5.853% 5/19/34 CUSIP: 808513CE3	352,092.05	368,602.50 105.3150	0.2	5,804.23	5.6	20,485
235,000.000 8/30/24	CHARLES SCHWAB 6.136% 8/24/34 CUSIP: 808513CH6	248,502.04	252,446.40 107.4240	0.1	3,885.28	5.7	14,419
355,000.000 8/30/24	CHARTER COMM OPT 6.550% 6/01/34 CUSIP: 161175CR3	355,427.55	367,740.95 103.5890	0.2	6,911.16	6.3	23,252
250,000.000 8/30/24	CHARTER COMM OPT LLC 2.250% 1/15/29 CUSIP: 161175CD4	211,860.85	220,922.50 88.3690	0.1	718.75	2.5	5,625
270,000.000 8/30/24	CHASE AUTO OWNE ABS 5.460% 7/25/30 CUSIP: 16144YAF5	269,940.76	275,078.70 101.8810	0.2	245.70	5.4	14,742
264,865.400 8/31/24	CHASE MORT CMO V-M 8.31926% 10/25/57 CUSIP: 46591HAJ9	272,480.29	269,870.56 101.8897	0.2	372.71	8.6	23,155
153,250.920 8/30/24	CHASE MRTG CMO V-M 3.750% 12/25/45 CUSIP: 16164AAC9	157,130.06	140,685.88 91.8010	0.1	479.26	4.1	5,746
244,139.900 8/30/24	CHASE MTGE CMO V-M 3.750% 12/25/45 CUSIP: 16164AAD7	247,047.48	221,273.76 90.6340	0.1	760.25	4.1	9,155
585,986.510 8/30/24	CHESAPEAKE FUND ABS 5.520% 5/15/36 CUSIP: 165183DE1	585,985.70	591,758.48 100.9850	0.3	1,437.62	5.5	32,346
410,000.000 8/30/24	CHUBB INA HLDGS MTN 5.000% 3/15/34 CUSIP: 171239AK2	414,561.30	420,135.20 102.4720	0.2	9,908.33	4.9	20,500
435,545.070 8/30/24	CIM TRUST CMO V-M 3.93419% 8/25/49 CUSIP: 12556MCP7	452,517.83	404,603.95 92.8960	0.2	1,432.73	4.2	17,135
60,969.990 8/30/24	CITIGROUP CMO V-A 7.560% 9/25/35 CUSIP: 17307GXP8	61,893.67	60,738.91 99.6210	0.0	329.56	7.6	4,609
160,000.000 8/30/24	CITIGROUP INC V-D 6.174% 5/25/34 CUSIP: 17327CAR4	160,000.00	168,896.00 105.5600	0.1	2,634.24	5.8	9,878

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
215,000.000 8/30/24	CITIGROUP INC V-Q 1.462% 6/09/27 CUSIP: 172967NA5	215,000.00	203,325.50 94.5700	0.1	715.97	1.5	3,143
470,000.000 8/30/24	CITIGROUP INC V-Q 2.666% 1/29/31 CUSIP: 172967ML2	447,783.03	423,361.90 90.0770	0.2	1,113.80	3.0	12,530
273,000.000 8/30/24	CITIZENS BK NA V-D 4.575% 8/09/28 CUSIP: 75524KPG3	269,941.93	270,930.66 99.2420	0.2	763.26	4.6	12,489
172,655.920 8/30/24	CLI FUNDING LLC ABS 2.720% 1/18/47 CUSIP: 12565KAE7	155,673.58	157,054.73 90.9640	0.1	169.59	3.0	4,696
255,000.000 8/30/24	COCA-COLA CO/THE 5.300% 5/13/54 CUSIP: 191216DS6	252,465.30	264,600.75 103.7650	0.1	4,054.50	5.1	13,515
846,799.470 8/30/24	COLT FUNDING CMO V-M 7.163% 10/25/68 CUSIP: 12598WAA0	862,204.85	861,601.52 101.7480	0.5	5,054.69	7.0	60,656
360,000.000 8/30/24	COMCAST CORP 3.999% 11/01/49 CUSIP: 20030NCE9	271,559.90	293,742.00 81.5950	0.2	4,798.80	4.9	14,396
285,000.000 8/30/24	COMERICA INC V-D 5.982% 1/30/30 CUSIP: 200340AW7	277,096.95	289,919.10 101.7260	0.2	1,468.08	5.9	17,048
205,000.000 8/30/24	COMM MORTGAGE TR CMO 2.950% 8/15/57 CUSIP: 12655TBM0	222,336.92	187,786.15 91.6030	0.1	504.32	3.2	6,047
335,000.000 8/30/24	COMM MTGE CMO 3.902% 7/10/50 CUSIP: 12593GAF9	358,580.09	331,475.80 98.9480	0.2	1,089.31	3.9	13,071
0.010 11/26/21	COUNTRYWIDE ABS V- 4.34927% 2/25/35 CUSIP: 126673FV9	0.01	0.01 99.5350	0.0	0.00	0.0	0
143,482.710 8/30/24	COUNTRYWIDE ABS V- 5.46926% 10/25/34 CUSIP: 1266716C5	134,021.83	139,623.03 97.3100	0.1	133.33	6.1	8,454
108,895.610 8/30/24	COUNTRYWIDE ABS V- 5.50926% 12/25/34 CUSIP: 126673AW2	103,859.20	107,782.70 98.9780	0.1	211.34	6.0	6,460
367,282.770 8/30/24	COUNTRYWIDE ALT CMO 5.750% 3/25/34 CUSIP: 12667FAQ8	359,478.02	376,306.91 102.4570	0.2	1,759.90	5.6	21,118
35,790.220 8/30/24	CREDIT SUIS CMO 6.59629% 10/25/34 CUSIP: 22541SNZ7	36,296.63	35,999.59 100.5850	0.0	183.43	6.5	2,358

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
148,810.340 8/30/24	CREDIT SUISS ABS 4.08632% 4/25/34 CUSIP: 22541SSW9	151,287.68	146,112.41 98.1870	0.1	109.90	3.9	5,697
178,602.790 8/30/24	CREDIT SUISSE CMO 5.500% 12/25/33 CUSIP: 22541Q3Z3	180,508.79	176,091.63 98.5940	0.1	818.58	5.6	9,823
61,025.900 8/30/24	CREDIT SUISSE CMO 6.500% 9/25/33 CUSIP: 22541QXA5	64,172.56	62,470.99 102.3680	0.0	330.49	6.3	3,966
17,573.750 8/30/24	CREDIT SUSE CMO V- 5.68771% 1/25/34 CUSIP: 22541Q2D3	17,804.42	17,367.26 98.8250	0.0	55.46	5.7	984
318,433.400 8/30/24	CREDIT-BASED ABS 6.780% 5/25/35 CUSIP: 12489WJP0	286,988.11	291,786.89 91.6320	0.2	1,797.96	4.1	11,970
186,024.770 8/30/24	CSMLT TRUST CMO V- 4.39027% 11/25/45 CUSIP: 12650UAZ4	192,826.28	179,988.27 96.7550	0.1	636.79	4.4	7,906
204,225.000 8/30/24	DB MASTER FIN ABS 2.493% 11/20/51 CUSIP: 233046AQ4	204,225.00	184,590.81 90.3860	0.1	157.57	2.8	5,091
195,000.000 8/30/24	DC OFFICE CMO V-M 3.1744% 9/15/45 CUSIP: 23312BAJ9	194,147.07	130,566.15 66.9570	0.1	499.20	4.7	6,190
100,000.000 8/30/24	DC OFFICE TRUST CMO 3.174% 9/15/45 CUSIP: 23312BAG5	101,261.40	74,778.00 74.7780	0.0	281.59	4.3	3,174
263,519.980 8/30/24	DRIVE AUTO REC ABS 1.450% 1/16/29 CUSIP: 262108AF0	265,825.78	258,207.42 97.9840	0.1	169.82	1.5	3,821
305,000.000 8/30/24	DTE ELECTRIC CO 5.200% 4/01/33 CUSIP: 23338VAS5	308,004.67	314,729.50 103.1900	0.2	6,608.33	5.0	15,860
465,000.000 8/30/24	DUKE ENERGY INDIANA 2.750% 4/01/50 CUSIP: 26443TAC0	380,782.70	297,390.75 63.9550	0.2	5,328.13	4.3	12,787
385,000.000 8/30/24	DUKE ENERGY OHIO INC 2.125% 6/01/30 CUSIP: 26442EAH3	330,664.95	338,234.05 87.8530	0.2	2,045.31	2.4	8,181
122,796.300 8/30/24	ECMC GROUP SDNT ABS 2.720% 7/25/69 CUSIP: 26829XAA9	122,777.97	112,577.19 91.6780	0.1	55.63	3.0	3,340
310,000.000 8/30/24	ELEVANCE HEALTH INC 5.125% 2/15/53 CUSIP: 28622HAC5	302,168.95	295,293.60 95.2560	0.2	706.11	5.4	15,887

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
265,000.000 8/30/24	ENACT HLDGS INC 6.250% 5/28/29 CUSIP: 29249EAA7	264,875.45	273,275.95 103.1230	0.2	4,278.65	6.1	16,562
250,000.000 8/30/24	ENBRIDGE INC 5.950% 4/05/54 CUSIP: 29250NCD5	248,667.50	258,487.50 103.3950	0.1	6,032.64	5.8	14,875
35,000.000 8/30/24	ENERGY TRANSFER 3.750% 5/15/30 CUSIP: 29278NAQ6	31,716.30	33,107.20 94.5920	0.0	386.46	4.0	1,312
315,000.000 8/30/24	ENERGY TRANSFER LP 5.750% 2/15/33 CUSIP: 29273VAQ3	315,132.97	327,571.65 103.9910	0.2	805.00	5.5	18,112
240,000.000 8/30/24	ESSENT GROUP LTD 6.250% 7/01/29 CUSIP: 29669JAA7	239,116.80	248,599.20 103.5830	0.1	2,500.00	6.0	15,000
335,000.000 8/30/24	ESSEX PORTFOLIO LP 2.550% 6/15/31 CUSIP: 29717PAZ0	317,534.45	289,316.05 86.3630	0.2	1,803.42	2.9	8,542
345,000.000 8/30/24	ESSEX PORTFOLIO LP 5.500% 4/01/34 CUSIP: 29717PBA4	341,946.75	354,111.45 102.6410	0.2	8,802.29	5.4	18,975
335,000.000 8/30/24	EVERSOURCE ENERGY 1.650% 8/15/30 CUSIP: 30040WAK4	272,164.30	281,785.25 84.1150	0.2	245.67	2.0	5,527
545,000.000 8/30/24	EXETER AUTOMOBI ABS 1.960% 1/17/28 CUSIP: 30165JAF3	544,962.94	528,050.50 96.8900	0.3	474.76	2.0	10,682
440,000.000 8/30/24	EXPEDIA INC 3.800% 2/15/28 CUSIP: 30212PAP0	422,151.60	428,045.20 97.2830	0.3	743.11	3.9	16,720
278,879.740 8/30/24	EXTEND STAY CMO V- 6.91148% 7/15/38 CUSIP: 30227FAG5	278,705.45	276,445.12 99.1270	0.2	955.09	7.2	19,944
265,000.000 8/30/24	FANNIEMAE-ACES CMO 4.400% 7/25/33 CUSIP: 3136BQCP2	256,760.16	263,070.80 99.2720	0.1	971.67	4.4	11,660
265,000.000 8/30/24	FIFTH THIRD BANK V-D 5.852% 10/27/25 CUSIP: 31677QBT5	263,195.35	264,986.75 99.9950	0.1	5,341.58	5.8	15,507
175,000.000 8/30/24	FIRST HORIZON 4.000% 5/26/25 CUSIP: 320517AD7	176,632.18	172,992.75 98.8530	0.1	1,847.22	4.0	7,000
200,000.000 8/30/24	FREMF MRTG CMO V-M 3.82064% 4/25/48 CUSIP: 30292RAJ3	213,988.43	197,496.00 98.7480	0.1	616.27	3.9	7,641

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
400,000.000 8/30/24	FREMF MTG TR CMO 3.70919% 6/25/48 CUSIP: 30293AAQ3	392,301.56	393,964.00 98.4910	0.2	1,195.46	3.8	14,836
100,833.910 8/30/24	FRESB MULTIFAM CMO 3.350% 3/25/38 CUSIP: 302961AE7	98,001.89	96,326.63 95.5300	0.1	281.49	3.5	3,377
440,000.000 8/30/24	GEN MOTORS FIN 6.100% 1/07/34 CUSIP: 37045XEP7	441,223.45	460,090.40 104.5660	0.3	4,026.00	5.8	26,840
175,000.000 8/30/24	GENPACT LUXEMBOURG 6.000% 6/04/29 CUSIP: 37190AAB5	174,419.00	181,574.75 103.7570	0.1	2,537.50	5.8	10,500
217,878.680 8/30/24	GLOBAL MORTGAGE 5.000% 4/25/32 CUSIP: 378961AP1	220,056.77	214,194.35 98.3090	0.1	1,258.77	5.1	10,893
370,000.000 8/30/24	GLOBAL PAY INC 3.200% 8/15/29 CUSIP: 37940XAB8	365,937.53	343,152.80 92.7440	0.2	526.22	3.4	11,840
244,503.590 8/30/24	GMAC MTGE ABS V-M 5.500% 7/25/35 CUSIP: 36185HEC3	247,865.52	241,906.96 98.9380	0.1	1,315.75	5.6	13,447
260,000.000 8/30/24	GOLDMAN SACHS V-D 2.640% 2/24/28 CUSIP: 38141GZK3	260,000.00	248,094.60 95.4210	0.1	133.47	2.8	6,864
290,000.000 8/30/24	GOLDMAN SACHS V-D 5.851% 4/25/35 CUSIP: 38141GA95	290,000.00	306,344.40 105.6360	0.2	5,938.77	5.5	16,967
535,000.000 8/30/24	GOLDMAN SACHS V-Q 1.992% 1/27/32 CUSIP: 38141GXR0	483,346.87	449,758.45 84.0670	0.3	1,006.51	2.4	10,657
0.010 7/25/24	GREEN TREE ABS V-M 6.8647% 12/25/32 CUSIP: 393513AK2	0.01	0.01 100.0000	0.0	0.00	0.0	0
360,000.000 8/30/24	GS MORTGAGE SEC CMO 2.9106% 2/13/53 CUSIP: 36258YBG2	368,276.17	328,320.00 91.2000	0.2	873.18	3.2	10,478
84,211.390 8/30/24	GSR MORTGAGE CMO 5.500% 1/25/34 CUSIP: 36229RKQ1	88,579.85	84,135.60 99.9100	0.0	385.78	5.5	4,631
350,000.000 8/30/24	HCA INC 3.625% 3/15/32 CUSIP: 404119CK3	319,445.00	318,202.50 90.9150	0.2	5,850.35	4.0	12,687
290,000.000 8/30/24	HEALTHCARE TRUST 2.000% 3/15/31 CUSIP: 42225UAH7	231,730.30	238,435.10 82.2190	0.1	2,674.44	2.4	5,800

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
245,000.000 8/30/24	HEALTHCARE TRUST 3.625% 1/15/28 CUSIP: 42225UAK0	238,313.98	232,894.55 95.0590	0.1	1,134.83	3.8	8,881
0.000 8/30/24	HSBC HLDGS CONV V-Q 4.292% 9/12/26 CUSIP: 404280BX6	0.00	0.00 99.2460	0.0	4,994.82	0.0	0
295,000.000 8/30/24	HUNTINGTON NATIONAL 5.650% 1/10/30 CUSIP: 44644MAJ0	294,527.46	305,555.10 103.5780	0.2	2,361.23	5.5	16,667
365,000.000 8/30/24	HYUNDAI AUTO REC ABS 1.660% 6/15/28 CUSIP: 44935FAG9	364,967.95	347,950.85 95.3290	0.2	269.29	1.7	6,059
140,924.910 8/30/24	INDYMAC INDX CMO 5.91056% 10/25/34 CUSIP: 45660NX75	143,567.26	133,826.52 94.9630	0.1	642.65	6.1	8,148
425,000.000 8/31/24	INTERCONTINENTAL EXC 5.250% 6/15/31 CUSIP: 45866FBA1	424,596.25	442,790.50 104.1860	0.3	6,693.75	5.0	22,312
165,000.000 8/30/24	INVITATION HOMES 2.000% 8/15/31 CUSIP: 46188BAA0	126,188.70	136,235.55 82.5670	0.1	146.67	2.4	3,300
150,000.000 8/30/24	IQVIA INC 6.250% 2/01/29 CUSIP: 46266TAF5	149,886.87	158,476.50 105.6510	0.1	781.25	5.9	9,375
354,646.460 8/30/24	JETBLUE AIRWAYS ABS 4.000% 11/15/32 CUSIP: 477164AA5	333,360.58	333,367.67 94.0000	0.2	4,176.95	4.3	14,185
118,000.000 8/30/24	JIMMY JOHN'S ABS 4.846% 7/30/47 CUSIP: 47760QAB9	118,276.60	116,065.98 98.3610	0.1	482.33	4.9	5,718
179,612.730 8/30/24	JP MORGAN CMO 3.68679% 1/25/44 CUSIP: 46641CBQ3	185,691.41	156,994.10 87.4070	0.1	552.03	4.2	6,621
584,419.870 8/30/24	JP MORGAN CMO V-M 2.500% 7/25/52 CUSIP: 46654WAE1	530,165.14	485,863.30 83.1360	0.3	1,217.54	3.0	14,610
422,025.910 8/30/24	JP MORGAN CMO V-M 2.500% 12/25/51 CUSIP: 46653TAB5	412,991.94	350,095.81 82.9560	0.2	879.22	3.0	10,550
584,419.840 8/30/24	JP MORGAN CMO V-M 3.000% 7/25/52 CUSIP: 46654WAC5	492,578.35	505,926.41 86.5690	0.3	1,461.05	3.5	17,532
451,534.820 8/30/24	JP MORGAN CMO V-M 3.500% 10/25/52 CUSIP: 46655GAB1	399,255.57	404,421.68 89.5660	0.2	1,316.98	3.9	15,803

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
302,428.290 8/30/24	JP MORGAN CMO V-M 3.77498% 8/25/47 CUSIP: 46647SCU2	309,610.97	280,459.90 92.7360	0.2	947.09	4.1	11,397
153,310.470 8/30/24	JP MORGAN CMO V-M 5.70316% 7/25/35 CUSIP: 46630GAR6	155,658.04	153,931.38 100.4050	0.1	706.12	5.6	8,643
504,164.370 8/30/24	JP MORGAN MORTG CMO 3.000% 5/25/54 CUSIP: 46657QAE1	421,449.90	436,450.05 86.5690	0.3	1,260.41	3.5	15,124
259,954.570 8/30/24	JP MORGAN MTGE CMO 3.500% 6/25/48 CUSIP: 46648RAN1	265,600.47	230,519.91 88.6770	0.1	771.41	3.9	9,098
0.010 4/19/24	JPMBB CMMRCL CMO 4.2432% 4/15/47 CUSIP: 46641WAZ0	0.01	0.01 99.4300	0.0	0.00	0.0	0
275,000.000 8/30/24	JPMORGAN CHASE V-D 1.045% 11/19/26 CUSIP: 46647PBT2	275,005.48	262,726.75 95.5370	0.1	814.23	1.1	2,873
275,000.000 8/30/24	JPMORGAN CHASE V-D 5.766% 4/22/35 CUSIP: 46647PEH5	275,000.00	292,088.50 106.2140	0.2	5,681.91	5.4	15,856
395,000.000 8/30/24	JPMORGAN CHASE V-Q 2.182% 6/01/28 CUSIP: 46647PBR6	400,008.81	371,430.35 94.0330	0.2	2,154.73	2.3	8,618
270,000.000 8/30/24	KIMCO REALTY CORP 3.200% 4/01/32 CUSIP: 49446RAZ2	230,600.60	240,443.10 89.0530	0.1	3,600.00	3.6	8,640
260,000.000 8/30/24	KROGER CO 4.900% 9/15/31 CUSIP: 501044DU2	259,898.60	259,805.00 99.9250	0.1	141.56	4.9	12,740
250,000.000 8/30/24	LLOYDS BK CONV V-A 5.721% 6/05/30 CUSIP: 53944YBA0	250,000.00	259,345.00 103.7380	0.1	3,416.71	5.5	14,302
317,765.750 8/30/24	LOUISIANA ST LOCAL 5.197% 9/01/39 CUSIP: 54628CG30	317,102.75	325,814.76 102.5330	0.2	8,257.14	5.1	16,514
225,000.000 8/30/24	LPL HLDGS INC 6.750% 11/17/28 CUSIP: 50212YAH7	224,239.50	239,960.25 106.6490	0.1	4,387.50	6.3	15,187
250,000.000 8/30/24	L3HARRIS TECH INC 5.250% 6/01/31 CUSIP: 502431AT6	249,815.00	257,247.50 102.8990	0.1	6,125.00	5.1	13,125
300,000.000 8/30/24	MARSH & MCLENNAN COS 2.375% 12/15/31 CUSIP: 571748BP6	260,874.00	259,128.00 86.3760	0.1	1,504.17	2.8	7,125

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
95,000.000 8/30/24	MARSHFIELD HEALT 2.703% 2/15/30 CUSIP: 57284PAA9	79,097.95	85,109.55 89.5890	0.0	114.13	3.0	2,567
20,000.000 8/30/24	MASS INSTIT TECH 3.885% 7/01/16 CUSIP: 575718AF8	15,619.80	15,621.40 78.1070	0.0	129.50	5.0	777
350,000.000 8/30/24	MASTERCARD INCORPORA 4.875% 5/09/34 CUSIP: 57636QAZ7	348,580.20	359,222.50 102.6350	0.2	5,308.33	4.8	17,062
288,120.050 8/30/24	MASTR ASSET ABS V- 4.33148% 8/25/33 CUSIP: 57643LBZ8	293,633.85	306,726.84 106.4580	0.2	1,074.83	3.8	11,765
297,647.500 8/30/24	MELLO MTGE CMO V-M 3.71209% 3/25/48 CUSIP: 585498BJ6	313,366.99	273,299.93 91.8200	0.2	909.29	4.0	10,972
325,000.000 8/30/24	META PLATFORMS INC 4.550% 8/15/31 CUSIP: 30303M8T2	324,803.05	328,688.75 101.1350	0.2	903.68	4.5	14,787
110,000.000 8/30/24	METRO OP AS INC 4.524% 10/01/42 CUSIP: 592239AM9	113,134.85	82,959.80 75.4180	0.0	2,073.50	6.0	4,976
215,794.710 8/30/24	MID-STATE TRUST ABS 5.598% 7/15/38 CUSIP: 59549WAB9	221,022.87	215,531.44 99.8780	0.1	543.80	5.6	12,080
147,348.300 8/30/24	MID-STATE TRUST ABS 5.745% 1/15/40 CUSIP: 595481AA0	152,030.27	146,707.33 99.5650	0.1	706.12	5.8	8,465
46,484.520 8/30/24	MID-STATE TRUST ABS 5.787% 10/15/40 CUSIP: 59548PAA7	49,098.83	46,544.49 100.1290	0.0	224.16	5.8	2,690
494,254.380 8/30/24	MILL CITY ABS V-M 3.750% 5/25/58 CUSIP: 59980MAG6	516,495.83	480,958.94 97.3100	0.3	1,546.78	3.8	18,534
499,416.540 8/30/24	MILL CITY CMO V-M 3.500% 4/25/66 CUSIP: 59980YAG0	465,393.78	469,461.54 94.0020	0.3	1,456.63	3.7	17,479
275,000.000 8/30/24	MORGAN STAN MTN V-D 1.512% 7/20/27 CUSIP: 61747YEC5	275,595.20	259,349.75 94.3090	0.1	473.55	1.6	4,158
250,395.870 8/30/24	MORGAN STANLEY CMO 2.840% 11/15/49 CUSIP: 61766RAY2	232,144.36	240,319.94 95.9760	0.1	592.60	3.0	7,111
275,000.000 8/30/24	MORGAN STANLEY V-D 2.484% 9/16/36 CUSIP: 61747YEF8	255,722.35	226,704.50 82.4380	0.1	3,130.88	3.0	6,831

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
170,000.000 8/30/24	MPLX LP 5.500% 6/01/34 CUSIP: 55336VBX7	167,922.60	172,968.20 101.7460	0.1	2,623.19	5.4	9,350
182,189.860 8/30/24	MVW OWNER TRUST ABS 1.830% 5/20/39 CUSIP: 55400KAB1	182,157.89	170,832.14 93.7660	0.1	101.82	1.9	3,334
349,566.720 8/30/24	MVW OWNER TRUST ABS 5.320% 2/20/43 CUSIP: 62847RAA5	349,547.56	355,296.12 101.6390	0.2	568.24	5.2	18,596
295,000.000 8/30/24	NASDAQ INC 5.550% 2/15/34 CUSIP: 63111XAJ0	295,894.31	307,257.25 104.1550	0.2	727.67	5.3	16,372
23,579.980 8/30/24	NATIONSTAR CMO V-M 4.750% 12/25/52 CUSIP: 63861HAC2	24,913.72	22,730.86 96.3990	0.0	93.31	4.9	1,120
205,920.310 8/30/24	NAVIENT STUD ABS 6.26099% 12/15/59 CUSIP: 63941CAC7	207,400.38	206,144.76 100.1090	0.1	632.85	6.5	13,387
49,445.020 8/30/24	NAVIENT STUD ABS V 6.01099% 12/15/59 CUSIP: 63940UAC8	49,259.58	49,266.03 99.6380	0.0	145.75	6.3	3,090
218,811.330 8/30/24	NAVIENT STUDENT ABS 1.110% 2/18/70 CUSIP: 63942GAA1	175,869.60	190,794.73 87.1960	0.1	0.00	1.3	2,428
157,365.510 8/30/24	NAVIENT STUDENT ABS 2.150% 11/15/68 CUSIP: 63941KAB1	162,369.23	148,548.32 94.3970	0.1	150.37	2.3	3,383
24,063.230 8/30/24	NAVIENT STUDENT ABS 3.910% 12/15/45 CUSIP: 63939NAB9	24,991.93	23,815.38 98.9700	0.0	34.27	3.9	940
33,495.030 8/30/24	NAVIENT STUDENT ABS 4.000% 12/15/59 CUSIP: 63940UAB0	33,377.39	32,965.14 98.4180	0.0	59.51	4.1	1,339
14,142.690 8/30/24	NAVIENT STUDENT ABS 4.000% 12/15/59 CUSIP: 63890BAB2	14,140.81	14,003.53 99.0160	0.0	25.13	4.0	565
191,588.110 8/30/24	NAVIENT STUDENT ABS 5.510% 10/15/71 CUSIP: 638961AA0	191,395.51	194,720.58 101.6350	0.1	469.22	5.4	10,556
193,135.690 8/30/24	NEW CENTURY ABS V- 6.06926% 8/25/34 CUSIP: 64352VFZ9	193,558.19	195,155.89 101.0460	0.1	243.82	6.4	12,539
330,978.740 8/30/24	NEW RESID CMO V-M 4.750% 11/25/56 CUSIP: 64829LAW8	362,111.45	323,819.67 97.8370	0.2	1,310.14	4.9	15,721

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
281,907.540 8/30/24	NEW RESIDEN CMO 4.000% 8/27/57 CUSIP: 64830BAA5	298,384.35	272,635.60 96.7110	0.2	947.29	4.1	11,276
403,799.610 8/30/24	NEW RESIDEN CMO 4.750% 12/25/57 CUSIP: 64829XAA0	399,004.49	399,684.89 98.9810	0.2	1,598.37	4.8	19,180
529,771.120 8/30/24	NEW RESIDEN CMO V- 4.000% 12/25/58 CUSIP: 64830WAQ4	552,810.26	504,797.71 95.2860	0.3	1,765.90	4.2	21,190
293,256.480 8/30/24	NEW RESIDEN CMO V- 4.250% 12/25/57 CUSIP: 64830DAV5	300,038.03	282,191.91 96.2270	0.2	1,044.28	4.4	12,463
302,879.570 8/30/24	NEW RESIDENT CMO 4.000% 3/26/57 CUSIP: 64829KBV1	285,132.71	291,345.92 96.1920	0.2	1,009.60	4.2	12,115
319,461.140 8/30/24	NEW RESIDENT CMO 4.000% 4/25/57 CUSIP: 64828MAA5	331,525.15	306,989.38 96.0960	0.2	1,064.87	4.2	12,778
213,838.050 8/30/24	NEW RESIDENT CMO 4.500% 2/25/58 CUSIP: 64828CAA7	227,102.67	210,452.99 98.4170	0.1	801.90	4.6	9,622
113,109.560 8/30/24	NEW RESIDENT CMO 5.250% 1/25/54 CUSIP: 64828AAF0	121,027.21	110,865.47 98.0160	0.1	494.83	5.4	5,938
672,681.170 8/30/24	NEW RESIDENT CMO V-M 4.000% 2/25/57 CUSIP: 64829JAA1	662,831.43	652,265.30 96.9650	0.4	2,242.25	4.1	26,907
767,969.350 8/30/24	NEW RESIDENT CMO V-M 4.000% 9/25/59 CUSIP: 64828GAS9	717,811.35	739,884.71 96.3430	0.4	2,559.90	4.1	30,718
152,856.560 8/30/24	NEW RESIDENTIAL 3.750% 5/25/54 CUSIP: 64828YAR2	164,941.79	145,563.77 95.2290	0.1	477.72	3.9	5,732
275,139.930 8/30/24	NEW RESIDNT CMO 3.750% 11/25/56 CUSIP: 64829LAA6	266,030.38	261,091.29 94.8940	0.1	859.80	3.9	10,317
450,000.000 8/30/24	NMI HOLDINGS 6.000% 8/15/29 CUSIP: 629209AC1	444,976.10	460,638.00 102.3640	0.3	7,500.00	5.9	27,000
320,000.000 8/30/24	OGE ENERGY CORP 5.450% 5/15/29 CUSIP: 670837AD5	321,076.00	331,148.80 103.4840	0.2	5,425.78	5.3	17,440
154,341.070 8/30/24	OKLAHOMA ST DEV FIN 4.135% 12/01/33 CUSIP: 6789084F8	153,072.83	151,921.00 98.4320	0.1	1,595.50	4.2	6,382

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260,000.000 8/30/24	OLD REP INTL CORP 5.750% 3/28/34 CUSIP: 680223AM6	259,823.20	268,980.40 103.4540	0.2	6,353.75	5.6	14,950
355,000.000 8/30/24	OLD REPUBLIC INTL 3.850% 6/11/51 CUSIP: 680223AL8	254,552.75	259,419.80 73.0760	0.1	3,037.22	5.3	13,667
496,148.960 7/24/24	ONSLOW BAY CMO V-M 5.98966% 6/25/59 CUSIP: 67113KBJ6	501,129.83	501,129.83 101.0039	0.3	2,456.21	5.9	29,577
385,000.000 8/30/24	ORACLE CORP 3.950% 3/25/51 CUSIP: 68389XCA1	349,402.84	297,708.95 77.3270	0.2	6,589.92	5.1	15,207
200,000.000 8/31/24	PACIFIC BEACON LLC 5.508% 7/15/36 CUSIP: 69403WAC1	217,260.18	199,902.00 99.9510	0.1	1,407.60	5.5	11,016
315,000.000 8/30/24	PECO ENERGY CO 4.375% 8/15/52 CUSIP: 693304BE6	295,080.05	273,086.10 86.6940	0.2	612.50	5.0	13,781
385,000.000 8/30/24	PFS FINANCING ABS 5.270% 5/15/28 CUSIP: 69335PEV3	384,899.36	388,830.75 100.9950	0.2	0.00	5.2	20,289
20,000.000 8/30/24	PG&E ENERGY RECOVERY 2.822% 7/15/48 CUSIP: 71710TAC2	14,419.00	14,590.60 72.9530	0.0	72.12	3.9	564
310,000.000 8/30/24	PG&E RECOV FND 5.536% 7/15/49 CUSIP: 71710TAF5	319,493.34	324,883.10 104.8010	0.2	2,192.87	5.3	17,161
255,000.000 8/30/24	PG&E RECOVERY FDG 5.231% 6/01/42 CUSIP: 71710TAH1	264,493.65	264,855.75 103.8650	0.1	1,111.59	5.0	13,339
250,000.000 8/30/24	PG&E WILDFIRE RECOV 4.377% 6/03/41 CUSIP: 693342AC1	231,191.33	239,390.00 95.7560	0.1	2,735.63	4.6	10,942
540,000.000 8/30/24	PG&E WILDFIRE RECOV 4.451% 12/01/49 CUSIP: 693342AD9	483,046.55	488,754.00 90.5100	0.3	6,008.85	4.9	24,035
610,000.000 8/30/24	PG&E WILDFIRE RECOV 4.674% 12/01/53 CUSIP: 693342AE7	553,127.35	572,619.20 93.8720	0.3	7,127.85	5.0	28,511
250,000.000 8/30/24	PG&E WILDFIRE RECOV 5.099% 6/01/54 CUSIP: 693342AK3	242,900.79	252,732.50 101.0930	0.1	3,186.88	5.0	12,747
300,000.000 8/30/24	PHILLIPS 66 CO 5.250% 6/15/31 CUSIP: 718547AU6	299,754.00	308,466.00 102.8220	0.2	3,325.00	5.1	15,750

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311,000.000 8/30/24	PHYSICIANS REALTY 3.950% 1/15/28 CUSIP: 71951QAB8	303,499.48	304,136.23 97.7930	0.2	1,569.69	4.0	12,284
235,000.000 8/30/24	PNC FINANCIAL V-D 5.492% 5/14/30 CUSIP: 693475BX2	235,000.00	242,999.40 103.4040	0.1	3,836.01	5.3	12,906
245,000.000 8/30/24	PPL CAP FDG INC 5.250% 9/01/34 CUSIP: 69352PAT0	243,740.70	247,993.90 101.2220	0.1	786.04	5.2	12,862
80,559.970 8/30/24	PPT HOME LOAN ABS 5.6904% 8/25/35 CUSIP: 693525AF4	82,495.58	84,141.67 104.4460	0.0	379.22	5.4	4,584
340,000.000 8/30/24	PUB SVC OKLAHOMA 5.250% 1/15/33 CUSIP: 744533BQ2	349,167.44	344,086.80 101.2020	0.2	2,280.83	5.2	17,850
305,000.000 8/30/24	PUBLIC SVC ENTERPRIS 5.450% 4/01/34 CUSIP: 744573AZ9	305,369.05	313,561.35 102.8070	0.2	7,110.74	5.3	16,622
270,000.000 8/30/24	QUEST DIAGNOSTICS 5.000% 12/15/34 CUSIP: 74834LBG4	269,738.10	268,455.60 99.4280	0.2	450.00	5.0	13,500
390,000.000 8/30/24	RAYMOND JAMES 3.750% 4/01/51 CUSIP: 754730AH2	380,055.89	300,397.50 77.0250	0.2	6,093.75	4.9	14,625
345,000.000 8/30/24	REALTY INCOME CORP 3.200% 2/15/31 CUSIP: 756109CD4	300,525.85	314,760.75 91.2350	0.2	490.67	3.5	11,040
400,000.000 8/30/24	REGENCY CENTERS LP 3.700% 6/15/30 CUSIP: 75884RBA0	368,897.20	381,052.00 95.2630	0.2	3,124.44	3.9	14,800
90,000.000 8/30/24	REGENCY CENTERS LP 3.900% 11/01/25 CUSIP: 75884RAU7	90,191.94	88,536.60 98.3740	0.0	1,170.00	4.0	3,510
290,000.000 8/30/24	REGIONS FINAN V-D 5.722% 6/06/30 CUSIP: 7591EPAU4	290,000.00	297,461.70 102.5730	0.2	3,917.98	5.6	16,593
357,061.240 8/30/24	RESIDENTIAL CMO 5.250% 2/25/34 CUSIP: 45660NXG5	351,928.49	348,752.42 97.6730	0.2	1,562.16	5.4	18,745
420,000.000 8/30/24	REXFORD INDUS REALTY 2.125% 12/01/30 CUSIP: 76169XAA2	387,532.55	358,436.40 85.3420	0.2	2,231.25	2.5	8,925
390,000.000 8/30/24	REXFORD INDUSTRIAL 2.150% 9/01/31 CUSIP: 76169XAB0	322,128.30	324,476.10 83.1990	0.2	4,192.50	2.6	8,385

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ASSET STATEMENT

SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
365,000.000 8/30/24	SANTANDER DRIVE ABS 1.670% 10/15/27 CUSIP: 80285VAF6	364,884.48	355,356.70 97.3580	0.2	270.91	1.7	6,095
207,145.430 8/30/24	SBA SER 25K ABS 5.710% 11/01/48 CUSIP: 83162CV34	207,145.43	219,112.22 105.7770	0.1	3,942.67	5.4	11,828
248,273.360 8/30/24	SC STATE STUDENT 6.67075% 10/27/36 CUSIP: 83715AAJ8	247,264.75	246,751.44 99.3870	0.1	1,753.67	6.7	16,561
180,000.000 8/30/24	SCE RECOVERY FUNDING 2.943% 11/15/42 CUSIP: 78433LAE6	151,245.00	152,184.60 84.5470	0.1	1,559.79	3.5	5,297
4,732.500 8/30/24	SHELLPOINT CMO 3.84302% 7/25/43 CUSIP: 822804AD2	4,775.94	4,697.43 99.2590	0.0	6.35	3.9	181
66,069.110 8/30/24	SIERRA RECEIVAB ABS 1.340% 11/20/37 CUSIP: 82652QAB7	64,190.87	63,418.42 95.9880	0.0	17.56	1.4	885
268,595.670 8/30/24	SMB PRIVATE ABS 1.390% 1/15/53 CUSIP: 83208AAA1	235,136.63	242,275.98 90.2010	0.1	165.93	1.5	3,733
224,225.710 8/30/24	SMB PRIVATE ABS V- 6.99207% 9/15/53 CUSIP: 78450PAB1	224,225.71	228,394.07 101.8590	0.1	742.98	6.9	15,703
149,141.160 8/30/24	SMB PRIVATE EDU ABS 1.290% 7/15/53 CUSIP: 78449XAA0	149,528.21	138,793.75 93.0620	0.1	85.49	1.4	1,923
103,207.400 8/30/24	SMB PRIVATE EDU ABS 2.820% 10/15/35 CUSIP: 83189DAB6	105,846.91	100,936.84 97.8000	0.1	127.75	2.9	2,910
270,000.000 8/30/24	SMITH & NEPHEW PLC 5.400% 3/20/34 CUSIP: 83192PAD0	260,851.05	275,556.60 102.0580	0.2	6,520.50	5.3	14,580
324,087.720 8/30/24	SOCIAL PROFESSI ABS 1.030% 8/17/43 CUSIP: 83405YAA0	281,956.32	282,319.29 87.1120	0.2	148.36	1.2	3,338
365,000.000 8/30/24	STATE STREET CRP V-D 4.821% 1/26/34 CUSIP: 857477CA9	361,284.10	364,543.75 99.8750	0.2	1,710.79	4.8	17,596
490,000.000 8/30/24	STRUCTURED ABS V-M 7.06926% 8/25/37 CUSIP: 86364LAD4	486,325.00	483,267.40 98.6260	0.3	1,941.61	7.6	36,712
280,000.000 8/30/24	SUBWAY FNDG LLC ABS 6.028% 7/30/54 CUSIP: 864300AA6	280,000.00	287,282.80 102.6010	0.2	3,328.80	5.9	16,878

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ASSET STATEMENT

SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
475,000.000 8/30/24	SYNCHRONY CARD ABS 5.540% 7/15/29 CUSIP: 87166PAK7	474,907.23	482,543.00 101.5880	0.3	1,169.56	5.4	26,315
265,000.000 8/30/24	T MOBILE USA INC 3.375% 4/15/29 CUSIP: 87264ABV6	236,653.50	251,824.20 95.0280	0.1	3,378.75	3.5	8,943
284,925.000 8/30/24	TACO BELL FUND ABS 2.294% 8/25/51 CUSIP: 87342RAH7	231,991.28	253,640.24 89.0200	0.1	108.94	2.6	6,536
225,000.000 8/30/24	TAKE-TWO INTERAC 5.600% 6/12/34 CUSIP: 874054AN9	225,172.40	232,317.00 103.2520	0.1	2,765.00	5.4	12,600
240,000.000 8/30/24	TAKE-TWO INTERACTIVE 4.950% 3/28/28 CUSIP: 874054AK5	239,638.00	243,283.20 101.3680	0.1	5,049.00	4.9	11,880
235,000.000 8/30/24	TARGA RESOURCES 4.875% 2/01/31 CUSIP: 87612BBS0	219,780.85	230,807.60 98.2160	0.1	954.69	5.0	11,456
400,000.000 8/30/24	TEACHERS INSUR & ANN 3.300% 5/15/50 CUSIP: 878091BG1	380,241.02	284,652.00 71.1630	0.2	3,886.67	4.6	13,200
255,000.000 8/30/24	TORONTO DOM MTN CONV 4.693% 9/15/27 CUSIP: 89115A2H4	251,554.95	256,943.10 100.7620	0.1	5,518.19	4.7	11,967
270,000.000 8/30/24	TOTALENERGIES CAP SA 5.488% 4/05/54 CUSIP: 89157XAB7	271,204.20	278,577.90 103.1770	0.2	6,009.36	5.3	14,817
185,000.000 8/30/24	TOWD POINT ABS V-M 3.250% 11/25/58 CUSIP: 89177WAC3	185,867.19	182,347.10 98.5660	0.1	501.04	3.3	6,012
350,000.000 8/30/24	TOWD POINT ABS V-M 3.500% 11/25/58 CUSIP: 89177WAD1	354,621.09	340,382.00 97.2520	0.2	1,020.83	3.6	12,250
634,506.630 8/30/24	TOWD POINT ABS V-M 7.294% 10/25/63 CUSIP: 89182FAA7	649,972.74	647,628.23 102.0680	0.4	3,856.74	7.1	46,280
571,275.960 8/30/24	TOWD POINT CMO V-M 6.125% 2/25/64 CUSIP: 89182JAA9	571,267.22	579,131.00 101.3750	0.3	2,915.89	6.0	34,990
582,786.700 8/30/24	TOWD POINT CMO V-M 5.13352% 7/25/65 CUSIP: 89183FAP3	577,972.12	581,766.82 99.8250	0.3	2,476.79	5.1	29,767
320,000.000 8/30/24	TOYOTA MTR CRED 4.650% 1/05/29 CUSIP: 89236TLL7	319,144.00	323,776.00 101.1800	0.2	2,314.67	4.6	14,880

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ASSET STATEMENT

SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
315,000.000 8/30/24	TRANSCANADA PIPELINE 2.500% 10/12/31 CUSIP: 89352HBC2	297,084.90	274,727.25 87.2150	0.2	3,040.63	2.9	7,875
300,000.000 8/30/24	TRUIST FIN MTN V-D 5.867% 6/08/34 CUSIP: 89788MAP7	293,085.00	313,467.00 104.4890	0.2	4,058.01	5.6	17,601
295,000.000 8/30/24	TRUIST FIN MTN V-D 7.161% 10/30/29 CUSIP: 89788MAQ5	305,532.77	320,538.15 108.6570	0.2	7,100.33	6.6	21,124
5,000.000 8/30/24	UNIV OF SOUTHERN CA 3.028% 10/01/39 CUSIP: 914886AB2	3,960.55	4,172.60 83.4520	0.0	63.08	3.6	151
122,207.220 8/30/24	US AIRWAYS ABS 4.625% 12/03/26 CUSIP: 90345WAD6	131,619.09	121,333.44 99.2850	0.1	1,381.60	4.7	5,652
345,000.000 8/30/24	US BANCORP MTN V-S 2.491% 11/03/36 CUSIP: 91159HJB7	319,972.55	285,404.70 82.7260	0.2	2,816.91	3.0	8,593
170,000.000 8/30/24	US BANCORP V-D 4.839% 2/01/34 CUSIP: 91159HJL5	161,249.16	167,121.90 98.3070	0.1	685.53	4.9	8,226
270,000.000 8/30/24	VANTAGE DATA CE ABS 2.165% 10/15/46 CUSIP: 92212KAD8	235,785.94	253,030.50 93.7150	0.1	259.80	2.3	5,845
415,000.000 8/30/24	VERIZON COMM INC 2.550% 3/21/31 CUSIP: 92343VGJ7	369,840.00	365,046.45 87.9630	0.2	4,703.33	2.9	10,582
309,303.190 8/30/24	VIRGINIA ST HSG DE 2.125% 7/25/51 CUSIP: 92812UR26	299,834.39	240,724.49 77.8280	0.1	98.53	2.7	6,572
72,458.720 8/30/24	WAMU MORT CMO V-M 6.28238% 6/25/33 CUSIP: 929227R65	73,409.70	72,571.03 100.1550	0.0	379.53	6.3	4,554
215,000.000 8/30/24	WELLS FARGO CO V-D 5.389% 4/24/34 CUSIP: 95000U3D3	214,882.40	220,338.45 102.4830	0.1	1,190.82	5.3	11,586
255,000.000 8/30/24	WELLS FARGO CO V-D 5.574% 7/25/29 CUSIP: 95000U3E1	255,000.00	263,323.20 103.2640	0.1	1,421.37	5.4	14,213
420,000.000 8/30/24	WELLS FARGO MTN V-Q 2.879% 10/30/30 CUSIP: 95000U2G7	399,640.91	385,001.40 91.6670	0.2	4,064.19	3.1	12,091
651,053.930 8/30/24	WOODWARD CAP CMO V-M 6.141% 4/25/44 CUSIP: 74938PAA4	651,050.02	658,078.80 101.0790	0.4	3,331.77	6.1	39,981

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
294,628.610 8/30/24	WOODWARD CAPITA CMO 7.113% 11/25/43 CUSIP: 749407AA0	294,623.66	300,194.14 101.8890	0.2	1,746.41	7.0	20,956
265,000.000 8/30/24	6297782 LLC 5.026% 10/01/29 CUSIP: 83007CAC6	265,524.70	264,414.35 99.7790	0.1	110.99	5.0	13,318
	TOTAL CORPORATE & FOREIGN BONDS	**76,379,397.12**	**75,521,197.32**	**43.5**	**597,534.82**	**4.5**	**3,432,480**
	MUNICIPAL OBLIGATIONS						
55,000.000 8/30/24	BOISE CITY ID ARPT 5.849% 9/01/54 CUSIP: 097428FU5	57,698.85	57,608.10 104.7420	0.0	777.43	5.6	3,216
100,000.000 8/30/24	CA HEALTH FACS FING 4.190% 6/01/37 CUSIP: 13032UD88	97,089.48	95,552.00 95.5520	0.1	1,047.50	4.4	4,190
350,000.000 8/30/24	CALIFORNIA ST 4.600% 4/01/38 CUSIP: 13063DGE2	342,720.00	345,579.50 98.7370	0.2	6,708.33	4.7	16,100
245,000.000 8/30/24	CALIFORNIA ST 4.988% 4/01/39 CUSIP: 13063BN81	239,304.40	244,122.90 99.6420	0.1	5,091.92	5.0	12,220
265,000.000 8/30/24	CALIFORNIA ST 7.350% 11/01/39 CUSIP: 13063BBU5	313,180.87	318,331.25 120.1250	0.2	6,492.50	6.1	19,477
395,000.000 8/30/24	CALIFORNIA ST 7.550% 4/01/39 CUSIP: 13063A5G5	480,970.95	492,146.30 124.5940	0.3	12,426.04	6.1	29,822
250,000.000 8/30/24	CALIFORNIA ST 7.600% 11/01/40 CUSIP: 13063BJC7	315,607.50	313,267.50 125.3070	0.2	6,333.33	6.1	19,000
455,000.000 8/30/24	CALIFORNIA ST TAXABL 5.125% 3/01/38 CUSIP: 13063D3S5	458,284.09	469,914.90 103.2780	0.3	11,659.38	5.0	23,318
35,000.000 8/30/24	CALIFORNIA ST UNIV 2.939% 11/01/52 CUSIP: 13077DRV6	24,066.70	24,870.30 71.0580	0.0	342.88	4.1	1,028
645,000.000 8/30/24	FLORIDA ST 5.526% 7/01/34 CUSIP: 341271AH7	647,097.85	668,865.00 103.7000	0.4	11,880.90	5.3	35,642
340,000.000 8/30/24	LA LOCAL GOVT ENVIRO 4.145% 2/01/33 CUSIP: 54627RAM2	337,354.98	336,766.60 99.0490	0.2	1,174.42	4.2	14,093
180,000.000 8/30/24	LOS ANGELES CNTY CA 5.735% 6/01/39 CUSIP: 5447122H4	187,000.89	188,254.80 104.5860	0.1	2,580.75	5.5	10,323

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
125,000.000 8/30/24	LOS ANGELES CNTY CA 7.618% 8/01/40 CUSIP: 54473ENS9	147,964.98	151,268.75 121.0150	0.1	793.54	6.3	9,522
80,000.000 8/30/24	LOUISIANA ST LOCAL 4.475% 8/01/39 CUSIP: 54627RAP5	73,497.67	78,059.20 97.5740	0.0	298.33	4.6	3,580
215,000.000 8/30/24	NEW YORK CITY NY 5.952% 6/15/42 CUSIP: 64972FK88	233,970.10	232,849.30 108.3020	0.1	2,701.55	5.5	12,796
175,000.000 8/30/24	NEW YORK NY 5.508% 8/01/37 CUSIP: 64971M4P4	184,884.71	182,351.75 104.2010	0.1	803.25	5.3	9,639
130,000.000 8/30/24	NEW YORK NY 5.985% 12/01/36 CUSIP: 64966HTX8	136,677.42	137,793.50 105.9950	0.1	1,945.13	5.6	7,780
110,000.000 8/30/24	NEW YORK ST DORM AUT 5.600% 3/15/40 CUSIP: 649902T37	112,496.39	114,776.20 104.3420	0.1	2,840.44	5.4	6,160
70,000.000 8/30/24	NEW YORK ST URBAN 3.900% 3/15/33 CUSIP: 6500358W1	64,302.00	67,305.00 96.1500	0.0	1,258.83	4.1	2,730
285,000.000 8/30/24	OREGON EDU DISTS 2.895% 6/30/40 CUSIP: 68587FBL7	247,980.60	230,248.65 80.7890	0.1	1,398.04	3.6	8,250
295,000.000 8/30/24	PORT AUTH OF NY & NJ 5.310% 8/01/46 CUSIP: 73358WRQ9	287,588.50	287,984.90 97.6220	0.2	1,305.38	5.4	15,664
250,000.000 8/30/24	RIVERSIDE CNTY CA 3.818% 2/15/38 CUSIP: 76913CBF5	250,615.82	233,875.00 93.5500	0.1	424.22	4.1	9,545
160,000.000 8/30/24	TEXAS ST 5.517% 4/01/39 CUSIP: 882722KF7	171,076.80	170,980.80 106.8630	0.1	3,678.00	5.2	8,827
85,000.000 8/30/24	TEXAS ST TRANSPRTN 2.472% 10/01/44 CUSIP: 882830BH4	60,478.40	61,616.50 72.4900	0.0	875.50	3.4	2,101
800,000.000 8/30/24	TX NATURAL GAS 5.169% 4/01/41 CUSIP: 88258MAB1	789,303.87	826,208.00 103.2760	0.5	17,230.00	5.0	41,352
65,000.000 8/30/24	UNIV OF CALIFORNIA 4.858% 5/15/12 CUSIP: 91412GHA6	61,273.20	59,944.30 92.2220	0.0	929.77	5.3	3,157

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
465,000.000 8/30/24	UNIVERSITY VA UNIV 6.200% 9/01/39 CUSIP: 915217RY1	497,575.85	516,712.65 111.1210	0.3	14,415.00	5.6	28,830
	TOTAL MUNICIPAL OBLIGATIONS	**6,820,062.87**	**6,907,253.65**	**4.0**	**117,412.36**	**5.2**	**358,370**
TOTAL FIXED INCOME		**158,646,555.74**	**157,831,288.88**	**90.9**	**1,167,826.80**	**4.2**	**6,619,330**
OTHER ASSETS							
	OTHER ASSETS						
254.230 8/31/24	NIS HIGH YIELD FUND, LLC 1 CUSIP: 99Y804GB9	8,935,327.00	11,275,040.99 44349.8357	6.5	0.00	0.0	0
	TOTAL OTHER ASSETS	**8,935,327.00**	**11,275,040.99**	**6.5**	**0.00**	**0.0**	**0**
TOTAL OTHER ASSETS		**8,935,327.00**	**11,275,040.99**	**6.5**	**0.00**	**0.0**	**0**
TOTAL INVESTMENT PORTFOLIO		**172,157,904.87**	**173,682,352.00**	**100.0**	**1,190,660.96**	**3.9**	**6,837,529**
	ENDING ACCRUAL FOR PERIOD		1,190,660.96				
TOTAL VALUE			**174,873,012.96**				

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
CASH & CASH EQUIVALENTS							
	CASH						
221.110	PRINCIPAL CASH	221.11	221.11	0.0			
	TOTAL CASH	**221.11**	**221.11**	**0.0**	**0.00**	**0.0**	**0**
	MONEY MARKET FUNDS						
2,477,236.630 3/08/12	WILMINGTON US TREASURY MMKT CL SLCT CUSIP: 97181C514	2,477,236.63	2,477,236.63 1.0000	3.4	9,978.50	5.0	124,751
	TOTAL MONEY MARKET FUNDS	**2,477,236.63**	**2,477,236.63**	**3.4**	**9,978.50**	**5.0**	**124,751**
	CASH EQUIVALENTS						
33.190 8/30/24	EURO CURRENCY CUSIP: 1214574	35.72	36.74 1.1069	0.0	0.00	0.0	0
123,872.000 8/30/24	SWEDISH KRONA CUSIP: 1861251	12,135.99	12,095.99 0.0976	0.0	0.00	0.0	0
	TOTAL CASH EQUIVALENTS	**12,171.71**	**12,132.73**	**0.0**	**0.00**	**0.0**	**0**
TOTAL CASH & CASH EQUIVALENTS		**2,489,629.45**	**2,489,590.47**	**3.4**	**9,978.50**	**5.0**	**124,751**
EQUITIES							
	COMMON EQUITY SECURITIES						
	MATERIALS						
3,200.000 8/30/24	LINDE PLC CUSIP: G54950103	1,065,450.32	1,530,400.00 478.2500	2.1	0.00	1.2	17,792
	TOTAL MATERIALS	**1,065,450.32**	**1,530,400.00**	**2.1**	**0.00**	**1.2**	**17,792**
	INDUSTRIALS						
110,505.000 8/30/24	BAE SYSTEMS PLC CUSIP: 0263494	1,347,909.64	1,979,500.53 17.9132	2.7	0.00	2.3	45,665

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SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
34,630.000 8/30/24	CANADIAN PACIFIC KANSAS CITY CUSIP: 13646K108	1,515,862.33	2,872,212.20 82.9400	3.9	0.00	0.7	19,219
9,990.000 8/30/24	FERGUSON ENTERPRISES INC CUSIP: BS3BQJ6	1,497,971.26	2,035,049.72 203.7087	2.8	0.00	1.6	32,599
143,300.000 8/30/24	MITSUBISHI HEAVY INDUSTRIES LT CUSIP: 6597067	1,708,652.65	1,911,749.25 13.3409	2.6	0.00	1.1	21,836
12,230.000 8/30/24	SAFRAN SA CUSIP: B058TZ6	2,255,314.30	2,679,725.69 219.1108	3.7	0.00	1.1	30,059
9,257.000 8/30/24	WASTE CONNECTIONS INC CUSIP: 94106B101	1,321,150.72	1,726,430.50 186.5000	2.4	0.00	0.6	10,552
	TOTAL INDUSTRIALS	**9,646,860.90**	**13,204,667.89**	**18.1**	**0.00**	**1.2**	**159,933**
	COMMUNICATION SERVICES						
4,800.000 8/30/24	SPOTIFY TECHNOLOGY SA CUSIP: L8681T102	1,455,449.38	1,645,824.00 342.8800	2.3	0.00	0.0	0
	TOTAL COMMUNICATION SERVICES	**1,455,449.38**	**1,645,824.00**	**2.3**	**0.00**	**0.0**	**0**
	CONSUMER DISCRETIONARY						
75,920.000 8/30/24	COUPANG LLC CUSIP: 22266T109	1,438,888.48	1,681,628.00 22.1500	2.3	0.00	0.0	0
7,022.000 8/30/24	FERRARI NV CUSIP: BD6G507	1,120,586.88	3,475,929.80 495.0057	4.8	0.00	0.5	19,165
1,140.000 8/30/24	MERCADOLIBRE INC CUSIP: 58733R102	1,595,224.84	2,350,292.40 2061.6600	3.2	0.00	0.0	0
	TOTAL CONSUMER DISCRETIONARY	**4,154,700.20**	**7,507,850.20**	**10.3**	**0.00**	**0.3**	**19,165**
	CONSUMER STAPLES						
43,850.000 8/30/24	COMPASS GROUP PLC CUSIP: BD6K457	1,209,193.00	1,382,539.93 31.5288	1.9	0.00	1.9	25,978

continued

ASSET STATEMENT

SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
3,250.000 8/30/24	L'OREAL CUSIP: 4057808	1,372,922.84	1,426,738.72 438.9965	2.0	0.00	1.7	23,963
	TOTAL CONSUMER STAPLES	**2,582,115.84**	**2,809,278.65**	**3.8**	**0.00**	**1.8**	**49,942**
	ENERGY						
36,860.000 8/30/24	CANADIAN NATURAL RESOURCES CUSIP: 2171573	1,226,728.21	1,334,098.16 36.1937	1.8	0.00	4.3	57,518
6,240.000 8/30/24	SCHNEIDER ELECTRIC SA CUSIP: 4834108	941,655.44	1,586,550.72 254.2549	2.2	0.00	1.5	24,399
	TOTAL ENERGY	**2,168,383.65**	**2,920,648.88**	**4.0**	**0.00**	**2.8**	**81,918**
	FINANCIALS						
1,407.000 8/30/24	ADYEN NV CUSIP: BZ1HM42	1,924,025.20	2,069,795.58 1471.0701	2.8	0.00	0.0	0
5,280.000 8/30/24	AON PLC CUSIP: G0403H108	1,179,882.50	1,814,841.60 343.7200	2.5	0.00	0.8	14,256
20,560.000 8/30/24	ARCH CAPITAL GROUP LTD CUSIP: G0450A105	1,451,285.85	2,325,130.40 113.0900	3.2	0.00	0.0	0
35,080.000 8/30/24	EXPERIAN PLC CUSIP: B19NLV4	790,421.52	1,698,466.73 48.4170	2.3	0.00	1.3	21,645
65,009.000 8/30/24	ICICI BANK LIMITED SPONSORED ADR CUSIP: 45104G104	1,455,189.62	1,905,413.79 29.3100	2.6	13,120.77	0.7	13,196
136,496.000 8/30/24	NU HLDGS LTD CL A CUSIP: G6683N103	1,374,464.09	2,043,345.12 14.9700	2.8	0.00	0.0	0
45,290.000 8/30/24	UBS GROUP AG CUSIP: BRJL176	1,263,280.50	1,386,270.61 30.6088	1.9	0.00	2.3	31,703
47,130.000 8/30/24	3I GROUP PLC CUSIP: B1YW440	1,843,111.85	1,969,091.08 41.7800	2.7	0.00	1.9	38,447
	TOTAL FINANCIALS	**11,281,661.13**	**15,212,354.91**	**20.9**	**13,120.77**	**0.8**	**119,248**

continued

ASSET STATEMENT

SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
	HEALTH CARE						
17,020.000 8/30/24	ASTRAZENECA PLC CUSIP: 0989529	2,251,826.76	2,969,198.33 174.4535	4.1	17,357.98	1.8	53,171
9,724.000 8/30/24	ICON PLC CUSIP: G4705A100	1,888,309.09	3,131,711.44 322.0600	4.3	0.00	0.0	0
33,742.000 8/30/24	NOVO NORDISK A/S SER B CUSIP: BP6KMJ1	1,943,062.26	4,697,321.43 139.2129	6.4	0.00	1.1	50,043
7,000.000 8/30/24	STERIS PLC CUSIP: G8473T100	1,121,435.10	1,687,700.00 241.1000	2.3	0.00	0.9	15,960
	TOTAL HEALTH CARE	**7,204,633.21**	**12,485,931.20**	**17.1**	**17,357.98**	**1.0**	**119,175**
	INFORMATION TECHNOLOGY						
3,678.000 8/30/24	ASM INTERNATIONAL NV CUSIP: 5165294	1,173,908.92	2,487,489.82 676.3159	3.4	0.00	0.5	11,299
2,362.000 8/30/24	ASML HOLDING N.V. ADR CUSIP: N07059210	449,206.44	2,134,940.94 903.8700	2.9	0.00	0.6	13,255
6,752.000 8/30/24	ATLASSIAN CORPORATION CL A CUSIP: 049468101	1,742,032.37	1,118,131.20 165.6000	1.5	0.00	0.0	0
3,440.000 8/30/24	EPAM SYSTEMS INC CUSIP: 29414B104	1,514,583.81	690,614.40 200.7600	0.9	0.00	0.0	0
5,990.000 8/30/24	MONDAY.COM LTD CUSIP: M7S64H106	1,315,776.67	1,592,681.10 265.8900	2.2	0.00	0.0	0
25,470.000 8/30/24	SEA LTD SPONS ADR CUSIP: 81141R100	1,878,625.85	1,994,555.70 78.3100	2.7	0.00	0.0	0

continued

ASSET STATEMENT

SHARES / PAR VALUE DATE PRICED	DESCRIPTION	COST VALUE	MARKET VALUE / MARKET PRICE	% OF MKT	ACCRUED INCOME	MKT YLD	ESTIMATED ANNUAL INCOME
18,087.000 8/30/24	TAIWAN SEMICONDUCTOR SPON ADR CUSIP: 874039100	2,639,542.33	3,105,537.90 171.7000	4.3	0.00	1.1	33,261
	TOTAL INFORMATION TECHNOLOGY	**10,713,676.39**	**13,123,951.06**	**18.0**	**0.00**	**0.4**	**57,817**
	TOTAL COMMON EQUITY SECURITIES	**50,272,931.02**	**70,440,906.79**	**96.6**	**30,478.75**	**0.9**	**624,993**
TOTAL EQUITIES		**50,272,931.02**	**70,440,906.79**	**96.6**	**30,478.75**	**0.9**	**624,993**
TOTAL INVESTMENT PORTFOLIO		**52,762,560.47**	**72,930,497.26**	**100.0**	**40,457.25**	**1.0**	**749,744**
	ENDING ACCRUAL FOR PERIOD		40,457.25				
TOTAL VALUE			**72,970,954.51**				

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	BEGINNING MARKET VALUE	31,667,393.92					
	COMPARATIVE VALUE (5%)	1,583,369.70					

CATEGORY 1 - SINGLE TRANSACTION EXCEEDS 5% OF VALUE

	ISSUE: 97181C514 - WILMINGTON US TREASURY MMKT CL SLCT						
1045297	07/16/24 B	2,563,013	1.000	0	2,563,013-*	2,563,013	
	ISSUE: 97181C514 - WILMINGTON US TREASURY MMKT CL SLCT						
1045297	07/18/24 B	3,447,866	1.000	0	3,447,866-*	3,447,866	
	ISSUE: 97181C514 - WILMINGTON US TREASURY MMKT CL SLCT						
1045297	07/18/24 S	7,536,406	1.000	0	7,536,406 *	7,536,406	0
	GRAND TOTAL			**0**	**13,547,285**	**13,547,285**	**0**

continued

REPORTABLE TRANSACTIONS WORKSHEET

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

BROKER: INSTINET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: G65431127 - NOBLE CORP PLC CL A						
1045297	09/06/23 B	50	52.264	1	2,614-	2,614	
	ISSUE: 10258P102 - BOWLERO CORP CL A						
1045297	09/06/23 B	700	10.668	10	7,477-	7,477	
	ISSUE: G65431127 - NOBLE CORP PLC CL A						
1045297	09/07/23 B	165	51.073	2	8,429-	8,429	
	ISSUE: Y8565N300 - TEEKAY TANKERS LTD CL A						
1045297	09/14/23 B	500	38.624	7	19,319-	19,319	
	ISSUE: 680223104 - OLD REPUBLIC INTL CORP COM						
1045297	09/14/23 S	150	27.730	2	4,157	4,103	55
	ISSUE: G3223R108 - EVEREST GROUP, LTD.						
1045297	09/21/23 S	100	393.885	2	39,387	36,068	3,319
	ISSUE: 00508Y102 - ACUITY BRANDS HOLDING COMPANY INC						
1045297	09/21/23 S	50	163.007	1	8,150	8,064	86
	ISSUE: 03475V101 - ANGIODYNAMICS INC						
1045297	09/21/23 B	400	7.129	6	2,857-	2,857	
	ISSUE: 05577W200 - BRP INC						
1045297	09/21/23 S	50	75.330	1	3,766	3,816	-50
	ISSUE: 680223104 - OLD REPUBLIC INTL CORP COM						
1045297	09/21/23 S	200	27.538	3	5,505	5,470	35
	ISSUE: 00191U102 - ASGN INCORPORATED						
1045297	10/02/23 S	50	81.060	1	4,052	4,108	-56

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 00508Y102 - ACUITY BRANDS HOLDING COMPANY INC						
1045297	10/02/23 S	25	170.430	0	4,260	4,032	228
	ISSUE: 03475V101 - ANGIODYNAMICS INC						
1045297	10/02/23 B	150	7.340	2	1,103-	1,103	
	ISSUE: 05577W200 - BRP INC						
1045297	10/02/23 S	50	75.273	1	3,763	3,816	-53
	ISSUE: 105368203 - BRANDYWINE REALTY TRUST (REIT)						
1045297	10/02/23 B	150	4.405	2	663-	663	
	ISSUE: 371901109 - GENTEX CORP COM						
1045297	10/02/23 S	50	32.490	1	1,624	1,633	-9
	ISSUE: 387328107 - GRANITE CONSTRUCTION INCORPORATED						
1045297	10/02/23 B	150	37.840	2	5,678-	5,678	
	ISSUE: 44980X109 - IPG PHOTONICS CORP						
1045297	10/02/23 S	50	100.790	1	5,039	5,418	-379
	ISSUE: 45781M101 - INNOVIVA INC						
1045297	10/02/23 B	200	12.933	3	2,589-	2,589	
	ISSUE: 465741106 - ITRON INC COM						
1045297	10/02/23 B	150	58.945	2	8,844-	8,844	
	ISSUE: 48242W106 - KBR INC						
1045297	10/02/23 S	50	58.915	1	2,945	3,076	-131
	ISSUE: 502160104 - LSB INDUSTRIES INC						
1045297	10/02/23 B	350	9.890	5	3,466-	3,466	
	ISSUE: 808625107 - SCIENCE APPLICATIONS INTL CORP						
1045297	10/02/23 S	50	107.500	1	5,374	5,883	-509
	ISSUE: 82706C108 - SILICON MOTION TECHNOLOGY ADR						
1045297	10/02/23 B	100	51.360	1	5,137-	5,137	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 00508Y102 - ACUITY BRANDS HOLDING COMPANY INC						
1045297	10/04/23 S	425	176.449	7	74,984	68,544	6,440
	ISSUE: G4388N106 - HELEN OF TROY LTD						
1045297	10/05/23 B	50	105.198	1	5,261-	5,261	
	ISSUE: M3760D101 - ELBIT SYSTEMS LTD						
1045297	10/05/23 S	50	204.255	1	10,212	9,864	348
	ISSUE: M87915274 - TOWER SEMICONDUCTOR LTD						
1045297	10/05/23 B	250	23.942	4	5,989-	5,989	
	ISSUE: 03475V101 - ANGIODYNAMICS INC						
1045297	10/05/23 B	150	7.060	2	1,061-	1,061	
	ISSUE: 219798105 - QUIDELORTHO CORP						
1045297	10/05/23 S	50	73.520	1	3,675	4,095	-420
	ISSUE: 368678108 - GENCOR INDUSTRIES INC						
1045297	10/05/23 B	150	14.020	2	2,105-	2,105	
	ISSUE: 374689107 - GIBRALTAR INDUSTRIES INC						
1045297	10/05/23 B	50	64.958	1	3,249-	3,249	
	ISSUE: 624756102 - MUELLER INDS INC COM						
1045297	10/05/23 S	50	72.264	1	3,612	3,858	-246
	ISSUE: 671044105 - OSI SYS INC						
1045297	10/05/23 B	100	117.224	1	11,724-	11,724	
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045297	10/05/23 S	50	128.530	1	6,426	6,949	-523
	ISSUE: 69047Q102 - OVINTIV INC						
1045297	10/05/23 S	150	43.950	2	6,590	7,044	-454
	ISSUE: 736508847 - PORTLAND GENERAL ELECTRIC CO						
1045297	10/05/23 S	200	39.590	3	7,915	8,772	-857

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 808625107 - SCIENCE APPLICATIONS INTL CORP						
1045297	10/05/23 S	50	105.406	1	5,270	5,883	-613
	ISSUE: 816300107 - SELECTIVE INS GROUP INC						
1045297	10/05/23 S	50	105.020	1	5,250	4,961	290
	ISSUE: 927107409 - VILLAGE SUPER MKT INC CL A						
1045297	10/05/23 B	150	24.200	2	3,632-	3,632	
	ISSUE: 928298108 - VISHAY INTERTECHNOLOGY COMMON						
1045297	10/05/23 B	200	23.965	3	4,796-	4,796	
	ISSUE: G6564A105 - NOMAD FOODS LTD						
1045297	10/06/23 B	200	14.698	3	2,942-	2,942	
	ISSUE: M84116108 - SILICOM LTD						
1045297	10/06/23 B	150	25.347	2	3,804-	3,804	
	ISSUE: Y8565N300 - TEEKAY TANKERS LTD CL A						
1045297	10/06/23 B	300	39.449	4	11,839-	11,839	
	ISSUE: 001744101 - AMN HEALTHCARE SERVICES INCORPORATED						
1045297	10/06/23 B	100	81.248	1	8,126-	8,126	
	ISSUE: 002896207 - ABERCROMBIE & FITCH CO CL A						
1045297	10/06/23 B	100	55.165	1	5,518-	5,518	
	ISSUE: 00676P107 - ADEIA INC						
1045297	10/06/23 B	700	8.655	10	6,068-	6,068	
	ISSUE: 03475V101 - ANGIODYNAMICS INC						
1045297	10/06/23 B	2,050	6.905	29	14,183-	14,183	
	ISSUE: 05577W200 - BRP INC						
1045297	10/06/23 S	100	74.345	1	7,433	7,632	-199
	ISSUE: 094235108 - BLOOMIN' BRANDS						
1045297	10/06/23 B	150	23.437	2	3,518-	3,518	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 192576106 - COHU INCORPORATED						
1045297	10/06/23 B	150	35.043	2	5,259-	5,259	
	ISSUE: 25432X102 - DIME COMMUNITY BANCSHARES INC						
1045297	10/06/23 B	200	19.290	3	3,861-	3,861	
	ISSUE: 29261A100 - ENCOMPASS HEALTH CORP						
1045297	10/06/23 S	50	65.271	1	3,263	3,552	-289
	ISSUE: 31946M103 - FIRST CITIZENS BANCSHARES INC CL A						
1045297	10/06/23 S	15	1,349.860	0	20,248	20,406	-158
	ISSUE: 368678108 - GENCOR INDUSTRIES INC						
1045297	10/06/23 B	250	14.076	4	3,523-	3,523	
	ISSUE: 374689107 - GIBRALTAR INDUSTRIES INC						
1045297	10/06/23 B	100	64.750	1	6,476-	6,476	
	ISSUE: 387328107 - GRANITE CONSTRUCTION INCORPORATED						
1045297	10/06/23 B	150	37.686	2	5,655-	5,655	
	ISSUE: 42330P107 - HELIX ENERGY SOLUTIONS GRP						
1045297	10/06/23 B	150	9.975	2	1,498-	1,498	
	ISSUE: 44980X109 - IPG PHOTONICS CORP						
1045297	10/06/23 S	100	95.930	1	9,592	10,836	-1,244
	ISSUE: 465741106 - ITRON INC COM						
1045297	10/06/23 B	500	58.220	7	29,117-	29,117	
	ISSUE: 48242W106 - KBR INC						
1045297	10/06/23 S	150	58.183	2	8,725	9,228	-503
	ISSUE: 502160104 - LSB INDUSTRIES INC						
1045297	10/06/23 B	450	9.594	6	4,324-	4,324	
	ISSUE: 671044105 - OSI SYS INC						
1045297	10/06/23 B	200	117.376	3	23,478-	23,478	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 680223104 - OLD REPUBLIC INTL CORP COM						
1045297	10/06/23 S	1,900	26.853	27	50,994	51,965	-971
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045297	10/06/23 S	50	131.077	1	6,553	6,949	-396
	ISSUE: 736508847 - PORTLAND GENERAL ELECTRIC CO						
1045297	10/06/23 S	150	39.633	2	5,943	6,579	-636
	ISSUE: 808625107 - SCIENCE APPLICATIONS INTL CORP						
1045297	10/06/23 S	100	105.327	1	10,531	11,766	-1,235
	ISSUE: 82706C108 - SILICON MOTION TECHNOLOGY ADR						
1045297	10/06/23 B	50	55.040	1	2,753-	2,753	
	ISSUE: 86183P102 - STONERIDGE INC						
1045297	10/06/23 B	150	18.655	2	2,800-	2,800	
	ISSUE: 90984P303 - UNITED COMMUNITY BANKS INC						
1045297	10/06/23 B	150	25.200	2	3,782-	3,782	
	ISSUE: 910340108 - UNITED FIRE GROUP INC						
1045297	10/06/23 B	150	19.573	2	2,938-	2,938	
	ISSUE: 928298108 - VISHAY INTERTECHNOLOGY COMMON						
1045297	10/06/23 B	150	24.180	2	3,629-	3,629	
	ISSUE: G6564A105 - NOMAD FOODS LTD						
1045297	10/09/23 B	150	14.823	2	2,226-	2,226	
	ISSUE: 231561101 - CURTISS WRIGHT CORP						
1045297	10/09/23 S	50	201.150	1	10,057	10,400	-343
	ISSUE: 374689107 - GIBRALTAR INDUSTRIES INC						
1045297	10/09/23 B	50	64.488	1	3,225-	3,225	
	ISSUE: 465741106 - ITRON INC COM						
1045297	10/09/23 B	100	57.970	1	5,798-	5,798	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 48242W106 - KBR INC						
1045297	10/09/23 S	100	60.950	1	6,094	6,152	-58
	ISSUE: 624756102 - MUELLER INDS INC COM						
1045297	10/09/23 S	50	74.200	1	3,709	3,858	-149
	ISSUE: 675234108 - OCEANFIRST FINL CORP COM						
1045297	10/09/23 B	150	14.240	2	2,138-	2,138	
	ISSUE: 71943U104 - PHYSICIANS REALTY TRUST REIT						
1045297	10/09/23 B	200	11.655	3	2,334-	2,334	
	ISSUE: 928298108 - VISHAY INTERTECHNOLOGY COMMON						
1045297	10/09/23 B	150	24.135	2	3,622-	3,622	
	ISSUE: G50871105 - JAZZ PHARMACEUTICALS PLC						
1045297	10/11/23 S	100	129.266	2	12,925	14,336	-1,411
	ISSUE: G6564A105 - NOMAD FOODS LTD						
1045297	10/11/23 B	150	14.657	2	2,201-	2,201	
	ISSUE: 00676P107 - ADEIA INC						
1045297	10/11/23 B	450	8.830	6	3,980-	3,980	
	ISSUE: 03475V101 - ANGIODYNAMICS INC						
1045297	10/11/23 B	150	6.897	2	1,037-	1,037	
	ISSUE: 04911A107 - ATLANTIC UNION BANKSHARES CORP						
1045297	10/11/23 B	150	29.235	2	4,387-	4,387	
	ISSUE: 05577W200 - BRP INC						
1045297	10/11/23 S	100	79.186	1	7,917	7,632	285
	ISSUE: 094235108 - BLOOMIN' BRANDS						
1045297	10/11/23 B	150	23.492	2	3,526-	3,526	
	ISSUE: 10258P102 - BOWLERO CORP CL A						
1045297	10/11/23 B	150	11.505	2	1,728-	1,728	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 105368203 - BRANDYWINE REALTY TRUST (REIT)						
1045297	10/11/23 B	300	4.185	4	1,260-	1,260	
	ISSUE: 114340102 - AZENTA INC						
1045297	10/11/23 B	50	51.490	1	2,575-	2,575	
	ISSUE: 201723103 - COMMERCIAL METALS COMPANY						
1045297	10/11/23 S	100	48.595	1	4,858	5,629	-771
	ISSUE: 20369C106 - COMMUNITY HEALTHCARE TRUST INC REIT						
1045297	10/11/23 B	200	29.030	3	5,809-	5,809	
	ISSUE: 243537107 - DECKERS OUTDOOR CORP						
1045297	10/11/23 S	25	509.300	0	12,732	13,227	-495
	ISSUE: 29332G102 - ENHABIT INC						
1045297	10/11/23 B	400	8.278	6	3,317-	3,317	
	ISSUE: 31946M103 - FIRST CITIZENS BANCSHARES INC CL A						
1045297	10/11/23 S	10	1,392.080	0	13,921	13,604	317
	ISSUE: 320817109 - FIRST MERCHANTS CORPORATION COM						
1045297	10/11/23 B	150	28.170	2	4,228-	4,228	
	ISSUE: 374689107 - GIBRALTAR INDUSTRIES INC						
1045297	10/11/23 B	350	65.434	5	22,907-	22,907	
	ISSUE: 465741106 - ITRON INC COM						
1045297	10/11/23 B	100	58.797	1	5,881-	5,881	
	ISSUE: 48242W106 - KBR INC						
1045297	10/11/23 S	150	61.753	2	9,261	9,228	33
	ISSUE: 511637100 - LAKELAND BANCORP INC (DELAWARE) COM						
1045297	10/11/23 B	150	12.573	2	1,888-	1,888	
	ISSUE: 529043101 - LXP INDUSTRIAL TRUST REIT						
1045297	10/11/23 B	250	8.718	4	2,183-	2,183	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 575385109 - MASONITE INTERNATIONAL CORP						
1045297	10/11/23 B	50	87.100	1	4,356-	4,356	
	ISSUE: 57637H103 - MASTERCRAFT BOAT HOLDINGS INC						
1045297	10/11/23 B	150	22.120	2	3,320-	3,320	
	ISSUE: 624756102 - MUELLER INDS INC COM						
1045297	10/11/23 S	100	75.085	1	7,507	7,716	-209
	ISSUE: 675234108 - OCEANFIRST FINL CORP COM						
1045297	10/11/23 B	200	14.500	3	2,903-	2,903	
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045297	10/11/23 S	50	143.460	1	7,172	6,949	223
	ISSUE: 69047Q102 - OVINTIV INC						
1045297	10/11/23 S	150	47.760	2	7,162	7,044	118
	ISSUE: 690742101 - OWENS CORNING INC						
1045297	10/11/23 S	50	135.160	1	6,757	7,196	-438
	ISSUE: 71943U104 - PHYSICIANS REALTY TRUST REIT						
1045297	10/11/23 B	400	11.814	6	4,731-	4,731	
	ISSUE: 720190206 - PIEDMONT OFFICE REALTY TRUST-A						
1045297	10/11/23 B	450	5.375	6	2,425-	2,425	
	ISSUE: 761624105 - REX AMERICAN RESOURCES CORPORATION						
1045297	10/11/23 B	150	38.475	2	5,773-	5,773	
	ISSUE: 808625107 - SCIENCE APPLICATIONS INTL CORP						
1045297	10/11/23 S	50	112.100	1	5,604	5,883	-279
	ISSUE: 90984P303 - UNITED COMMUNITY BANKS INC						
1045297	10/11/23 B	200	26.247	3	5,252-	5,252	
	ISSUE: 910340108 - UNITED FIRE GROUP INC						
1045297	10/11/23 B	150	19.300	2	2,897-	2,897	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 969904101 - WILLIAM SONOMA INC COM						
1045297	10/11/23 S	50	161.536	1	8,076	7,060	1,016
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045297	10/12/23 S	50	146.795	1	7,339	6,949	390
	ISSUE: G65431127 - NOBLE CORP PLC CL A						
1045297	10/13/23 B	150	48.850	2	7,330-	7,330	
	ISSUE: G72800108 - PROTHENA CORP PLC						
1045297	10/16/23 B	250	51.345	4	12,840-	12,840	
	ISSUE: M5425M103 - INMODE LTD						
1045297	10/16/23 B	150	21.413	2	3,214-	3,214	
	ISSUE: 00676P107 - ADEIA INC						
1045297	10/16/23 B	250	8.545	4	2,140-	2,140	
	ISSUE: 03475V101 - ANGIODYNAMICS INC						
1045297	10/16/23 B	700	6.501	10	4,560-	4,560	
	ISSUE: 320817109 - FIRST MERCHANTS CORPORATION COM						
1045297	10/16/23 B	150	27.560	2	4,136-	4,136	
	ISSUE: 387328107 - GRANITE CONSTRUCTION INCORPORATED						
1045297	10/16/23 B	200	36.835	3	7,370-	7,370	
	ISSUE: 502160104 - LSB INDUSTRIES INC						
1045297	10/16/23 B	300	9.758	4	2,932-	2,932	
	ISSUE: 675234108 - OCEANFIRST FINL CORP COM						
1045297	10/16/23 B	150	13.959	2	2,096-	2,096	
	ISSUE: 71943U104 - PHYSICIANS REALTY TRUST REIT						
1045297	10/16/23 B	200	11.665	3	2,336-	2,336	
	ISSUE: 743312100 - PROGRESS SOFTWARE CORP						
1045297	10/16/23 B	50	52.690	1	2,635-	2,635	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: G4388N106 - HELEN OF TROY LTD						
1045297	10/17/23 B	50	109.470	1	5,474-	5,474	
	ISSUE: 917047102 - URBAN OUTFITTERS INC						
1045297	10/19/23 S	250	34.059	4	8,511	8,303	209
	ISSUE: G97822103 - PERRIGO CO PLC						
1045297	10/23/23 B	400	29.576	6	11,836-	11,836	
	ISSUE: 86333M108 - STRIDE INC						
1045297	10/27/23 S	400	54.053	6	21,615	16,996	4,619
	ISSUE: 917047102 - URBAN OUTFITTERS INC						
1045297	10/30/23 S	850	34.111	12	28,982	28,229	754
	ISSUE: 680223104 - OLD REPUBLIC INTL CORP COM						
1045297	10/31/23 S	350	27.329	5	9,560	9,573	-12
	ISSUE: 094235108 - BLOOMIN' BRANDS						
1045297	11/02/23 B	400	23.610	6	9,450-	9,450	
	ISSUE: 10258P102 - BOWLERO CORP CL A						
1045297	11/02/23 B	350	9.970	5	3,494-	3,494	
	ISSUE: 201723103 - COMMERCIAL METALS COMPANY						
1045297	11/02/23 S	150	45.130	2	6,767	8,444	-1,676
	ISSUE: 235825205 - DANA INCORPORATED						
1045297	11/02/23 B	150	11.375	2	1,708-	1,708	
	ISSUE: 243537107 - DECKERS OUTDOOR CORP						
1045297	11/02/23 S	50	598.380	1	29,918	26,455	3,464
	ISSUE: 31946M103 - FIRST CITIZENS BANCSHARES INC CL A						
1045297	11/02/23 S	10	1,395.450	0	13,954	13,604	350
	ISSUE: 374689107 - GIBRALTAR INDUSTRIES INC						
1045297	11/02/23 B	50	63.963	1	3,199-	3,199	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 48666K109 - KB HOME COM						
1045297	11/02/23 S	150	48.900	2	7,333	7,620	-287
	ISSUE: 600551204 - MILLER INDUSTRIES INC/TENN						
1045297	11/02/23 B	150	36.344	2	5,454-	5,454	
	ISSUE: 624756102 - MUELLER INDS INC COM						
1045297	11/02/23 S	150	39.247	2	5,885	5,787	98
	ISSUE: 736508847 - PORTLAND GENERAL ELECTRIC CO						
1045297	11/02/23 S	150	41.693	2	6,252	6,579	-327
	ISSUE: 910340108 - UNITED FIRE GROUP INC						
1045297	11/02/23 B	200	19.686	3	3,940-	3,940	
	ISSUE: 92839U206 - VISTEON CORP						
1045297	11/02/23 B	300	110.711	4	33,217-	33,217	
	ISSUE: 917047102 - URBAN OUTFITTERS INC						
1045297	11/03/23 S	150	35.532	2	5,328	4,982	346
	ISSUE: 86333M108 - STRIDE INC						
1045297	11/07/23 S	50	56.340	1	2,816	2,125	692
	ISSUE: 800363103 - SANDY SPRING BANCORP INC						
1045297	11/09/23 B	150	20.899	2	3,137-	3,137	
	ISSUE: 16150R104 - CHASE CORP						
1045297	11/13/23 S	1,700	127.468	26	216,669	215,050	1,619
	ISSUE: 29332G102 - ENHABIT INC						
1045297	11/22/23 S	200	10.102	3	2,017	2,548	-530
	ISSUE: 56600D107 - MARAVAI LIFESCIENCES HLDGS INC CL A						
1045297	11/28/23 S	550	5.095	8	2,795	5,687	-2,892
	ISSUE: 68554V108 - ORASURE TECHNOLOGIES INC						
1045297	11/29/23 S	200	7.326	3	1,462	1,292	170

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 720190206 - PIEDMONT OFFICE REALTY TRUST-A						
1045297	11/30/23 S	300	6.183	4	1,851	2,044	-194
	ISSUE: 635906100 - NATIONAL HEALTHCARE CORP						
1045297	12/04/23 S	150	85.053	2	12,756	9,893	2,863
	ISSUE: 720190206 - PIEDMONT OFFICE REALTY TRUST-A						
1045297	12/04/23 S	600	6.736	8	4,033	4,089	-56
	ISSUE: 927107409 - VILLAGE SUPER MKT INC CL A						
1045297	12/04/23 S	150	26.321	2	3,946	3,388	558
	ISSUE: 688239201 - OSHKOSH CORPORATION						
1045297	12/08/23 B	50	99.871	1	4,994-	4,994	
	ISSUE: M5425M103 - INMODE LTD						
1045297	12/13/23 B	55	21.889	1	1,205-	1,205	
	ISSUE: M5425M103 - INMODE LTD						
1045297	12/21/23 B	450	22.205	6	9,998-	9,998	
	ISSUE: M78673114 - PERION NETWORK LTD						
1045297	12/21/23 B	200	30.139	3	6,031-	6,031	
	ISSUE: 82706C108 - SILICON MOTION TECHNOLOGY ADR						
1045297	12/21/23 B	150	59.777	2	8,969-	8,969	
	ISSUE: G3223R108 - EVEREST GROUP, LTD.						
1045297	12/22/23 B	25	357.158	0	8,929-	8,929	
	ISSUE: 29084Q100 - EMCOR GROUP INC						
1045297	12/22/23 B	50	216.170	1	10,809-	10,809	
	ISSUE: 82706C108 - SILICON MOTION TECHNOLOGY ADR						
1045297	12/22/23 B	100	60.522	1	6,054-	6,054	
	ISSUE: M5425M103 - INMODE LTD						
1045297	12/29/23 B	500	22.469	7	11,241-	11,241	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 20369C106 - COMMUNITY HEALTHCARE TRUST INC REIT						
1045297	01/04/24 B	150	25.834	2	3,877-	3,877	
	ISSUE: 58470H101 - MEDIFAST INC						
1045297	01/04/24 S	400	65.289	6	26,110	33,736	-7,626
	ISSUE: 69336V101 - PGT INNOVATIONS						
1045297	01/04/24 S	100	41.602	1	4,159	2,819	1,340
	ISSUE: 20369C106 - COMMUNITY HEALTHCARE TRUST INC REIT						
1045297	01/05/24 B	150	25.406	2	3,813-	3,813	
	ISSUE: 69336V101 - PGT INNOVATIONS						
1045297	01/08/24 S	200	41.766	3	8,350	5,638	2,712
	ISSUE: 559663109 - MAGNOLIA OIL & GAS CORP CL A						
1045297	01/09/24 B	150	20.540	2	3,083-	3,083	
	ISSUE: 002896207 - ABERCROMBIE & FITCH CO CL A						
1045297	01/16/24 S	215	98.708	3	21,219	11,563	9,656
	ISSUE: 01973R101 - ALLISON TRANSMISSION HOLDINGS						
1045297	01/17/24 S	150	56.116	2	8,415	9,068	-652
	ISSUE: 938824109 - WAFD, INC						
1045297	01/17/24 S	1,000	29.417	14	29,403	27,180	2,223
	ISSUE: 668074305 - NORTHWESTERN ENERGY GROUP, INC						
1045297	01/18/24 B	145	47.348	2	6,867-	6,867	
	ISSUE: 675234108 - OCEANFIRST FINL CORP COM						
1045297	01/22/24 B	150	17.970	2	2,698-	2,698	
	ISSUE: 387328107 - GRANITE CONSTRUCTION INCORPORATED						
1045297	01/24/24 B	150	44.788	2	6,720-	6,720	
	ISSUE: G50871105 - JAZZ PHARMACEUTICALS PLC						
1045297	01/25/24 S	50	122.480	1	6,123	7,168	-1,045

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: M87915274 - TOWER SEMICONDUCTOR LTD						
1045297	01/25/24 B	200	28.878	3	5,778-	5,778	
	ISSUE: 001744101 - AMN HEALTHCARE SERVICES INCORPORATED						
1045297	01/25/24 B	50	74.742	1	3,738-	3,738	
	ISSUE: 03475V101 - ANGIODYNAMICS INC						
1045297	01/25/24 B	500	6.039	7	3,027-	3,027	
	ISSUE: 201723103 - COMMERCIAL METALS COMPANY						
1045297	01/25/24 S	100	51.710	1	5,170	5,629	-459
	ISSUE: 404251100 - HNI CORPORATION						
1045297	01/25/24 B	150	40.615	2	6,094-	6,094	
	ISSUE: 483007704 - KAISER ALUMINUM CORPORATION						
1045297	01/25/24 B	50	66.000	1	3,301-	3,301	
	ISSUE: 529043101 - LXP INDUSTRIAL TRUST REIT						
1045297	01/25/24 B	150	9.395	2	1,411-	1,411	
	ISSUE: 575385109 - MASONITE INTERNATIONAL CORP						
1045297	01/25/24 B	50	90.310	1	4,516-	4,516	
	ISSUE: 57637H103 - MASTERCRAFT BOAT HOLDINGS INC						
1045297	01/25/24 B	150	20.422	2	3,065-	3,065	
	ISSUE: 668074305 - NORTHWESTERN ENERGY GROUP, INC						
1045297	01/25/24 B	650	48.014	9	31,218-	31,218	
	ISSUE: 675234108 - OCEANFIRST FINL CORP COM						
1045297	01/25/24 B	150	17.860	2	2,681-	2,681	
	ISSUE: 68554V108 - ORASURE TECHNOLOGIES INC						
1045297	01/25/24 B	200	7.835	3	1,570-	1,570	
	ISSUE: 71943U104 - PHYSICIANS REALTY TRUST REIT						
1045297	01/25/24 B	200	12.805	3	2,564-	2,564	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 756109104 - REALTY INCOME CORP						
1045297	01/25/24 S	489	55.062	7	26,918	27,152	-233
	ISSUE: 761624105 - REX AMERICAN RESOURCES CORPORATION						
1045297	01/25/24 B	200	41.748	3	8,352-	8,352	
	ISSUE: 78573L106 - SABRA HEALTH CARE REIT INC						
1045297	01/25/24 B	700	13.209	10	9,256-	9,256	
	ISSUE: 806882106 - SCHNITZER STEEL INDS INC CLASS A						
1045297	01/25/24 B	200	26.078	3	5,218-	5,218	
	ISSUE: 81617J301 - SELECT WATER SOLUTIONS INC						
1045297	01/25/24 B	200	7.428	3	1,488-	1,488	
	ISSUE: 82706C108 - SILICON MOTION TECHNOLOGY ADR						
1045297	01/25/24 B	100	62.935	1	6,295-	6,295	
	ISSUE: 83570H108 - SONOS INC						
1045297	01/25/24 B	150	16.202	2	2,432-	2,432	
	ISSUE: 25960R105 - DOUGLAS DYNAMICS INC						
1045297	01/30/24 S	1,050	27.839	15	29,216	31,784	-2,568
	ISSUE: G7997W102 - SEADRILL LTD						
1045297	01/31/24 B	300	43.496	4	13,053-	13,053	
	ISSUE: 03784Y200 - APPLE HOSPITALITY REIT INC REIT						
1045297	01/31/24 B	150	16.448	2	2,469-	2,469	
	ISSUE: 397624107 - GREIF INC COMMON CL A						
1045297	01/31/24 B	50	63.605	1	3,181-	3,181	
	ISSUE: G4388N106 - HELEN OF TROY LTD						
1045297	02/05/24 B	100	111.760	1	11,177-	11,177	
	ISSUE: G6564A105 - NOMAD FOODS LTD						
1045297	02/05/24 B	350	17.757	5	6,220-	6,220	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: G72800108 - PROTHENA CORP PLC						
1045297	02/05/24 B	250	25.027	4	6,260-	6,260	
	ISSUE: G7997W102 - SEADRILL LTD						
1045297	02/05/24 B	200	41.685	3	8,340-	8,340	
	ISSUE: M87915274 - TOWER SEMICONDUCTOR LTD						
1045297	02/05/24 B	150	28.550	2	4,285-	4,285	
	ISSUE: 001744101 - AMN HEALTHCARE SERVICES INCORPORATED						
1045297	02/05/24 B	100	74.345	1	7,436-	7,436	
	ISSUE: 002896207 - ABERCROMBIE & FITCH CO CL A						
1045297	02/05/24 S	50	106.760	1	5,337	2,689	2,648
	ISSUE: 00402L107 - ACADEMY SPORTS & OUTDOORS INC						
1045297	02/05/24 S	100	63.155	1	6,314	5,457	857
	ISSUE: 03475V101 - ANGIODYNAMICS INC						
1045297	02/05/24 B	700	5.894	10	4,135-	4,135	
	ISSUE: 03784Y200 - APPLE HOSPITALITY REIT INC REIT						
1045297	02/05/24 B	150	16.077	2	2,414-	2,414	
	ISSUE: 105368203 - BRANDYWINE REALTY TRUST (REIT)						
1045297	02/05/24 B	700	4.241	10	2,978-	2,978	
	ISSUE: 201723103 - COMMERCIAL METALS COMPANY						
1045297	02/05/24 S	50	50.380	1	2,518	2,815	-296
	ISSUE: 31946M103 - FIRST CITIZENS BANCSHARES INC CL A						
1045297	02/05/24 S	25	1,538.030	1	38,450	34,010	4,440
	ISSUE: 320817109 - FIRST MERCHANTS CORPORATION COM						
1045297	02/05/24 B	150	33.360	2	5,006-	5,006	
	ISSUE: 397624107 - GREIF INC COMMON CL A						
1045297	02/05/24 B	100	62.120	1	6,213-	6,213	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 483007704 - KAISER ALUMINUM CORPORATION						
1045297	02/05/24 B	50	63.590	1	3,180-	3,180	
	ISSUE: 50216C108 - LSI INDUSTRIES INC						
1045297	02/05/24 B	300	13.430	4	4,033-	4,033	
	ISSUE: 511637100 - LAKELAND BANCORP INC (DELAWARE) COM						
1045297	02/05/24 B	200	12.484	3	2,500-	2,500	
	ISSUE: 529043101 - LXP INDUSTRIAL TRUST REIT						
1045297	02/05/24 B	650	8.990	9	5,853-	5,853	
	ISSUE: 552676108 - MDC HOLDINGS INC						
1045297	02/05/24 S	100	62.815	1	6,280	4,745	1,535
	ISSUE: 57637H103 - MASTERCRAFT BOAT HOLDINGS INC						
1045297	02/05/24 B	200	19.610	3	3,925-	3,925	
	ISSUE: 600551204 - MILLER INDUSTRIES INC/TENN						
1045297	02/05/24 B	150	40.404	2	6,063-	6,063	
	ISSUE: 624756102 - MUELLER INDS INC COM						
1045297	02/05/24 S	150	48.407	2	7,259	5,787	1,472
	ISSUE: 65158N102 - NEWMARK GROUP INC CL A						
1045297	02/05/24 B	250	10.005	4	2,505-	2,505	
	ISSUE: 675234108 - OCEANFIRST FINL CORP COM						
1045297	02/05/24 B	150	16.148	2	2,424-	2,424	
	ISSUE: 71943U104 - PHYSICIANS REALTY TRUST REIT						
1045297	02/05/24 B	450	11.860	6	5,343-	5,343	
	ISSUE: 74386T105 - PROVIDENT FINANCIAL SERVICES INC						
1045297	02/05/24 B	350	15.745	5	5,516-	5,516	
	ISSUE: 756109104 - REALTY INCOME CORP						
1045297	02/05/24 S	300	52.985	4	15,891	16,657	-766

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 78573L106 - SABRA HEALTH CARE REIT INC						
1045297	02/05/24 B	150	12.967	2	1,947-	1,947	
	ISSUE: 800363103 - SANDY SPRING BANCORP INC						
1045297	02/05/24 B	250	23.594	4	5,902-	5,902	
	ISSUE: 806882106 - SCHNITZER STEEL INDS INC CLASS A						
1045297	02/05/24 B	150	24.607	2	3,693-	3,693	
	ISSUE: 81617J301 - SELECT WATER SOLUTIONS INC						
1045297	02/05/24 B	1,950	7.500	27	14,652-	14,652	
	ISSUE: 83570H108 - SONOS INC						
1045297	02/05/24 B	150	15.867	2	2,382-	2,382	
	ISSUE: 860630102 - STIFEL FINANCIAL CORPORATION						
1045297	02/05/24 S	50	74.340	1	3,716	3,251	465
	ISSUE: 876030107 - TAPESTRY INC						
1045297	02/05/24 S	200	40.395	3	8,076	6,664	1,412
	ISSUE: 887399103 - TIMKENSTEEL CORPORATION						
1045297	02/05/24 B	150	20.203	2	3,033-	3,033	
	ISSUE: 928298108 - VISHAY INTERTECHNOLOGY COMMON						
1045297	02/05/24 B	200	21.685	3	4,340-	4,340	
	ISSUE: 92839U206 - VISTEON CORP						
1045297	02/05/24 B	100	117.330	1	11,734-	11,734	
	ISSUE: G4388N106 - HELEN OF TROY LTD						
1045297	02/06/24 B	50	114.550	1	5,728-	5,728	
	ISSUE: G50871105 - JAZZ PHARMACEUTICALS PLC						
1045297	02/06/24 S	100	124.095	1	12,408	14,336	-1,928
	ISSUE: G6564A105 - NOMAD FOODS LTD						
1045297	02/06/24 B	550	17.773	8	9,783-	9,783	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: G72800108 - PROTHENA CORP PLC						
1045297	02/06/24 B	150	25.990	2	3,901-	3,901	
	ISSUE: G7997W102 - SEADRILL LTD						
1045297	02/06/24 B	300	42.970	4	12,895-	12,895	
	ISSUE: G97822103 - PERRIGO CO PLC						
1045297	02/06/24 S	150	32.343	2	4,849	5,220	-371
	ISSUE: M5425M103 - INMODE LTD						
1045297	02/06/24 B	500	24.194	7	12,104-	12,104	
	ISSUE: M87915274 - TOWER SEMICONDUCTOR LTD						
1045297	02/06/24 B	350	28.791	5	10,082-	10,082	
	ISSUE: 001744101 - AMN HEALTHCARE SERVICES INCORPORATED						
1045297	02/06/24 B	100	74.810	1	7,482-	7,482	
	ISSUE: 00191U102 - ASGN INCORPORATED						
1045297	02/06/24 S	50	94.390	1	4,719	4,108	611
	ISSUE: 00402L107 - ACADEMY SPORTS & OUTDOORS INC						
1045297	02/06/24 S	100	63.380	1	6,337	5,457	880
	ISSUE: 03475V101 - ANGIODYNAMICS INC						
1045297	02/06/24 B	1,050	5.923	15	6,234-	6,234	
	ISSUE: 03784Y200 - APPLE HOSPITALITY REIT INC REIT						
1045297	02/06/24 B	150	16.135	2	2,422-	2,422	
	ISSUE: 05577W200 - BRP INC						
1045297	02/06/24 S	100	66.460	1	6,645	7,632	-987
	ISSUE: 105368203 - BRANDYWINE REALTY TRUST (REIT)						
1045297	02/06/24 B	250	4.175	4	1,047-	1,047	
	ISSUE: 227483104 - CROSS COUNTRY HEALTH CARE INC						
1045297	02/06/24 B	150	20.320	2	3,050-	3,050	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 231561101 - CURTISS WRIGHT CORP						
1045297	02/06/24 S	50	225.990	1	11,299	10,400	899
	ISSUE: 25432X102 - DIME COMMUNITY BANCSHARES INC						
1045297	02/06/24 B	450	20.650	6	9,299-	9,299	
	ISSUE: 29084Q100 - EMCOR GROUP INC						
1045297	02/06/24 S	100	235.590	2	23,557	22,405	1,153
	ISSUE: 29261A100 - ENCOMPASS HEALTH CORP						
1045297	02/06/24 S	50	71.950	1	3,597	3,552	45
	ISSUE: 30161Q104 - EXELIXIS INC						
1045297	02/06/24 S	150	21.835	2	3,273	3,359	-85
	ISSUE: 31946M103 - FIRST CITIZENS BANCSHARES INC CL A						
1045297	02/06/24 S	25	1,525.670	1	38,141	34,010	4,131
	ISSUE: 320817109 - FIRST MERCHANTS CORPORATION COM						
1045297	02/06/24 B	150	33.490	2	5,026-	5,026	
	ISSUE: 387328107 - GRANITE CONSTRUCTION INCORPORATED						
1045297	02/06/24 B	150	45.157	2	6,776-	6,776	
	ISSUE: 397624107 - GREIF INC COMMON CL A						
1045297	02/06/24 B	200	61.990	3	12,401-	12,401	
	ISSUE: 404251100 - HNI CORPORATION						
1045297	02/06/24 B	150	40.667	2	6,102-	6,102	
	ISSUE: 421298100 - HAYWARD HOLDINGS INC						
1045297	02/06/24 B	450	12.336	6	5,558-	5,558	
	ISSUE: 42330P107 - HELIX ENERGY SOLUTIONS GRP						
1045297	02/06/24 B	450	9.215	6	4,153-	4,153	
	ISSUE: 48242W106 - KBR INC						
1045297	02/06/24 S	100	52.755	1	5,274	6,152	-878

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 483007704 - KAISER ALUMINUM CORPORATION						
1045297	02/06/24 B	150	65.000	2	9,752-	9,752	
	ISSUE: 50216C108 - LSI INDUSTRIES INC						
1045297	02/06/24 B	400	13.547	6	5,424-	5,424	
	ISSUE: 511637100 - LAKELAND BANCORP INC (DELAWARE) COM						
1045297	02/06/24 B	650	12.255	9	7,975-	7,975	
	ISSUE: 529043101 - LXP INDUSTRIAL TRUST REIT						
1045297	02/06/24 B	1,100	9.028	15	9,946-	9,946	
	ISSUE: 552676108 - MDC HOLDINGS INC						
1045297	02/06/24 S	250	62.365	4	15,588	11,863	3,725
	ISSUE: 575385109 - MASONITE INTERNATIONAL CORP						
1045297	02/06/24 B	100	92.808	1	9,282-	9,282	
	ISSUE: 65158N102 - NEWMARK GROUP INC CL A						
1045297	02/06/24 B	700	9.931	10	6,961-	6,961	
	ISSUE: 668074305 - NORTHWESTERN ENERGY GROUP, INC						
1045297	02/06/24 B	100	47.170	1	4,718-	4,718	
	ISSUE: 675234108 - OCEANFIRST FINL CORP COM						
1045297	02/06/24 B	1,150	15.969	16	18,380-	18,380	
	ISSUE: 69047Q102 - OVINTIV INC						
1045297	02/06/24 S	150	41.750	2	6,260	6,624	-364
	ISSUE: 71943U104 - PHYSICIANS REALTY TRUST REIT						
1045297	02/06/24 B	700	11.927	10	8,359-	8,359	
	ISSUE: 74179A107 - PRINCETON BANCORP INC						
1045297	02/06/24 B	150	31.829	2	4,776-	4,776	
	ISSUE: 74386T105 - PROVIDENT FINANCIAL SERVICES INC						
1045297	02/06/24 B	800	15.539	11	12,442-	12,442	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 747619104 - QUANEX BUILDING PRODUCTS CORP						
1045297	02/06/24 B	150	30.999	2	4,652-	4,652	
	ISSUE: 756109104 - REALTY INCOME CORP						
1045297	02/06/24 S	350	53.594	5	18,753	19,434	-681
	ISSUE: 758750103 - REGAL REXNORD CORPORATION						
1045297	02/06/24 S	50	137.960	1	6,897	8,110	-1,212
	ISSUE: 78573L106 - SABRA HEALTH CARE REIT INC						
1045297	02/06/24 B	450	13.086	6	5,895-	5,895	
	ISSUE: 800363103 - SANDY SPRING BANCORP INC						
1045297	02/06/24 B	150	23.477	2	3,524-	3,524	
	ISSUE: 806882106 - SCHNITZER STEEL INDS INC CLASS A						
1045297	02/06/24 B	400	24.553	6	9,827-	9,827	
	ISSUE: 81617J301 - SELECT WATER SOLUTIONS INC						
1045297	02/06/24 B	3,400	7.548	48	25,710-	25,710	
	ISSUE: 82706C108 - SILICON MOTION TECHNOLOGY ADR						
1045297	02/06/24 B	100	64.390	1	6,440-	6,440	
	ISSUE: 860630102 - STIFEL FINANCIAL CORPORATION						
1045297	02/06/24 S	50	73.980	1	3,698	3,251	447
	ISSUE: 876030107 - TAPESTRY INC						
1045297	02/06/24 S	450	41.083	6	18,481	14,994	3,487
	ISSUE: 887399103 - TIMKENSTEEL CORPORATION						
1045297	02/06/24 B	200	20.400	3	4,083-	4,083	
	ISSUE: 898349204 - TRUSTCO BANK CORP NY						
1045297	02/06/24 B	150	27.543	2	4,134-	4,134	
	ISSUE: 90984P303 - UNITED COMMUNITY BANKS INC						
1045297	02/06/24 B	150	26.920	2	4,040-	4,040	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 910340108 - UNITED FIRE GROUP INC						
1045297	02/06/24 B	150	21.883	2	3,284-	3,284	
	ISSUE: 927107409 - VILLAGE SUPER MKT INC CL A						
1045297	02/06/24 B	150	25.330	2	3,802-	3,802	
	ISSUE: 928298108 - VISHAY INTERTECHNOLOGY COMMON						
1045297	02/06/24 B	300	21.682	4	6,509-	6,509	
	ISSUE: 82706C108 - SILICON MOTION TECHNOLOGY ADR						
1045297	02/09/24 B	100	68.450	1	6,846-	6,846	
	ISSUE: G6564A105 - NOMAD FOODS LTD						
1045297	02/12/24 B	150	17.293	2	2,596-	2,596	
	ISSUE: G7997W102 - SEADRILL LTD						
1045297	02/12/24 B	150	44.355	2	6,655-	6,655	
	ISSUE: M84116108 - SILICOM LTD						
1045297	02/12/24 B	150	16.017	2	2,405-	2,405	
	ISSUE: M87915274 - TOWER SEMICONDUCTOR LTD						
1045297	02/12/24 B	150	30.240	2	4,538-	4,538	
	ISSUE: 00246W103 - AXT INC						
1045297	02/12/24 B	1,450	2.505	20	3,653-	3,653	
	ISSUE: 00402L107 - ACADEMY SPORTS & OUTDOORS INC						
1045297	02/12/24 S	50	70.725	1	3,536	2,729	807
	ISSUE: 105368203 - BRANDYWINE REALTY TRUST (REIT)						
1045297	02/12/24 B	300	4.205	4	1,266-	1,266	
	ISSUE: 201723103 - COMMERCIAL METALS COMPANY						
1045297	02/12/24 S	50	54.490	1	2,724	2,815	-91
	ISSUE: 42330P107 - HELIX ENERGY SOLUTIONS GRP						
1045297	02/12/24 B	150	9.715	2	1,459-	1,459	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 552676108 - MDC HOLDINGS INC						
1045297	02/12/24 S	50	62.400	1	3,119	2,373	747
	ISSUE: 575385109 - MASONITE INTERNATIONAL CORP						
1045297	02/12/24 B	150	130.200	2	19,532-	19,532	
	ISSUE: 71943U104 - PHYSICIANS REALTY TRUST REIT						
1045297	02/12/24 B	150	11.827	2	1,776-	1,776	
	ISSUE: 800363103 - SANDY SPRING BANCORP INC						
1045297	02/12/24 B	200	23.710	3	4,745-	4,745	
	ISSUE: 806882106 - RADIUS RECYCLING, INC.						
1045297	02/12/24 B	150	25.430	2	3,817-	3,817	
	ISSUE: 83570H108 - SONOS INC						
1045297	02/12/24 B	200	18.335	3	3,670-	3,670	
	ISSUE: 898349204 - TRUSTCO BANK CORP NY						
1045297	02/12/24 B	150	28.620	2	4,295-	4,295	
	ISSUE: 910340108 - UNITED FIRE GROUP INC						
1045297	02/12/24 B	150	22.359	2	3,356-	3,356	
	ISSUE: G3223R108 - EVEREST GROUP, LTD.						
1045297	02/14/24 S	25	369.610	0	9,240	8,965	275
	ISSUE: G50871105 - JAZZ PHARMACEUTICALS PLC						
1045297	02/14/24 S	100	122.036	1	12,202	14,336	-2,134
	ISSUE: G6564A105 - NOMAD FOODS LTD						
1045297	02/14/24 B	250	17.238	4	4,313-	4,313	
	ISSUE: G72800108 - PROTHENA CORP PLC						
1045297	02/14/24 B	200	27.080	3	5,419-	5,419	
	ISSUE: M5425M103 - INMODE LTD						
1045297	02/14/24 B	200	22.845	3	4,572-	4,572	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: M84116108 - SILICOM LTD						
1045297	02/14/24 B	200	15.400	3	3,083-	3,083	
	ISSUE: 00246W103 - AXT INC						
1045297	02/14/24 B	1,000	2.340	14	2,354-	2,354	
	ISSUE: 002896207 - ABERCROMBIE & FITCH CO CL A						
1045297	02/14/24 S	50	117.760	1	5,887	2,689	3,198
	ISSUE: 03475V101 - ANGIODYNAMICS INC						
1045297	02/14/24 B	150	6.005	2	903-	903	
	ISSUE: 03784Y200 - APPLE HOSPITALITY REIT INC REIT						
1045297	02/14/24 B	300	15.850	4	4,759-	4,759	
	ISSUE: 05577W200 - BRP INC						
1045297	02/14/24 S	100	66.100	1	6,609	7,632	-1,023
	ISSUE: 105368203 - BRANDYWINE REALTY TRUST (REIT)						
1045297	02/14/24 B	250	3.965	4	995-	995	
	ISSUE: 199908104 - COMFORT SYSTEMS USA INCORPORATED						
1045297	02/14/24 S	50	245.350	1	12,267	9,229	3,038
	ISSUE: 201723103 - COMMERCIAL METALS COMPANY						
1045297	02/14/24 S	50	53.460	1	2,672	2,815	-142
	ISSUE: 227483104 - CROSS COUNTRY HEALTH CARE INC						
1045297	02/14/24 B	150	20.260	2	3,041-	3,041	
	ISSUE: 252784301 - DIAMONDROCK HOSPITALITY COMPANY REIT						
1045297	02/14/24 B	150	9.095	2	1,366-	1,366	
	ISSUE: 30161Q104 - EXELIXIS INC						
1045297	02/14/24 S	150	20.455	2	3,066	3,359	-292
	ISSUE: 320817109 - FIRST MERCHANTS CORPORATION COM						
1045297	02/14/24 B	150	33.202	2	4,982-	4,982	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 368678108 - GENCOR INDUSTRIES INC						
1045297	02/14/24 B	450	15.871	6	7,148-	7,148	
	ISSUE: 397624107 - GREIF INC COMMON CL A						
1045297	02/14/24 B	100	61.960	1	6,197-	6,197	
	ISSUE: 42330P107 - HELIX ENERGY SOLUTIONS GRP						
1045297	02/14/24 B	550	9.465	8	5,214-	5,214	
	ISSUE: 48242W106 - KBR INC						
1045297	02/14/24 S	50	53.750	1	2,687	3,076	-389
	ISSUE: 483007704 - KAISER ALUMINUM CORPORATION						
1045297	02/14/24 B	50	63.170	1	3,159-	3,159	
	ISSUE: 502160104 - LSB INDUSTRIES INC						
1045297	02/14/24 B	450	7.678	6	3,461-	3,461	
	ISSUE: 529043101 - LXP INDUSTRIAL TRUST REIT						
1045297	02/14/24 B	350	8.835	5	3,097-	3,097	
	ISSUE: 552676108 - MDC HOLDINGS INC						
1045297	02/14/24 S	50	62.170	1	3,108	2,373	735
	ISSUE: 55306N104 - MKS INSTRUMENTS INC						
1045297	02/14/24 S	50	121.513	1	6,075	5,012	1,063
	ISSUE: 55825T103 - MADISON SQUARE GARDEN SPORTS CORP.						
1045297	02/14/24 S	50	191.782	1	9,588	8,839	749
	ISSUE: 575385109 - MASONITE INTERNATIONAL CORP						
1045297	02/14/24 B	250	129.828	4	32,460-	32,460	
	ISSUE: 668074305 - NORTHWESTERN ENERGY GROUP, INC						
1045297	02/14/24 B	50	46.770	1	2,339-	2,339	
	ISSUE: 680223104 - OLD REPUBLIC INTL CORP COM						
1045297	02/14/24 S	150	28.725	2	4,307	4,103	204

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045297	02/14/24 S	50	172.174	1	8,608	6,949	1,659
	ISSUE: 71943U104 - PHYSICIANS REALTY TRUST REIT						
1045297	02/14/24 B	400	11.395	6	4,564-	4,564	
	ISSUE: 756109104 - REALTY INCOME CORP						
1045297	02/14/24 S	51	51.360	1	2,619	2,832	-213
	ISSUE: 800363103 - SANDY SPRING BANCORP INC						
1045297	02/14/24 B	150	21.970	2	3,298-	3,298	
	ISSUE: 82706C108 - SILICON MOTION TECHNOLOGY ADR						
1045297	02/14/24 B	50	68.470	1	3,424-	3,424	
	ISSUE: 876030107 - TAPESTRY INC						
1045297	02/14/24 S	150	43.867	2	6,578	4,998	1,580
	ISSUE: 928298108 - VISHAY INTERTECHNOLOGY COMMON						
1045297	02/14/24 B	150	21.467	2	3,222-	3,222	
	ISSUE: 92839U206 - VISTEON CORP						
1045297	02/14/24 B	100	118.165	1	11,818-	11,818	
	ISSUE: G7997W102 - SEADRILL LTD						
1045297	02/15/24 B	150	42.460	2	6,371-	6,371	
	ISSUE: M5425M103 - INMODE LTD						
1045297	02/15/24 B	150	23.640	2	3,548-	3,548	
	ISSUE: 00246W103 - AXT INC						
1045297	02/15/24 B	1,200	2.405	17	2,903-	2,903	
	ISSUE: 201723103 - COMMERCIAL METALS COMPANY						
1045297	02/15/24 S	150	55.063	2	8,257	8,444	-186
	ISSUE: 25432X102 - DIME COMMUNITY BANCSHARES INC						
1045297	02/15/24 B	200	18.584	3	3,720-	3,720	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 397624107 - GREIF INC COMMON CL A						
1045297	02/15/24 B	50	62.370	1	3,119-	3,119	
	ISSUE: 48242W106 - KBR INC						
1045297	02/15/24 S	100	54.870	1	5,486	6,152	-666
	ISSUE: 758750103 - REGAL REXNORD CORPORATION						
1045297	02/16/24 S	50	161.450	1	8,072	8,110	-38
	ISSUE: G50871105 - JAZZ PHARMACEUTICALS PLC						
1045297	02/26/24 S	100	133.880	2	13,386	14,336	-950
	ISSUE: M78673114 - PERION NETWORK LTD						
1045297	02/26/24 B	150	22.870	2	3,433-	3,433	
	ISSUE: Y8565N300 - TEEKAY TANKERS LTD CL A						
1045297	02/26/24 B	100	55.390	1	5,540-	5,540	
	ISSUE: 001744101 - AMN HEALTHCARE SERVICES INCORPORATED						
1045297	02/26/24 B	50	56.700	1	2,836-	2,836	
	ISSUE: 00191U102 - ASGN INCORPORATED						
1045297	02/26/24 S	100	96.455	1	9,644	8,216	1,428
	ISSUE: 00676P107 - ADEIA INC						
1045297	02/26/24 B	300	11.245	4	3,378-	3,378	
	ISSUE: 02553E106 - AMERICAN EAGLE OUTFITTER INC						
1045297	02/26/24 S	250	23.795	4	5,945	4,240	1,705
	ISSUE: 03475V101 - ANGIODYNAMICS INC						
1045297	02/26/24 B	900	5.805	13	5,237-	5,237	
	ISSUE: 05577W200 - BRP INC						
1045297	02/26/24 S	50	65.970	1	3,298	3,816	-518
	ISSUE: 197236102 - COLUMBIA BANKING SYSTEM INC						
1045297	02/26/24 B	150	17.725	2	2,661-	2,661	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 231561101 - CURTISS WRIGHT CORP						
1045297	02/26/24 S	50	238.760	1	11,937	10,400	1,538
	ISSUE: 552676108 - MDC HOLDINGS INC						
1045297	02/26/24 S	150	62.605	2	9,389	7,118	2,271
	ISSUE: 55306N104 - MKS INSTRUMENTS INC						
1045297	02/26/24 S	50	121.760	1	6,087	5,012	1,076
	ISSUE: 624756102 - MUELLER INDS INC COM						
1045297	02/26/24 S	100	50.405	1	5,039	3,858	1,181
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045297	02/26/24 S	50	181.029	1	9,051	6,949	2,102
	ISSUE: 688239201 - OSHKOSH CORPORATION						
1045297	02/26/24 S	50	109.040	1	5,451	5,145	306
	ISSUE: 69047Q102 - OVINTIV INC						
1045297	02/26/24 S	150	45.874	2	6,879	6,624	255
	ISSUE: 690742101 - OWENS CORNING INC						
1045297	02/26/24 S	50	147.350	1	7,367	7,196	171
	ISSUE: 720190206 - PIEDMONT OFFICE REALTY TRUST-A						
1045297	02/26/24 B	900	5.985	13	5,399-	5,399	
	ISSUE: 756109104 - REALTY INCOME CORP						
1045297	02/26/24 S	400	52.505	6	20,996	22,210	-1,214
	ISSUE: 806882106 - RADIUS RECYCLING, INC.						
1045297	02/26/24 B	200	23.820	3	4,767-	4,767	
	ISSUE: 928298108 - VISHAY INTERTECHNOLOGY COMMON						
1045297	02/26/24 B	150	21.887	2	3,285-	3,285	
	ISSUE: 969904101 - WILLIAM SONOMA INC COM						
1045297	02/26/24 S	50	230.252	1	11,512	7,060	4,452

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 397624107 - GREIF INC COMMON CL A						
1045297	02/28/24 B	50	61.285	1	3,065-	3,065	
	ISSUE: 898349204 - TRUSTCO BANK CORP NY						
1045297	02/28/24 B	250	27.401	4	6,854-	6,854	
	ISSUE: M84116108 - SILICOM LTD						
1045297	02/29/24 B	150	15.287	2	2,295-	2,295	
	ISSUE: Y8565N300 - TEEKAY TANKERS LTD CL A						
1045297	02/29/24 B	200	54.930	3	10,989-	10,989	
	ISSUE: 001744101 - AMN HEALTHCARE SERVICES INCORPORATED						
1045297	02/29/24 B	50	56.557	1	2,829-	2,829	
	ISSUE: 00402L107 - ACADEMY SPORTS & OUTDOORS INC						
1045297	02/29/24 S	50	74.400	1	3,719	2,729	991
	ISSUE: 00676P107 - ADEIA INC						
1045297	02/29/24 B	500	11.285	7	5,650-	5,650	
	ISSUE: 02553E106 - AMERICAN EAGLE OUTFITTER INC						
1045297	02/29/24 S	150	23.563	2	3,532	2,544	988
	ISSUE: 03475V101 - ANGIODYNAMICS INC						
1045297	02/29/24 B	1,000	5.555	14	5,569-	5,569	
	ISSUE: 05577W200 - BRP INC						
1045297	02/29/24 S	100	65.340	1	6,533	7,632	-1,099
	ISSUE: 10258P102 - BOWLERO CORP CL A						
1045297	02/29/24 B	550	12.415	8	6,836-	6,836	
	ISSUE: 192576106 - COHU INCORPORATED						
1045297	02/29/24 B	200	32.100	3	6,423-	6,423	
	ISSUE: 197236102 - COLUMBIA BANKING SYSTEM INC						
1045297	02/29/24 B	200	18.015	3	3,606-	3,606	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 199908104 - COMFORT SYSTEMS USA INCORPORATED						
1045297	02/29/24 S	25	302.580	0	7,564	4,614	2,950
	ISSUE: 29084Q100 - EMCOR GROUP INC						
1045297	02/29/24 S	25	312.430	0	7,810	5,601	2,209
	ISSUE: 31946M103 - FIRST CITIZENS BANCSHARES INC CL A						
1045297	02/29/24 S	15	1,554.840	0	23,322	20,406	2,916
	ISSUE: 320817109 - FIRST MERCHANTS CORPORATION COM						
1045297	02/29/24 B	150	33.060	2	4,961-	4,961	
	ISSUE: 371901109 - GENTEX CORP COM						
1045297	02/29/24 S	100	36.455	1	3,644	3,266	378
	ISSUE: 42330P107 - HELIX ENERGY SOLUTIONS GRP						
1045297	02/29/24 B	450	8.955	6	4,036-	4,036	
	ISSUE: 48666K109 - KB HOME COM						
1045297	02/29/24 S	100	66.300	1	6,629	5,080	1,549
	ISSUE: 552676108 - MDC HOLDINGS INC						
1045297	02/29/24 S	150	62.674	2	9,399	7,118	2,281
	ISSUE: 559663109 - MAGNOLIA OIL & GAS CORP CL A						
1045297	02/29/24 S	200	22.445	3	4,486	4,543	-57
	ISSUE: 69047Q102 - OVINTIV INC						
1045297	02/29/24 S	150	49.250	2	7,385	6,624	761
	ISSUE: 736508847 - PORTLAND GENERAL ELECTRIC CO						
1045297	02/29/24 S	150	40.267	2	6,038	6,579	-541
	ISSUE: 743312100 - PROGRESS SOFTWARE CORP						
1045297	02/29/24 B	50	53.580	1	2,680-	2,680	
	ISSUE: 756109104 - REALTY INCOME CORP						
1045297	02/29/24 S	350	52.043	5	18,210	19,434	-1,224

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 758750103 - REGAL REXNORD CORPORATION						
1045297	02/29/24 S	50	171.190	1	8,559	8,110	449
	ISSUE: 800363103 - SANDY SPRING BANCORP INC						
1045297	02/29/24 B	10	21.942	0	220-	220	
	ISSUE: 866082100 - SUMMIT HOTEL PROPERTIES INC						
1045297	02/29/24 B	450	6.445	6	2,907-	2,907	
	ISSUE: 898349204 - TRUSTCO BANK CORP NY						
1045297	02/29/24 B	150	27.340	2	4,103-	4,103	
	ISSUE: 92839U206 - VISTEON CORP						
1045297	02/29/24 B	50	112.720	1	5,637-	5,637	
	ISSUE: G97822103 - PERRIGO CO PLC						
1045297	03/01/24 B	150	26.433	2	3,967-	3,967	
	ISSUE: M84116108 - SILICOM LTD						
1045297	03/01/24 B	250	15.149	4	3,791-	3,791	
	ISSUE: 00191U102 - ASGN INCORPORATED						
1045297	03/01/24 S	50	100.476	1	5,023	4,108	915
	ISSUE: 00246W103 - AXT INC						
1045297	03/01/24 B	1,050	4.145	15	4,367-	4,367	
	ISSUE: 00676P107 - ADEIA INC						
1045297	03/01/24 B	150	11.305	2	1,698-	1,698	
	ISSUE: 02553E106 - AMERICAN EAGLE OUTFITTER INC						
1045297	03/01/24 S	200	24.105	3	4,818	3,392	1,426
	ISSUE: 03475V101 - ANGIODYNAMICS INC						
1045297	03/01/24 B	400	5.505	6	2,208-	2,208	
	ISSUE: 197236102 - COLUMBIA BANKING SYSTEM INC						
1045297	03/01/24 B	150	17.775	2	2,668-	2,668	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 30161Q104 - EXELIXIS INC						
1045297	03/01/24 S	200	22.385	3	4,474	4,478	-4
	ISSUE: 45781M101 - INNOVIVA INC						
1045297	03/01/24 B	150	15.477	2	2,324-	2,324	
	ISSUE: 69047Q102 - OVINTIV INC						
1045297	03/01/24 S	50	50.540	1	2,526	2,208	318
	ISSUE: 720190206 - PIEDMONT OFFICE REALTY TRUST-A						
1045297	03/01/24 B	300	6.205	4	1,866-	1,866	
	ISSUE: 756109104 - REALTY INCOME CORP						
1045297	03/01/24 S	50	51.610	1	2,580	2,776	-196
	ISSUE: 910340108 - UNITED FIRE GROUP INC						
1045297	03/01/24 B	200	23.240	3	4,651-	4,651	
	ISSUE: M78673114 - PERION NETWORK LTD						
1045297	03/04/24 B	150	22.657	2	3,401-	3,401	
	ISSUE: Y8565N300 - TEEKAY TANKERS LTD CL A						
1045297	03/04/24 B	50	53.870	1	2,694-	2,694	
	ISSUE: 00402L107 - ACADEMY SPORTS & OUTDOORS INC						
1045297	03/04/24 S	50	74.386	1	3,719	2,729	990
	ISSUE: 02553E106 - AMERICAN EAGLE OUTFITTER INC						
1045297	03/04/24 S	250	24.201	4	6,047	4,240	1,807
	ISSUE: 03475V101 - ANGIODYNAMICS INC						
1045297	03/04/24 B	150	5.585	2	840-	840	
	ISSUE: 199908104 - COMFORT SYSTEMS USA INCORPORATED						
1045297	03/04/24 S	25	320.630	0	8,015	4,614	3,401
	ISSUE: 29084Q100 - EMCOR GROUP INC						
1045297	03/04/24 S	25	324.520	0	8,113	5,601	2,511

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 624756102 - MUELLER INDS INC COM						
1045297	03/04/24 S	100	51.970	1	5,196	3,858	1,338
	ISSUE: 690742101 - OWENS CORNING INC						
1045297	03/04/24 S	50	153.990	1	7,699	7,196	503
	ISSUE: 720190206 - PIEDMONT OFFICE REALTY TRUST-A						
1045297	03/04/24 B	250	6.120	4	1,534-	1,534	
	ISSUE: 74736K101 - QORVO INC						
1045297	03/04/24 S	50	121.350	1	6,067	5,370	697
	ISSUE: 756109104 - REALTY INCOME CORP						
1045297	03/04/24 S	100	52.530	1	5,252	5,552	-301
	ISSUE: 758750103 - REGAL REXNORD CORPORATION						
1045297	03/04/24 S	50	172.660	1	8,632	8,110	523
	ISSUE: 866082100 - SUMMIT HOTEL PROPERTIES INC						
1045297	03/04/24 B	200	6.495	3	1,302-	1,302	
	ISSUE: 90984P303 - UNITED COMMUNITY BANKS INC						
1045297	03/04/24 B	150	25.455	2	3,820-	3,820	
	ISSUE: 92839U206 - VISTEON CORP						
1045297	03/04/24 B	50	112.860	1	5,644-	5,644	
	ISSUE: 969904101 - WILLIAM SONOMA INC COM						
1045297	03/04/24 S	50	239.970	1	11,998	7,060	4,938
	ISSUE: M78673114 - PERION NETWORK LTD						
1045297	03/07/24 B	150	22.934	2	3,442-	3,442	
	ISSUE: Y8565N300 - TEEKAY TANKERS LTD CL A						
1045297	03/07/24 B	100	53.850	1	5,386-	5,386	
	ISSUE: 001744101 - AMN HEALTHCARE SERVICES INCORPORATED						
1045297	03/07/24 B	50	58.770	1	2,939-	2,939	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 00676P107 - ADEIA INC						
1045297	03/07/24 B	350	11.244	5	3,940-	3,940	
	ISSUE: 03475V101 - ANGIODYNAMICS INC						
1045297	03/07/24 B	650	5.775	9	3,763-	3,763	
	ISSUE: 10258P102 - BOWLERO CORP CL A						
1045297	03/07/24 B	950	12.771	13	12,145-	12,145	
	ISSUE: 105368203 - BRANDYWINE REALTY TRUST (REIT)						
1045297	03/07/24 B	300	4.387	4	1,320-	1,320	
	ISSUE: 19247G107 - COHERENT CORP						
1045297	03/07/24 S	50	65.040	1	3,251	1,882	1,370
	ISSUE: 20369C106 - COMMUNITY HEALTHCARE TRUST INC REIT						
1045297	03/07/24 B	200	27.010	3	5,405-	5,405	
	ISSUE: 235825205 - DANA INCORPORATED						
1045297	03/07/24 B	250	12.700	4	3,179-	3,179	
	ISSUE: 24665A103 - DELEK US HOLDINGS INC						
1045297	03/07/24 B	150	25.977	2	3,899-	3,899	
	ISSUE: 252784301 - DIAMONDROCK HOSPITALITY COMPANY REIT						
1045297	03/07/24 B	200	9.480	3	1,899-	1,899	
	ISSUE: 25432X102 - DIME COMMUNITY BANCSHARES INC						
1045297	03/07/24 B	150	18.643	2	2,799-	2,799	
	ISSUE: 29261A100 - ENCOMPASS HEALTH CORP						
1045297	03/07/24 S	50	77.630	1	3,881	3,552	329
	ISSUE: 374689107 - GIBRALTAR INDUSTRIES INC						
1045297	03/07/24 B	100	77.320	1	7,733-	7,733	
	ISSUE: 397624107 - GREIF INC COMMON CL A						
1045297	03/07/24 B	100	63.755	1	6,377-	6,377	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 422819102 - HEIDRICK & STRUGGLES INTL INC						
1045297	03/07/24 B	300	32.927	4	9,882-	9,882	
	ISSUE: 447011107 - HUNTSMAN CORPORATION						
1045297	03/07/24 S	300	26.355	4	7,902	8,361	-459
	ISSUE: 45781M101 - INNOVIVA INC						
1045297	03/07/24 B	250	15.274	4	3,822-	3,822	
	ISSUE: 501242101 - KULICKE & SOFFA INDUSTRIES INC						
1045297	03/07/24 B	800	51.787	11	41,441-	41,441	
	ISSUE: 552676108 - MDC HOLDINGS INC						
1045297	03/07/24 S	150	62.760	2	9,412	7,118	2,294
	ISSUE: 55306N104 - MKS INSTRUMENTS INC						
1045297	03/07/24 S	50	132.500	1	6,624	5,012	1,613
	ISSUE: 559663109 - MAGNOLIA OIL & GAS CORP CL A						
1045297	03/07/24 S	150	23.800	2	3,568	3,407	161
	ISSUE: 56600D107 - MARAVAI LIFESCIENCES HLDGS INC CL A						
1045297	03/07/24 B	1,250	7.009	18	8,779-	8,779	
	ISSUE: 57637H103 - MASTERCRAFT BOAT HOLDINGS INC						
1045297	03/07/24 B	400	21.279	6	8,517-	8,517	
	ISSUE: 591520200 - METHODE ELECTRONICS INC						
1045297	03/07/24 B	550	13.668	8	7,525-	7,525	
	ISSUE: 671044105 - OSI SYS INC						
1045297	03/07/24 B	100	132.260	1	13,227-	13,227	
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045297	03/07/24 S	25	197.795	0	4,944	3,475	1,470
	ISSUE: 69047Q102 - OVINTIV INC						
1045297	03/07/24 S	150	49.723	2	7,456	6,624	832

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 720190206 - PIEDMONT OFFICE REALTY TRUST-A						
1045297	03/07/24 B	600	6.363	8	3,826-	3,826	
	ISSUE: 74736K101 - QORVO INC						
1045297	03/07/24 S	50	119.050	1	5,952	5,370	582
	ISSUE: 756109104 - REALTY INCOME CORP						
1045297	03/07/24 S	500	52.143	7	26,064	27,762	-1,698
	ISSUE: 800363103 - SANDY SPRING BANCORP INC						
1045297	03/07/24 B	300	22.170	4	6,655-	6,655	
	ISSUE: 806882106 - RADIUS RECYCLING, INC.						
1045297	03/07/24 B	150	19.615	2	2,944-	2,944	
	ISSUE: 83570H108 - SONOS INC						
1045297	03/07/24 B	300	18.835	4	5,655-	5,655	
	ISSUE: 866082100 - SUMMIT HOTEL PROPERTIES INC						
1045297	03/07/24 B	1,800	6.378	25	11,505-	11,505	
	ISSUE: 910340108 - UNITED FIRE GROUP INC						
1045297	03/07/24 B	250	22.558	4	5,643-	5,643	
	ISSUE: 917047102 - URBAN OUTFITTERS INC						
1045297	03/07/24 B	150	41.890	2	6,286-	6,286	
	ISSUE: 969904101 - WILLIAM SONOMA INC COM						
1045297	03/07/24 S	25	248.640	0	6,216	3,530	2,686
	ISSUE: 88162G103 - TETRA TECH INC						
1045297	03/08/24 S	50	188.000	1	9,399	7,868	1,532
	ISSUE: G3223R108 - EVEREST GROUP, LTD.						
1045297	03/11/24 S	50	378.811	1	18,940	17,930	1,009
	ISSUE: M5425M103 - INMODE LTD						
1045297	03/11/24 B	200	21.512	3	4,305-	4,305	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: M78673114 - PERION NETWORK LTD						
1045297	03/11/24 B	150	22.743	2	3,414-	3,414	
	ISSUE: M87915274 - TOWER SEMICONDUCTOR LTD						
1045297	03/11/24 B	500	31.519	7	15,766-	15,766	
	ISSUE: 094235108 - BLOOMIN' BRANDS						
1045297	03/11/24 B	200	28.805	3	5,764-	5,764	
	ISSUE: 10258P102 - BOWLERO CORP CL A						
1045297	03/11/24 B	300	12.767	4	3,834-	3,834	
	ISSUE: 19247G107 - COHERENT CORP						
1045297	03/11/24 S	50	61.680	1	3,083	1,882	1,202
	ISSUE: 199908104 - COMFORT SYSTEMS USA INCORPORATED						
1045297	03/11/24 S	25	296.590	0	7,414	4,614	2,800
	ISSUE: 20369C106 - COMMUNITY HEALTHCARE TRUST INC REIT						
1045297	03/11/24 B	200	26.929	3	5,389-	5,389	
	ISSUE: 29084Q100 - EMCOR GROUP INC						
1045297	03/11/24 S	50	315.403	1	15,769	11,202	4,567
	ISSUE: 29332G102 - ENHABIT INC						
1045297	03/11/24 B	300	9.780	4	2,938-	2,938	
	ISSUE: 397624107 - GREIF INC COMMON CL A						
1045297	03/11/24 B	50	64.496	1	3,225-	3,225	
	ISSUE: 42250P103 - HEALTHPEAK OP, LLC. REIT						
1045297	03/11/24 S	750	17.598	11	13,188	12,496	692
	ISSUE: 447011107 - HUNTSMAN CORPORATION						
1045297	03/11/24 S	150	26.425	2	3,962	4,181	-219
	ISSUE: 45781M101 - INNOVIVA INC						
1045297	03/11/24 B	250	14.785	4	3,700-	3,700	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 49803T300 - KITE REALTY GROUP TRUST REIT						
1045297	03/11/24 B	300	21.160	4	6,352-	6,352	
	ISSUE: 501242101 - KULICKE & SOFFA INDUSTRIES INC						
1045297	03/11/24 B	100	50.200	1	5,021-	5,021	
	ISSUE: 559663109 - MAGNOLIA OIL & GAS CORP CL A						
1045297	03/11/24 S	150	23.765	2	3,563	3,407	156
	ISSUE: 56600D107 - MARAVAI LIFESCIENCES HLDGS INC CL A						
1045297	03/11/24 B	700	7.754	10	5,437-	5,437	
	ISSUE: 65158N102 - NEWMARK GROUP INC CL A						
1045297	03/11/24 B	200	10.695	3	2,142-	2,142	
	ISSUE: 671044105 - OSI SYS INC						
1045297	03/11/24 B	50	130.680	1	6,535-	6,535	
	ISSUE: 74736K101 - QORVO INC						
1045297	03/11/24 S	50	116.800	1	5,839	5,370	470
	ISSUE: 800363103 - SANDY SPRING BANCORP INC						
1045297	03/11/24 B	150	22.212	2	3,334-	3,334	
	ISSUE: 82706C108 - SILICON MOTION TECHNOLOGY ADR						
1045297	03/11/24 B	50	71.730	1	3,587-	3,587	
	ISSUE: 866082100 - SUMMIT HOTEL PROPERTIES INC						
1045297	03/11/24 B	200	6.465	3	1,296-	1,296	
	ISSUE: 917047102 - URBAN OUTFITTERS INC						
1045297	03/11/24 B	200	40.628	3	8,128-	8,128	
	ISSUE: 00402L107 - ACADEMY SPORTS & OUTDOORS INC						
1045297	03/18/24 S	100	71.650	1	7,164	5,457	1,707
	ISSUE: 201723103 - COMMERCIAL METALS COMPANY						
1045297	03/18/24 S	50	54.080	1	2,703	2,815	-111

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 219798105 - QUIDELORTHO CORP						
1045297	03/18/24 S	100	48.550	1	4,854	8,110	-3,256
	ISSUE: 42250P103 - HEALTHPEAK OP, LLC. REIT						
1045297	03/18/24 S	150	17.300	2	2,593	2,499	94
	ISSUE: 552676108 - MDC HOLDINGS INC						
1045297	03/18/24 S	100	62.780	1	6,277	4,745	1,532
	ISSUE: 575385109 - MASONITE INTERNATIONAL CORP						
1045297	03/18/24 S	50	130.920	1	6,545	5,278	1,268
	ISSUE: 84790A105 - SPECTRUM BRANDS HOLDINGS INC						
1045297	03/18/24 S	50	84.000	1	4,199	4,159	41
	ISSUE: 201723103 - COMMERCIAL METALS COMPANY						
1045297	03/20/24 S	50	55.965	1	2,798	2,815	-17
	ISSUE: 84790A105 - SPECTRUM BRANDS HOLDINGS INC						
1045297	03/20/24 S	150	84.830	2	12,722	12,476	247
	ISSUE: 45781M101 - INNOVIVA INC						
1045297	03/25/24 S	650	15.160	9	9,845	8,327	1,517
	ISSUE: 74736K101 - QORVO INC						
1045297	03/28/24 B	50	114.828	1	5,742-	5,742	
	ISSUE: 45781M101 - INNOVIVA INC						
1045297	04/01/24 S	850	15.139	12	12,856	10,890	1,966
	ISSUE: 199908104 - COMFORT SYSTEMS USA INCORPORATED						
1045297	04/02/24 S	25	313.056	0	7,826	4,614	3,212
	ISSUE: G4388N106 - HELEN OF TROY LTD						
1045297	05/01/24 B	100	93.900	1	9,391-	9,391	
	ISSUE: G97822103 - PERRIGO CO PLC						
1045297	05/01/24 S	150	32.800	2	4,918	5,176	-258

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: M5425M103 - INMODE LTD						
1045297	05/01/24 B	200	17.290	3	3,461-	3,461	
	ISSUE: M87915274 - TOWER SEMICONDUCTOR LTD						
1045297	05/01/24 B	200	32.348	3	6,472-	6,472	
	ISSUE: 002896207 - ABERCROMBIE & FITCH CO CL A						
1045297	05/01/24 S	50	120.380	1	6,018	2,689	3,329
	ISSUE: 00676P107 - ADEIA INC						
1045297	05/01/24 B	400	9.868	6	3,953-	3,953	
	ISSUE: 03784Y200 - APPLE HOSPITALITY REIT INC REIT						
1045297	05/01/24 B	750	14.910	11	11,193-	11,193	
	ISSUE: 04911A107 - ATLANTIC UNION BANKSHARES CORP						
1045297	05/01/24 B	150	32.750	2	4,915-	4,915	
	ISSUE: 094235108 - BLOOMIN' BRANDS						
1045297	05/01/24 B	250	24.900	4	6,229-	6,229	
	ISSUE: 10258P102 - BOWLERO CORP CL A						
1045297	05/01/24 B	550	11.860	8	6,531-	6,531	
	ISSUE: 171484108 - CHURCHILL DOWNS INC						
1045297	05/01/24 S	100	129.090	2	12,907	12,528	379
	ISSUE: 20369C106 - COMMUNITY HEALTHCARE TRUST INC REIT						
1045297	05/01/24 B	500	25.491	7	12,753-	12,753	
	ISSUE: 231561101 - CURTISS WRIGHT CORP						
1045297	05/01/24 S	100	256.330	2	25,631	20,799	4,832
	ISSUE: 29084Q100 - EMCOR GROUP INC						
1045297	05/01/24 S	50	355.601	1	17,779	11,202	6,577
	ISSUE: 29261A100 - ENCOMPASS HEALTH CORP						
1045297	05/01/24 S	50	83.360	1	4,167	3,552	615

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 29332G102 - ENHABIT INC						
1045297	05/01/24 B	400	10.120	6	4,054-	4,054	
	ISSUE: 31946M103 - FIRST CITIZENS BANCSHARES INC CL A						
1045297	05/01/24 S	10	1,686.090	0	16,861	13,604	3,257
	ISSUE: 374689107 - GIBRALTAR INDUSTRIES INC						
1045297	05/01/24 B	100	69.210	1	6,922-	6,922	
	ISSUE: 397624107 - GREIF INC COMMON CL A						
1045297	05/01/24 B	100	61.166	1	6,118-	6,118	
	ISSUE: 42250P103 - HEALTHPEAK OP, LLC. REIT						
1045297	05/01/24 S	1,000	18.802	14	18,788	16,662	2,126
	ISSUE: 447011107 - HUNTSMAN CORPORATION						
1045297	05/01/24 B	700	23.950	10	16,775-	16,775	
	ISSUE: 44980X109 - IPG PHOTONICS CORP						
1045297	05/01/24 B	200	83.087	3	16,620-	16,620	
	ISSUE: 457030104 - INGLES MARKETS INC CL A						
1045297	05/01/24 B	300	72.180	4	21,658-	21,658	
	ISSUE: 457985208 - INTEGRA LIFESCIENCES HOLDING						
1045297	05/01/24 B	600	29.249	8	17,558-	17,558	
	ISSUE: 48242W106 - KBR INC						
1045297	05/01/24 S	100	65.120	1	6,511	6,152	359
	ISSUE: 48666K109 - KB HOME COM						
1045297	05/01/24 S	250	65.148	4	16,283	12,700	3,583
	ISSUE: 502160104 - LSB INDUSTRIES INC						
1045297	05/01/24 B	150	8.350	2	1,255-	1,255	
	ISSUE: 55825T103 - MADISON SQUARE GARDEN SPORTS CORP.						
1045297	05/01/24 S	50	186.700	1	9,334	8,839	495

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 56600D107 - MARAVAI LIFESCIENCES HLDGS INC CL A						
1045297	05/01/24 B	1,000	8.500	14	8,514-	8,514	
	ISSUE: 57637H103 - MASTERCRAFT BOAT HOLDINGS INC						
1045297	05/01/24 B	1,000	20.081	14	20,095-	20,095	
	ISSUE: 624756102 - MUELLER INDS INC COM						
1045297	05/01/24 S	100	56.040	1	5,603	3,858	1,745
	ISSUE: 65158N102 - NEWMARK GROUP INC CL A						
1045297	05/01/24 B	200	9.590	3	1,921-	1,921	
	ISSUE: 680223104 - OLD REPUBLIC INTL CORP COM						
1045297	05/01/24 S	200	30.280	3	6,053	5,470	583
	ISSUE: 68554V108 - ORASURE TECHNOLOGIES INC						
1045297	05/01/24 B	1,900	5.325	27	10,144-	10,144	
	ISSUE: 74386T105 - PROVIDENT FINANCIAL SERVICES INC						
1045297	05/01/24 B	200	15.030	3	3,009-	3,009	
	ISSUE: 74736K101 - QORVO INC						
1045297	05/01/24 S	50	113.310	1	5,665	5,410	255
	ISSUE: 761624105 - REX AMERICAN RESOURCES CORPORATION						
1045297	05/01/24 B	50	54.670	1	2,734-	2,734	
	ISSUE: 800363103 - SANDY SPRING BANCORP INC						
1045297	05/01/24 B	150	20.980	2	3,149-	3,149	
	ISSUE: 808625107 - SCIENCE APPLICATIONS INTL CORP						
1045297	05/01/24 S	100	129.380	2	12,936	11,766	1,170
	ISSUE: 83570H108 - SONOS INC						
1045297	05/01/24 B	400	16.690	6	6,682-	6,682	
	ISSUE: 860630102 - STIFEL FINANCIAL CORPORATION						
1045297	05/01/24 S	300	79.373	4	23,808	19,506	4,302

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 866082100 - SUMMIT HOTEL PROPERTIES INC						
1045297	05/01/24 B	500	6.030	7	3,022-	3,022	
	ISSUE: 910340108 - UNITED FIRE GROUP INC						
1045297	05/01/24 B	150	22.488	2	3,375-	3,375	
	ISSUE: 917047102 - URBAN OUTFITTERS INC						
1045297	05/01/24 B	150	38.650	2	5,800-	5,800	
	ISSUE: 92242T101 - V2X, INC						
1045297	05/01/24 B	500	50.054	7	25,034-	25,034	
	ISSUE: 92839U206 - VISTEON CORP						
1045297	05/01/24 B	50	112.080	1	5,605-	5,605	
	ISSUE: 969904101 - WILLIAM SONOMA INC COM						
1045297	05/01/24 S	50	280.260	1	14,012	7,060	6,952
	ISSUE: G97822103 - PERRIGO CO PLC						
1045297	05/02/24 S	200	33.010	3	6,599	6,901	-302
	ISSUE: 002896207 - ABERCROMBIE & FITCH CO CL A						
1045297	05/02/24 S	50	123.855	1	6,192	2,689	3,503
	ISSUE: 008492100 - AGREE REALTY						
1045297	05/02/24 S	50	57.913	1	2,895	2,820	75
	ISSUE: 29084Q100 - EMCOR GROUP INC						
1045297	05/02/24 S	25	354.558	0	8,864	5,601	3,262
	ISSUE: 29261A100 - ENCOMPASS HEALTH CORP						
1045297	05/02/24 S	50	83.000	1	4,149	3,552	597
	ISSUE: 42250P103 - HEALTHPEAK OP, LLC. REIT						
1045297	05/02/24 S	200	18.845	3	3,766	3,332	434
	ISSUE: 457985208 - INTEGRA LIFESCIENCES HOLDING						
1045297	05/02/24 B	205	28.823	3	5,912-	5,912	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 465741106 - ITRON INC COM						
1045297	05/02/24 S	150	97.950	2	14,690	9,462	5,228
	ISSUE: 48242W106 - KBR INC						
1045297	05/02/24 S	50	65.960	1	3,297	3,076	221
	ISSUE: 48666K109 - KB HOME COM						
1045297	05/02/24 S	50	65.371	1	3,268	2,540	728
	ISSUE: 49803T300 - KITE REALTY GROUP TRUST REIT						
1045297	05/02/24 S	800	21.651	11	17,309	16,764	545
	ISSUE: 736508847 - PORTLAND GENERAL ELECTRIC CO						
1045297	05/02/24 S	100	43.750	1	4,374	4,247	127
	ISSUE: 82706C108 - SILICON MOTION TECHNOLOGY ADR						
1045297	05/02/24 B	50	72.310	1	3,616-	3,616	
	ISSUE: 947890109 - WEBSTER FINL CORP WATERBURY COM						
1045297	05/02/24 S	150	44.590	2	6,686	6,378	309
	ISSUE: 969904101 - WILLIAM SONOMA INC COM						
1045297	05/02/24 S	25	288.370	0	7,209	3,530	3,679
	ISSUE: G97822103 - PERRIGO CO PLC						
1045297	05/03/24 S	150	32.620	2	4,891	5,176	-285
	ISSUE: M5425M103 - INMODE LTD						
1045297	05/03/24 B	150	17.780	2	2,669-	2,669	
	ISSUE: 002896207 - ABERCROMBIE & FITCH CO CL A						
1045297	05/03/24 S	50	128.295	1	6,414	2,689	3,725
	ISSUE: 03784Y200 - APPLE HOSPITALITY REIT INC REIT						
1045297	05/03/24 B	450	14.737	6	6,638-	6,638	
	ISSUE: 04911A107 - ATLANTIC UNION BANKSHARES CORP						
1045297	05/03/24 B	150	33.613	2	5,044-	5,044	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 199908104 - COMFORT SYSTEMS USA INCORPORATED						
1045297	05/03/24 S	50	314.170	1	15,708	9,229	6,479
	ISSUE: 20369C106 - COMMUNITY HEALTHCARE TRUST INC REIT						
1045297	05/03/24 B	150	24.779	2	3,719-	3,719	
	ISSUE: 29332G102 - ENHABIT INC						
1045297	05/03/24 B	150	10.200	2	1,532-	1,532	
	ISSUE: 397624107 - GREIF INC COMMON CL A						
1045297	05/03/24 B	100	62.484	1	6,250-	6,250	
	ISSUE: 42250P103 - HEALTHPEAK OP, LLC. REIT						
1045297	05/03/24 S	150	18.980	2	2,845	2,499	346
	ISSUE: 457030104 - INGLES MARKETS INC CL A						
1045297	05/03/24 B	100	72.450	1	7,246-	7,246	
	ISSUE: 465741106 - ITRON INC COM						
1045297	05/03/24 S	100	104.386	1	10,437	6,308	4,129
	ISSUE: 48242W106 - KBR INC						
1045297	05/03/24 S	100	66.130	1	6,612	6,152	460
	ISSUE: 529043101 - LXP INDUSTRIAL TRUST REIT						
1045297	05/03/24 B	200	8.745	3	1,752-	1,752	
	ISSUE: 57637H103 - MASTERCRAFT BOAT HOLDINGS INC						
1045297	05/03/24 B	200	20.205	3	4,044-	4,044	
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045297	05/03/24 S	25	202.750	0	5,068	3,475	1,594
	ISSUE: 690742101 - OWENS CORNING INC						
1045297	05/03/24 S	50	175.420	1	8,770	7,196	1,575
	ISSUE: 806882106 - RADIUS RECYCLING, INC.						
1045297	05/03/24 B	150	17.622	2	2,645-	2,645	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 808625107 - SCIENCE APPLICATIONS INTL CORP						
1045297	05/03/24 S	50	130.720	1	6,535	5,883	652
	ISSUE: 82706C108 - SILICON MOTION TECHNOLOGY ADR						
1045297	05/03/24 B	850	75.384	12	64,088-	64,088	
	ISSUE: G97822103 - PERRIGO CO PLC						
1045297	05/06/24 S	150	33.320	2	4,996	5,176	-180
	ISSUE: 48242W106 - KBR INC						
1045297	05/06/24 S	50	68.170	1	3,408	3,076	332
	ISSUE: 559663109 - MAGNOLIA OIL & GAS CORP CL A						
1045297	05/06/24 S	200	25.815	3	5,160	4,543	617
	ISSUE: 688239201 - OSHKOSH CORPORATION						
1045297	05/06/24 S	50	116.400	1	5,819	5,145	674
	ISSUE: 465741106 - ITRON INC COM						
1045297	05/07/24 S	100	109.480	1	10,947	6,308	4,638
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045297	05/07/24 S	25	212.106	0	5,302	3,475	1,828
	ISSUE: 624756102 - MUELLER INDS INC COM						
1045297	05/08/24 S	50	58.190	1	2,909	1,929	980
	ISSUE: 094235108 - BLOOMIN' BRANDS						
1045297	05/09/24 B	30	23.130	0	694-	694	
	ISSUE: 199908104 - COMFORT SYSTEMS USA INCORPORATED						
1045297	05/09/24 S	50	348.932	1	17,446	9,229	8,217
	ISSUE: 001744101 - AMN HEALTHCARE SERVICES INCORPORATED						
1045297	05/10/24 S	400	56.061	6	22,418	31,282	-8,863
	ISSUE: 199908104 - COMFORT SYSTEMS USA INCORPORATED						
1045297	05/10/24 S	25	342.703	0	8,567	4,614	3,953

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 48242W106 - KBR INC						
1045297	05/10/24 S	50	66.578	1	3,328	3,076	252
	ISSUE: 82706C108 - SILICON MOTION TECHNOLOGY ADR						
1045297	05/14/24 B	150	75.125	2	11,271-	11,271	
	ISSUE: 04911A107 - ATLANTIC UNION BANKSHARES CORP						
1045297	05/17/24 B	150	34.605	2	5,193-	5,193	
	ISSUE: G97822103 - PERRIGO CO PLC						
1045297	05/21/24 B	150	29.800	2	4,472-	4,472	
	ISSUE: 04911A107 - ATLANTIC UNION BANKSHARES CORP						
1045297	05/28/24 B	250	31.997	4	8,003-	8,003	
	ISSUE: 04911A107 - ATLANTIC UNION BANKSHARES CORP						
1045297	06/14/24 B	150	31.000	2	4,652-	4,652	
	ISSUE: 668074305 - NORTHWESTERN ENERGY GROUP, INC						
1045297	06/14/24 B	150	49.434	2	7,417-	7,417	
	ISSUE: 747619104 - QUANEX BUILDING PRODUCTS CORP						
1045297	06/14/24 B	150	28.485	2	4,275-	4,275	
	ISSUE: 04911A107 - ATLANTIC UNION BANKSHARES CORP						
1045297	06/20/24 B	250	31.366	4	7,845-	7,845	
	ISSUE: G3223R108 - EVEREST GROUP, LTD.						
1045297	07/08/24 S	75	372.243	2	27,916	26,896	1,021
	ISSUE: G4388N106 - HELEN OF TROY LTD						
1045297	07/08/24 B	50	89.430	1	4,472-	4,472	
	ISSUE: G50871105 - JAZZ PHARMACEUTICALS PLC						
1045297	07/08/24 S	300	101.131	5	30,334	41,705	-11,371
	ISSUE: G6564A105 - NOMAD FOODS LTD						
1045297	07/08/24 B	400	16.770	6	6,714-	6,714	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: G7997W102 - SEADRILL LTD						
1045297	07/08/24 B	600	50.800	8	30,488-	30,488	
	ISSUE: G97822103 - PERRIGO CO PLC						
1045297	07/08/24 B	150	25.810	2	3,874-	3,874	
	ISSUE: M5425M103 - INMODE LTD						
1045297	07/08/24 B	800	17.349	11	13,890-	13,890	
	ISSUE: M84116108 - SILICOM LTD						
1045297	07/08/24 B	250	15.399	4	3,853-	3,853	
	ISSUE: M87915274 - TOWER SEMICONDUCTOR LTD						
1045297	07/08/24 S	550	41.245	8	22,676	16,321	6,355
	ISSUE: 00246W103 - AXT INC						
1045297	07/08/24 B	1,400	3.419	20	4,806-	4,806	
	ISSUE: 00402L107 - ACADEMY SPORTS & OUTDOORS INC						
1045297	07/08/24 S	100	53.350	2	5,333	5,457	-124
	ISSUE: 008492100 - AGREE REALTY						
1045297	07/08/24 S	250	62.240	4	15,556	14,101	1,455
	ISSUE: 03475V101 - ANGIODYNAMICS INC						
1045297	07/08/24 B	3,600	5.567	50	20,092-	20,092	
	ISSUE: 03784Y200 - APPLE HOSPITALITY REIT INC REIT						
1045297	07/08/24 B	650	14.180	9	9,226-	9,226	
	ISSUE: 04911A107 - ATLANTIC UNION BANKSHARES CORP						
1045297	07/08/24 B	550	32.480	8	17,872-	17,872	
	ISSUE: 05577W200 - BRP INC						
1045297	07/08/24 S	700	62.440	11	43,697	53,424	-9,727
	ISSUE: 084680107 - BERKSHIRE HILLS BANCORP INC						
1045297	07/08/24 B	500	22.160	7	11,087-	11,087	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 094235108 - BLOOMIN' BRANDS						
1045297	07/08/24 B	300	18.280	4	5,488-	5,488	
	ISSUE: 105368203 - BRANDYWINE REALTY TRUST (REIT)						
1045297	07/08/24 B	550	4.330	8	2,389-	2,389	
	ISSUE: 11135E203 - BROADSTONE NET LEASE INC						
1045297	07/08/24 B	5,450	15.997	76	87,259-	87,259	
	ISSUE: 171484108 - CHURCHILL DOWNS INC						
1045297	07/08/24 S	400	138.974	7	55,582	50,112	5,470
	ISSUE: 19247G107 - COHERENT CORP						
1045297	07/08/24 S	200	77.020	3	15,401	7,526	7,875
	ISSUE: 199333105 - COLUMBUS MCKINNON CORP						
1045297	07/08/24 B	350	33.000	5	11,555-	11,555	
	ISSUE: 199908104 - COMFORT SYSTEMS USA INCORPORATED						
1045297	07/08/24 S	25	303.000	1	7,574	4,614	2,960
	ISSUE: 20369C106 - COMMUNITY HEALTHCARE TRUST INC REIT						
1045297	07/08/24 B	150	23.010	2	3,454-	3,454	
	ISSUE: 227483104 - CROSS COUNTRY HEALTH CARE INC						
1045297	07/08/24 B	500	13.690	7	6,852-	6,852	
	ISSUE: 24665A103 - DELEK US HOLDINGS INC						
1045297	07/08/24 B	1,100	23.502	15	25,867-	25,867	
	ISSUE: 25432X102 - DIME COMMUNITY BANCSHARES INC						
1045297	07/08/24 B	550	19.450	8	10,705-	10,705	
	ISSUE: 27627N105 - EASTERN BANKSHARES INC						
1045297	07/08/24 B	4,300	13.716	60	59,039-	59,039	
	ISSUE: 29084Q100 - EMCOR GROUP INC						
1045297	07/08/24 S	25	365.086	1	9,127	5,601	3,525

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 29332G102 - ENHABIT INC						
1045297	07/08/24 B	800	8.780	11	7,035-	7,035	
	ISSUE: 30161Q104 - EXELIXIS INC						
1045297	07/08/24 S	350	22.360	5	7,821	7,837	-16
	ISSUE: 31946M103 - FIRST CITIZENS BANCSHARES INC CL A						
1045297	07/08/24 S	125	1,672.156	8	209,012	170,050	38,962
	ISSUE: 320817109 - FIRST MERCHANTS CORPORATION COM						
1045297	07/08/24 B	200	32.680	3	6,539-	6,539	
	ISSUE: 368678108 - GENCOR INDUSTRIES INC						
1045297	07/08/24 B	450	18.498	6	8,331-	8,331	
	ISSUE: 374689107 - GIBRALTAR INDUSTRIES INC						
1045297	07/08/24 B	100	68.070	1	6,808-	6,808	
	ISSUE: 381013101 - GOLDEN ENTERTAINMENT INC						
1045297	07/08/24 B	650	29.679	9	19,300-	19,300	
	ISSUE: 397624107 - GREIF INC COMMON CL A						
1045297	07/08/24 B	400	57.620	6	23,054-	23,054	
	ISSUE: 421298100 - HAYWARD HOLDINGS INC						
1045297	07/08/24 B	200	12.335	3	2,470-	2,470	
	ISSUE: 42250P103 - HEALTHPEAK OP, LLC. REIT						
1045297	07/08/24 S	3,850	19.648	56	75,590	64,148	11,443
	ISSUE: 422819102 - HEIDRICK & STRUGGLES INTL INC						
1045297	07/08/24 B	300	31.620	4	9,490-	9,490	
	ISSUE: 44925C103 - ICF INTERNATIONAL INC						
1045297	07/08/24 B	50	134.365	1	6,719-	6,719	
	ISSUE: 457030104 - INGLES MARKETS INC CL A						
1045297	07/08/24 B	150	68.730	2	10,312-	10,312	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 48242W106 - KBR INC						
1045297	07/08/24 S	250	63.910	4	15,974	15,380	594
	ISSUE: 50216C108 - LSI INDUSTRIES INC						
1045297	07/08/24 B	150	14.172	2	2,128-	2,128	
	ISSUE: 505336107 - LA-Z-BOY INCORPORATED						
1045297	07/08/24 B	200	37.380	3	7,479-	7,479	
	ISSUE: 529043101 - LXP INDUSTRIAL TRUST REIT						
1045297	07/08/24 B	900	9.255	13	8,342-	8,342	
	ISSUE: 55306N104 - MKS INSTRUMENTS INC						
1045297	07/08/24 S	50	136.670	1	6,833	5,012	1,821
	ISSUE: 55826T102 - SPHERE ENTERTAINMENT CO CL A						
1045297	07/08/24 B	400	37.700	6	15,086-	15,086	
	ISSUE: 55933J203 - MAGNACHIP SEMICONDUCTOR CORP						
1045297	07/08/24 B	600	4.945	8	2,975-	2,975	
	ISSUE: 559663109 - MAGNOLIA OIL & GAS CORP CL A						
1045297	07/08/24 S	150	25.530	2	3,827	3,407	420
	ISSUE: 56600D107 - MARAVAI LIFESCIENCES HLDGS INC CL A						
1045297	07/08/24 B	1,250	7.408	18	9,278-	9,278	
	ISSUE: 57637H103 - MASTERCRAFT BOAT HOLDINGS INC						
1045297	07/08/24 B	1,300	17.725	18	23,060-	23,060	
	ISSUE: 591520200 - METHODE ELECTRONICS INC						
1045297	07/08/24 B	650	9.780	9	6,366-	6,366	
	ISSUE: 624756102 - MUELLER INDS INC COM						
1045297	07/08/24 S	100	56.628	2	5,661	3,858	1,803
	ISSUE: 65158N102 - NEWMARK GROUP INC CL A						
1045297	07/08/24 B	2,100	10.118	29	21,278-	21,278	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 668074305 - NORTHWESTERN ENERGY GROUP, INC						
1045297	07/08/24 B	200	49.150	3	9,833-	9,833	
	ISSUE: 671044105 - OSI SYS INC						
1045297	07/08/24 B	100	138.330	1	13,834-	13,834	
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045297	07/08/24 S	175	231.720	4	40,547	24,322	16,226
	ISSUE: 68554V108 - ORASURE TECHNOLOGIES INC						
1045297	07/08/24 B	400	4.060	6	1,630-	1,630	
	ISSUE: 688239201 - OSHKOSH CORPORATION						
1045297	07/08/24 S	400	103.823	7	41,522	41,163	360
	ISSUE: 69047Q102 - OVINTIV INC						
1045297	07/08/24 S	350	46.330	5	16,210	15,456	754
	ISSUE: 724078100 - PIPER SANDLER COMPANIES						
1045297	07/08/24 S	125	231.498	3	28,935	18,623	10,312
	ISSUE: 74179A107 - PRINCETON BANCORP INC						
1045297	07/08/24 B	300	33.130	4	9,943-	9,943	
	ISSUE: 74736K101 - QORVO INC						
1045297	07/08/24 S	300	121.642	5	36,487	32,460	4,027
	ISSUE: 747619104 - QUANEX BUILDING PRODUCTS CORP						
1045297	07/08/24 B	250	26.860	4	6,719-	6,719	
	ISSUE: 761624105 - REX AMERICAN RESOURCES CORPORATION						
1045297	07/08/24 B	550	43.140	8	23,735-	23,735	
	ISSUE: 816300107 - SELECTIVE INS GROUP INC						
1045297	07/08/24 S	150	92.319	2	13,845	14,882	-1,036
	ISSUE: 83570H108 - SONOS INC						
1045297	07/08/24 B	150	14.660	2	2,201-	2,201	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 84790A105 - SPECTRUM BRANDS HOLDINGS INC						
1045297	07/08/24 B	50	84.300	1	4,216-	4,216	
	ISSUE: 860630102 - STIFEL FINANCIAL CORPORATION						
1045297	07/08/24 S	100	81.480	2	8,146	6,502	1,644
	ISSUE: 86183P102 - STONERIDGE INC						
1045297	07/08/24 B	150	14.560	2	2,186-	2,186	
	ISSUE: 887399103 - METALLUS INC						
1045297	07/08/24 B	150	19.870	2	2,983-	2,983	
	ISSUE: 898349204 - TRUSTCO BANK CORP NY						
1045297	07/08/24 B	250	28.189	4	7,051-	7,051	
	ISSUE: 91347P105 - UNIVERSAL DISPLAY CORP						
1045297	07/08/24 S	50	222.520	1	11,125	8,128	2,997
	ISSUE: 917047102 - URBAN OUTFITTERS INC						
1045297	07/08/24 S	500	43.350	8	21,667	17,097	4,571
	ISSUE: 92242T101 - V2X, INC						
1045297	07/08/24 B	500	48.710	7	24,362-	24,362	
	ISSUE: 938824109 - WAFD, INC						
1045297	07/08/24 B	600	28.078	8	16,855-	16,855	
	ISSUE: G3223R108 - EVEREST GROUP, LTD.						
1045297	07/09/24 S	50	374.905	1	18,744	17,930	814
	ISSUE: G6564A105 - NOMAD FOODS LTD						
1045297	07/09/24 B	200	16.480	3	3,299-	3,299	
	ISSUE: M5425M103 - INMODE LTD						
1045297	07/09/24 B	300	17.321	4	5,201-	5,201	
	ISSUE: 00246W103 - AXT INC						
1045297	07/09/24 B	150	3.380	2	509-	509	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 00402L107 - ACADEMY SPORTS & OUTDOORS INC						
1045297	07/09/24 S	100	52.150	2	5,213	5,457	-244
	ISSUE: 02553E106 - AMERICAN EAGLE OUTFITTER INC						
1045297	07/09/24 S	150	20.020	2	3,001	2,544	457
	ISSUE: 03784Y200 - APPLE HOSPITALITY REIT INC REIT						
1045297	07/09/24 B	150	14.020	2	2,105-	2,105	
	ISSUE: 04911A107 - ATLANTIC UNION BANKSHARES CORP						
1045297	07/09/24 B	450	32.673	6	14,709-	14,709	
	ISSUE: 094235108 - BLOOMIN' BRANDS						
1045297	07/09/24 B	600	16.980	8	10,196-	10,196	
	ISSUE: 171484108 - CHURCHILL DOWNS INC						
1045297	07/09/24 S	100	138.880	2	13,886	12,528	1,358
	ISSUE: 227483104 - CROSS COUNTRY HEALTH CARE INC						
1045297	07/09/24 B	300	13.085	4	3,930-	3,930	
	ISSUE: 231561101 - CURTISS WRIGHT CORP						
1045297	07/09/24 S	25	273.650	1	6,841	5,200	1,641
	ISSUE: 27627N105 - EASTERN BANKSHARES INC						
1045297	07/09/24 B	300	13.660	4	4,102-	4,102	
	ISSUE: 29084Q100 - EMCOR GROUP INC						
1045297	07/09/24 S	25	365.770	1	9,144	5,601	3,542
	ISSUE: 29332G102 - ENHABIT INC						
1045297	07/09/24 B	150	8.650	2	1,300-	1,300	
	ISSUE: 31946M103 - FIRST CITIZENS BANCSHARES INC CL A						
1045297	07/09/24 S	50	1,729.108	3	86,452	68,020	18,432
	ISSUE: 42250P103 - HEALTHPEAK OP, LLC. REIT						
1045297	07/09/24 S	150	19.640	2	2,944	2,499	445

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 44925C103 - ICF INTERNATIONAL INC						
1045297	07/09/24 B	50	131.720	1	6,587-	6,587	
	ISSUE: 457985208 - INTEGRA LIFESCIENCES HOLDING						
1045297	07/09/24 B	150	29.040	2	4,358-	4,358	
	ISSUE: 55933J203 - MAGNACHIP SEMICONDUCTOR CORP						
1045297	07/09/24 B	600	4.910	8	2,954-	2,954	
	ISSUE: 559663109 - MAGNOLIA OIL & GAS CORP CL A						
1045297	07/09/24 S	150	25.360	2	3,802	3,407	395
	ISSUE: 56600D107 - MARAVAI LIFESCIENCES HLDGS INC CL A						
1045297	07/09/24 B	350	7.360	5	2,581-	2,581	
	ISSUE: 57637H103 - MASTERCRAFT BOAT HOLDINGS INC						
1045297	07/09/24 B	150	17.750	2	2,665-	2,665	
	ISSUE: 65158N102 - NEWMARK GROUP INC CL A						
1045297	07/09/24 B	1,450	10.136	20	14,717-	14,717	
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045297	07/09/24 S	25	233.740	1	5,843	3,475	2,368
	ISSUE: 688239201 - OSHKOSH CORPORATION						
1045297	07/09/24 S	100	102.859	2	10,284	10,291	-6
	ISSUE: 69047Q102 - OVINTIV INC						
1045297	07/09/24 S	150	46.677	2	6,999	6,624	375
	ISSUE: 690742101 - OWENS CORNING INC						
1045297	07/09/24 S	50	167.288	1	8,363	7,196	1,168
	ISSUE: 724078100 - PIPER SANDLER COMPANIES						
1045297	07/09/24 S	50	232.730	1	11,635	7,449	4,186
	ISSUE: 81617J301 - SELECT WATER SOLUTIONS INC						
1045297	07/09/24 B	150	10.237	2	1,538-	1,538	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 82706C108 - SILICON MOTION TECHNOLOGY ADR						
1045297	07/09/24 B	150	79.863	2	11,982-	11,982	
	ISSUE: 83570H108 - SONOS INC						
1045297	07/09/24 B	200	14.500	3	2,903-	2,903	
	ISSUE: 860630102 - STIFEL FINANCIAL CORPORATION						
1045297	07/09/24 S	50	81.530	1	4,076	3,251	825
	ISSUE: 866082100 - SUMMIT HOTEL PROPERTIES INC						
1045297	07/09/24 B	150	5.710	2	859-	859	
	ISSUE: 876030107 - TAPESTRY INC						
1045297	07/09/24 S	350	41.780	5	14,618	11,662	2,956
	ISSUE: 887399103 - METALLUS INC						
1045297	07/09/24 B	150	19.650	2	2,950-	2,950	
	ISSUE: 91347P105 - UNIVERSAL DISPLAY CORP						
1045297	07/09/24 S	25	223.222	1	5,580	4,064	1,516
	ISSUE: 917047102 - URBAN OUTFITTERS INC						
1045297	07/09/24 S	150	43.480	2	6,520	5,129	1,391
	ISSUE: 92839U206 - VISTEON CORP						
1045297	07/09/24 B	50	104.620	1	5,232-	5,232	
	ISSUE: 947890109 - WEBSTER FINL CORP WATERBURY COM						
1045297	07/09/24 S	150	43.570	2	6,533	6,378	156
	ISSUE: G6564A105 - NOMAD FOODS LTD						
1045297	07/10/24 B	250	16.381	3	4,099-	4,099	
	ISSUE: G7997W102 - SEADRILL LTD						
1045297	07/10/24 B	100	50.650	1	5,066-	5,066	
	ISSUE: G7997W102 - SEADRILL LTD						
1045297	07/10/24 B	100	50.400	1	5,041-	5,041	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: M5425M103 - INMODE LTD						
1045297	07/10/24 B	150	17.420	2	2,615-	2,615	
	ISSUE: M84116108 - SILICOM LTD						
1045297	07/10/24 B	150	15.278	2	2,294-	2,294	
	ISSUE: 00246W103 - AXT INC						
1045297	07/10/24 B	950	3.440	13	3,281-	3,281	
	ISSUE: 00676P107 - ADEIA INC						
1045297	07/10/24 B	250	11.150	4	2,791-	2,791	
	ISSUE: 02553E106 - AMERICAN EAGLE OUTFITTER INC						
1045297	07/10/24 S	200	20.080	3	4,013	3,392	621
	ISSUE: 03475V101 - ANGIODYNAMICS INC						
1045297	07/10/24 B	400	5.545	6	2,224-	2,224	
	ISSUE: 05577W200 - BRP INC						
1045297	07/10/24 S	50	63.080	1	3,153	3,816	-663
	ISSUE: 094235108 - BLOOMIN' BRANDS						
1045297	07/10/24 B	400	16.340	6	6,542-	6,542	
	ISSUE: 105368203 - BRANDYWINE REALTY TRUST (REIT)						
1045297	07/10/24 B	150	4.295	2	646-	646	
	ISSUE: 19247G107 - COHERENT CORP						
1045297	07/10/24 S	100	76.400	2	7,638	3,763	3,875
	ISSUE: 199333105 - COLUMBUS MCKINNON CORP						
1045297	07/10/24 B	150	32.560	2	4,886-	4,886	
	ISSUE: 227483104 - CROSS COUNTRY HEALTH CARE INC						
1045297	07/10/24 B	200	12.950	3	2,593-	2,593	
	ISSUE: 231561101 - CURTISS WRIGHT CORP						
1045297	07/10/24 S	25	280.080	1	7,001	5,200	1,802

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 24665A103 - DELEK US HOLDINGS INC						
1045297	07/10/24 B	150	22.020	2	3,305-	3,305	
	ISSUE: 25960R105 - DOUGLAS DYNAMICS INC						
1045297	07/10/24 B	150	21.440	2	3,218-	3,218	
	ISSUE: 31946M103 - FIRST CITIZENS BANCSHARES INC CL A						
1045297	07/10/24 S	25	1,732.332	2	43,307	34,010	9,297
	ISSUE: 381013101 - GOLDEN ENTERTAINMENT INC						
1045297	07/10/24 B	300	28.880	4	8,668-	8,668	
	ISSUE: 42250P103 - HEALTHPEAK OP, LLC. REIT						
1045297	07/10/24 S	350	19.720	5	6,897	5,832	1,065
	ISSUE: 44925C103 - ICF INTERNATIONAL INC						
1045297	07/10/24 B	50	129.320	1	6,467-	6,467	
	ISSUE: 457985208 - INTEGRA LIFESCIENCES HOLDING						
1045297	07/10/24 B	200	29.170	3	5,837-	5,837	
	ISSUE: 482738101 - KVH INDUSTRIES INC						
1045297	07/10/24 B	350	4.300	5	1,510-	1,510	
	ISSUE: 49803T300 - KITE REALTY GROUP TRUST REIT						
1045297	07/10/24 S	200	22.125	3	4,422	4,191	231
	ISSUE: 505336107 - LA-Z-BOY INCORPORATED						
1045297	07/10/24 B	150	37.520	2	5,630-	5,630	
	ISSUE: 55306N104 - MKS INSTRUMENTS INC						
1045297	07/10/24 S	50	141.710	1	7,085	5,012	2,073
	ISSUE: 559663109 - MAGNOLIA OIL & GAS CORP CL A						
1045297	07/10/24 S	200	25.550	3	5,107	4,543	564
	ISSUE: 57637H103 - MASTERCRAFT BOAT HOLDINGS INC						
1045297	07/10/24 B	200	17.640	3	3,531-	3,531	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 591520200 - METHODE ELECTRONICS INC						
1045297	07/10/24 B	150	9.302	2	1,397-	1,397	
	ISSUE: 624756102 - MUELLER INDS INC COM						
1045297	07/10/24 S	100	57.150	2	5,713	3,858	1,855
	ISSUE: 74736K101 - QORVO INC						
1045297	07/10/24 S	50	124.120	1	6,205	5,410	795
	ISSUE: 747619104 - QUANEX BUILDING PRODUCTS CORP						
1045297	07/10/24 B	150	26.259	2	3,941-	3,941	
	ISSUE: 81617J301 - SELECT WATER SOLUTIONS INC						
1045297	07/10/24 B	150	10.330	2	1,552-	1,552	
	ISSUE: 82706C108 - SILICON MOTION TECHNOLOGY ADR						
1045297	07/10/24 B	100	80.313	1	8,033-	8,033	
	ISSUE: 83570H108 - SONOS INC						
1045297	07/10/24 B	150	14.307	2	2,148-	2,148	
	ISSUE: 86183P102 - STONERIDGE INC						
1045297	07/10/24 B	200	14.140	3	2,831-	2,831	
	ISSUE: 866082100 - SUMMIT HOTEL PROPERTIES INC						
1045297	07/10/24 B	500	5.730	7	2,872-	2,872	
	ISSUE: 90984P303 - UNITED COMMUNITY BANKS INC						
1045297	07/10/24 B	200	25.560	3	5,115-	5,115	
	ISSUE: 92242T101 - V2X, INC						
1045297	07/10/24 B	200	47.846	3	9,572-	9,572	
	ISSUE: 969904101 - WILLIAM SONOMA INC COM						
1045297	07/10/24 S	50	145.150	1	7,257	3,530	3,727
	ISSUE: G3223R108 - EVEREST GROUP, LTD.						
1045297	07/12/24 S	25	381.470	1	9,536	8,965	571

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: G6564A105 - NOMAD FOODS LTD						
1045297	07/12/24 B	350	16.890	5	5,916-	5,916	
	ISSUE: M84116108 - SILICOM LTD						
1045297	07/12/24 B	200	15.745	3	3,152-	3,152	
	ISSUE: 05577W200 - BRP INC						
1045297	07/12/24 S	250	68.600	4	17,146	19,080	-1,934
	ISSUE: 105368203 - BRANDYWINE REALTY TRUST (REIT)						
1045297	07/12/24 B	350	4.670	5	1,639-	1,639	
	ISSUE: 171484108 - CHURCHILL DOWNS INC						
1045297	07/12/24 S	25	141.600	0	3,540	3,132	408
	ISSUE: 19247G107 - COHERENT CORP						
1045297	07/12/24 S	100	77.230	2	7,721	3,763	3,958
	ISSUE: 27627N105 - EASTERN BANKSHARES INC						
1045297	07/12/24 B	350	15.130	5	5,300-	5,300	
	ISSUE: 31946M103 - FIRST CITIZENS BANCSHARES INC CL A						
1045297	07/12/24 S	50	1,755.000	3	87,747	68,020	19,727
	ISSUE: 320817109 - FIRST MERCHANTS CORPORATION COM						
1045297	07/12/24 B	150	35.910	2	5,389-	5,389	
	ISSUE: 381013101 - GOLDEN ENTERTAINMENT INC						
1045297	07/12/24 B	150	30.040	2	4,508-	4,508	
	ISSUE: 421298100 - HAYWARD HOLDINGS INC						
1045297	07/12/24 B	150	13.310	2	1,999-	1,999	
	ISSUE: 42250P103 - HEALTHPEAK OP, LLC. REIT						
1045297	07/12/24 S	250	20.550	4	5,134	4,165	968
	ISSUE: 423452101 - HELMERICH & PAYNE INC COM						
1045297	07/12/24 B	200	37.370	3	7,477-	7,477	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 505336107 - LA-Z-BOY INCORPORATED						
1045297	07/12/24 B	200	40.640	3	8,131-	8,131	
	ISSUE: 55933J203 - MAGNACHIP SEMICONDUCTOR CORP						
1045297	07/12/24 B	250	5.147	4	1,290-	1,290	
	ISSUE: 74179A107 - PRINCETON BANCORP INC						
1045297	07/12/24 B	150	35.700	2	5,357-	5,357	
	ISSUE: 758750103 - REGAL REXNORD CORPORATION						
1045297	07/12/24 S	50	146.140	1	7,306	8,110	-803
	ISSUE: 761624105 - REX AMERICAN RESOURCES CORPORATION						
1045297	07/12/24 B	150	46.563	2	6,987-	6,987	
	ISSUE: 83570H108 - SONOS INC						
1045297	07/12/24 B	150	15.037	2	2,258-	2,258	
	ISSUE: 866082100 - SUMMIT HOTEL PROPERTIES INC						
1045297	07/12/24 B	450	5.900	6	2,661-	2,661	
	ISSUE: 917047102 - URBAN OUTFITTERS INC						
1045297	07/12/24 S	150	47.520	2	7,126	5,129	1,997
	ISSUE: 969904101 - WILLIAM SONOMA INC COM						
1045297	07/12/24 S	25	158.640	0	3,966	1,765	2,201
	ISSUE: G3223R108 - EVEREST GROUP, LTD.						
1045297	07/15/24 S	140	393.972	3	55,153	50,205	4,948
	ISSUE: G4388N106 - HELEN OF TROY LTD						
1045297	07/15/24 S	50	63.020	1	3,150	5,810	-2,660
	ISSUE: G50871105 - JAZZ PHARMACEUTICALS PLC						
1045297	07/15/24 S	100	103.582	2	10,357	13,902	-3,545
	ISSUE: G6564A105 - NOMAD FOODS LTD						
1045297	07/15/24 S	950	17.340	14	16,459	17,039	-580

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: G7997W102 - SEADRILL LTD						
1045297	07/15/24 S	50	54.470	1	2,723	2,271	452
	ISSUE: G97822103 - PERRIGO CO PLC						
1045297	07/15/24 S	700	26.784	10	18,738	23,455	-4,716
	ISSUE: M84116108 - SILICOM LTD						
1045297	07/15/24 S	250	15.900	4	3,971	6,365	-2,394
	ISSUE: M87915274 - TOWER SEMICONDUCTOR LTD						
1045297	07/15/24 S	650	42.219	10	27,432	19,289	8,144
	ISSUE: 001744101 - AMN HEALTHCARE SERVICES INCORPORATED						
1045297	07/15/24 S	50	51.013	1	2,550	3,910	-1,360
	ISSUE: 00191U102 - ASGN INCORPORATED						
1045297	07/15/24 S	300	97.810	5	29,338	25,005	4,333
	ISSUE: 00676P107 - ADEIA INC						
1045297	07/15/24 S	550	11.464	8	6,297	5,519	778
	ISSUE: 008492100 - AGREE REALTY						
1045297	07/15/24 S	350	64.731	6	22,650	19,742	2,909
	ISSUE: 02553E106 - AMERICAN EAGLE OUTFITTER INC						
1045297	07/15/24 S	900	20.689	13	18,607	15,264	3,343
	ISSUE: 02913V103 - AMERICAN PUBLIC EDUCATION INC						
1045297	07/15/24 S	550	18.531	8	10,184	2,893	7,291
	ISSUE: 030506109 - AMERICAN WOODMARK CORP						
1045297	07/15/24 S	50	88.880	1	4,443	3,884	560
	ISSUE: 03784Y200 - APPLE HOSPITALITY REIT INC REIT						
1045297	07/15/24 S	2,300	14.752	33	33,896	34,547	-650
	ISSUE: 05577W200 - BRP INC						
1045297	07/15/24 S	150	69.483	2	10,420	11,448	-1,028

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 11135E203 - BROADSTONE NET LEASE INC						
1045297	07/15/24 S	300	16.975	4	5,088	4,781	307
	ISSUE: 114340102 - AZENTA INC						
1045297	07/15/24 S	500	53.728	8	26,856	28,190	-1,334
	ISSUE: 171484108 - CHURCHILL DOWNS INC						
1045297	07/15/24 S	75	144.090	1	10,805	9,396	1,409
	ISSUE: 19247G107 - COHERENT CORP						
1045297	07/15/24 S	350	79.461	6	27,806	13,171	14,635
	ISSUE: 192576106 - COHU INCORPORATED						
1045297	07/15/24 S	400	34.950	6	13,974	14,721	-748
	ISSUE: 197236102 - COLUMBIA BANKING SYSTEM INC						
1045297	07/15/24 S	150	22.305	2	3,344	3,053	291
	ISSUE: 199333105 - COLUMBUS MCKINNON CORP						
1045297	07/15/24 S	500	35.423	8	17,704	18,677	-973
	ISSUE: 199908104 - COMFORT SYSTEMS USA INCORPORATED						
1045297	07/15/24 S	275	326.200	6	89,699	50,757	38,942
	ISSUE: 201723103 - COMMERCIAL METALS COMPANY						
1045297	07/15/24 S	250	57.278	4	14,316	14,073	243
	ISSUE: 20369C106 - COMMUNITY HEALTHCARE TRUST INC REIT						
1045297	07/15/24 S	850	25.404	13	21,581	25,128	-3,548
	ISSUE: 203937107 - COMMUNITY WEST BANCSHARES						
1045297	07/15/24 S	150	20.098	2	3,013	2,984	29
	ISSUE: 227483104 - CROSS COUNTRY HEALTH CARE INC						
1045297	07/15/24 S	600	14.262	9	8,548	14,971	-6,423
	ISSUE: 231561101 - CURTISS WRIGHT CORP						
1045297	07/15/24 S	25	279.540	1	6,988	5,200	1,788

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 235825205 - DANA INCORPORATED						
1045297	07/15/24 S	750	12.063	11	9,037	11,867	-2,831
	ISSUE: 24665A103 - DELEK US HOLDINGS INC						
1045297	07/15/24 S	850	22.901	12	19,454	21,625	-2,171
	ISSUE: 252784301 - DIAMONDROCK HOSPITALITY COMPANY REIT						
1045297	07/15/24 S	950	8.460	14	8,023	7,679	344
	ISSUE: 25432X102 - DIME COMMUNITY BANCSHARES INC						
1045297	07/15/24 S	500	22.719	7	11,352	10,558	794
	ISSUE: 25960R105 - DOUGLAS DYNAMICS INC						
1045297	07/15/24 S	150	23.140	2	3,469	4,491	-1,022
	ISSUE: 29084Q100 - EMCOR GROUP INC						
1045297	07/15/24 S	75	381.297	2	28,595	16,804	11,792
	ISSUE: 29261A100 - ENCOMPASS HEALTH CORP						
1045297	07/15/24 S	350	86.514	6	30,274	24,864	5,410
	ISSUE: 30161Q104 - EXELIXIS INC						
1045297	07/15/24 S	650	22.519	10	14,628	14,554	74
	ISSUE: 31946M103 - FIRST CITIZENS BANCSHARES INC CL A						
1045297	07/15/24 S	50	1,785.360	3	89,265	68,020	21,245
	ISSUE: 31983A103 - FIRST COMMUNITY BANKSHARES, INC						
1045297	07/15/24 S	900	40.167	14	36,137	27,837	8,300
	ISSUE: 320817109 - FIRST MERCHANTS CORPORATION COM						
1045297	07/15/24 S	200	36.865	3	7,370	6,038	1,332
	ISSUE: 368678108 - GENCOR INDUSTRIES INC						
1045297	07/15/24 S	600	19.921	9	11,944	8,672	3,271
	ISSUE: 374689107 - GIBRALTAR INDUSTRIES INC						
1045297	07/15/24 S	200	75.007	3	14,998	14,445	553

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 381013101 - GOLDEN ENTERTAINMENT INC						
1045297	07/15/24 S	150	29.719	2	4,456	4,860	-405
	ISSUE: 387328107 - GRANITE CONSTRUCTION INCORPORATED						
1045297	07/15/24 S	700	64.456	11	45,108	28,785	16,324
	ISSUE: 397624107 - GREIF INC COMMON CL A						
1045297	07/15/24 S	300	60.513	5	18,149	19,361	-1,211
	ISSUE: 404251100 - HNI CORPORATION						
1045297	07/15/24 S	950	48.355	15	45,923	31,455	14,468
	ISSUE: 413160102 - HARMONIC LIGHTWAVES INC COM						
1045297	07/15/24 S	500	12.142	7	6,064	5,316	748
	ISSUE: 421298100 - HAYWARD HOLDINGS INC						
1045297	07/15/24 S	200	13.565	3	2,710	2,941	-231
	ISSUE: 42250P103 - HEALTHPEAK OP, LLC. REIT						
1045297	07/15/24 S	550	20.570	8	11,305	9,164	2,142
	ISSUE: 422819102 - HEIDRICK & STRUGGLES INTL INC						
1045297	07/15/24 S	700	32.489	10	22,732	19,593	3,139
	ISSUE: 42330P107 - HELIX ENERGY SOLUTIONS GRP						
1045297	07/15/24 S	1,150	12.660	17	14,543	11,595	2,948
	ISSUE: 423452101 - HELMERICH & PAYNE INC COM						
1045297	07/15/24 S	250	39.653	4	9,909	9,907	2
	ISSUE: 447011107 - HUNTSMAN CORPORATION						
1045297	07/15/24 S	150	22.735	2	3,408	3,824	-415
	ISSUE: 44925C103 - ICF INTERNATIONAL INC						
1045297	07/15/24 S	300	133.586	5	40,071	40,475	-404
	ISSUE: 457030104 - INGLES MARKETS INC CL A						
1045297	07/15/24 S	250	73.135	4	18,280	18,537	-257

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 465741106 - ITRON INC COM						
1045297	07/15/24 S	400	104.832	7	41,926	25,232	16,693
	ISSUE: 482738101 - KVH INDUSTRIES INC						
1045297	07/15/24 S	1,000	4.624	14	4,610	5,280	-670
	ISSUE: 483007704 - KAISER ALUMINUM CORPORATION						
1045297	07/15/24 S	50	95.620	1	4,780	3,732	1,048
	ISSUE: 48666K109 - KB HOME COM						
1045297	07/15/24 S	550	77.128	9	42,412	27,940	14,472
	ISSUE: 49803T300 - KITE REALTY GROUP TRUST REIT						
1045297	07/15/24 S	150	23.175	2	3,474	3,143	331
	ISSUE: 501242101 - KULICKE & SOFFA INDUSTRIES INC						
1045297	07/15/24 S	250	52.373	4	13,089	12,585	505
	ISSUE: 50216C108 - LSI INDUSTRIES INC						
1045297	07/15/24 S	3,450	15.303	50	52,745	54,156	-1,411
	ISSUE: 502160104 - LSB INDUSTRIES INC						
1045297	07/15/24 S	950	8.010	14	7,596	9,483	-1,888
	ISSUE: 505336107 - LA-Z-BOY INCORPORATED						
1045297	07/15/24 S	250	41.022	4	10,252	7,891	2,361
	ISSUE: 529043101 - LXP INDUSTRIAL TRUST REIT						
1045297	07/15/24 S	1,350	9.860	19	13,291	13,113	178
	ISSUE: 55306N104 - MKS INSTRUMENTS INC						
1045297	07/15/24 S	150	143.780	3	21,564	15,035	6,530
	ISSUE: 55825T103 - MADISON SQUARE GARDEN SPORTS CORP.						
1045297	07/15/24 S	100	197.200	2	19,718	17,678	2,040
	ISSUE: 558256103 - MADISON SQUARE GARDEN ETMT CORP CL A						
1045297	07/15/24 S	850	37.643	13	31,983	27,236	4,747

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 57637H103 - MASTERCRAFT BOAT HOLDINGS INC						
1045297	07/15/24 S	700	19.243	10	13,460	14,716	-1,256
	ISSUE: 591520200 - METHODE ELECTRONICS INC						
1045297	07/15/24 S	500	13.682	7	6,834	13,014	-6,180
	ISSUE: 600551204 - MILLER INDUSTRIES INC/TENN						
1045297	07/15/24 S	800	59.793	13	47,822	31,943	15,879
	ISSUE: 635906100 - NATIONAL HEALTHCARE CORP						
1045297	07/15/24 S	300	121.497	5	36,444	19,785	16,659
	ISSUE: 668074305 - NORTHWESTERN ENERGY GROUP, INC						
1045297	07/15/24 S	650	51.282	10	33,323	32,567	756
	ISSUE: 671044105 - OSI SYS INC						
1045297	07/15/24 S	100	146.383	2	14,636	13,129	1,507
	ISSUE: 675234108 - OCEANFIRST FINL CORP COM						
1045297	07/15/24 S	500	17.466	7	8,726	8,321	405
	ISSUE: 680223104 - OLD REPUBLIC INTL CORP COM						
1045297	07/15/24 S	300	31.747	4	9,520	8,205	1,315
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045297	07/15/24 S	75	230.053	2	17,252	10,424	6,829
	ISSUE: 688239201 - OSHKOSH CORPORATION						
1045297	07/15/24 S	100	110.191	2	11,017	10,291	727
	ISSUE: 69047Q102 - OVINTIV INC						
1045297	07/15/24 S	200	48.750	3	9,747	8,832	915
	ISSUE: 690742101 - OWENS CORNING INC						
1045297	07/15/24 S	25	176.930	0	4,423	3,598	825
	ISSUE: 720190206 - PIEDMONT OFFICE REALTY TRUST-A						
1045297	07/15/24 S	250	8.170	4	2,039	1,678	361

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 724078100 - PIPER SANDLER COMPANIES						
1045297	07/15/24 S	400	248.584	8	99,425	59,592	39,833
	ISSUE: 731068102 - POLARIS INC						
1045297	07/15/24 S	100	81.868	2	8,185	10,357	-2,172
	ISSUE: 736508847 - PORTLAND GENERAL ELECTRIC CO						
1045297	07/15/24 S	750	44.924	11	33,682	31,849	1,832
	ISSUE: 743312100 - PROGRESS SOFTWARE CORP						
1045297	07/15/24 S	650	55.271	10	35,916	38,332	-2,416
	ISSUE: 74386T105 - PROVIDENT FINANCIAL SERVICES INC						
1045297	07/15/24 S	661	16.766	10	11,072	10,728	344
	ISSUE: 74736K101 - QORVO INC						
1045297	07/15/24 S	100	126.263	2	12,625	10,820	1,805
	ISSUE: 747619104 - QUANEX BUILDING PRODUCTS CORP						
1045297	07/15/24 S	150	28.147	2	4,220	4,070	150
	ISSUE: 758750103 - REGAL REXNORD CORPORATION						
1045297	07/15/24 S	150	150.157	3	22,521	24,329	-1,808
	ISSUE: 761624105 - REX AMERICAN RESOURCES CORPORATION						
1045297	07/15/24 S	400	47.034	6	18,807	16,028	2,780
	ISSUE: 78573L106 - SABRA HEALTH CARE REIT INC						
1045297	07/15/24 S	1,000	16.053	14	16,038	12,624	3,414
	ISSUE: 806882106 - RADIUS RECYCLING, INC.						
1045297	07/15/24 S	600	16.904	9	10,134	18,202	-8,068
	ISSUE: 81617J301 - SELECT WATER SOLUTIONS INC						
1045297	07/15/24 S	300	10.950	4	3,281	2,280	1,001
	ISSUE: 816300107 - SELECTIVE INS GROUP INC						
1045297	07/15/24 S	350	98.318	6	34,406	34,724	-318

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 84790A105 - SPECTRUM BRANDS HOLDINGS INC						
1045297	07/15/24 S	300	82.457	5	24,732	24,956	-224
	ISSUE: 860630102 - STIFEL FINANCIAL CORPORATION						
1045297	07/15/24 S	300	85.652	5	25,691	19,506	6,185
	ISSUE: 86183P102 - STONERIDGE INC						
1045297	07/15/24 S	750	16.260	11	12,184	14,510	-2,326
	ISSUE: 86333M108 - STRIDE INC						
1045297	07/15/24 S	350	70.271	6	24,589	14,872	9,718
	ISSUE: 876030107 - TAPESTRY INC						
1045297	07/15/24 S	150	43.060	2	6,457	4,998	1,459
	ISSUE: 898349204 - TRUSTCO BANK CORP NY						
1045297	07/15/24 S	1,000	31.553	15	31,538	28,389	3,149
	ISSUE: 90984P303 - UNITED COMMUNITY BANKS INC						
1045297	07/15/24 S	450	28.128	7	12,651	12,104	548
	ISSUE: 910340108 - UNITED FIRE GROUP INC						
1045297	07/15/24 S	900	21.609	13	19,435	18,539	896
	ISSUE: 91347P105 - UNIVERSAL DISPLAY CORP						
1045297	07/15/24 S	75	230.018	2	17,250	12,192	5,058
	ISSUE: 917047102 - URBAN OUTFITTERS INC						
1045297	07/15/24 S	200	46.250	3	9,247	6,839	2,408
	ISSUE: 927107409 - VILLAGE SUPER MKT INC CL A						
1045297	07/15/24 S	450	26.554	7	11,942	10,189	1,754
	ISSUE: 928298108 - VISHAY INTERTECHNOLOGY COMMON						
1045297	07/15/24 S	1,050	23.558	15	24,720	28,069	-3,349
	ISSUE: 92839U206 - VISTEON CORP						
1045297	07/15/24 S	200	111.272	3	22,251	25,408	-3,158

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 938824109 - WAFD, INC						
1045297	07/15/24 S	150	31.489	2	4,721	4,102	619
	ISSUE: 947890109 - WEBSTER FINL CORP WATERBURY COM						
1045297	07/15/24 S	150	47.820	2	7,171	6,378	793
	ISSUE: 969904101 - WILLIAM SONOMA INC COM						
1045297	07/15/24 S	275	156.670	5	43,079	19,415	23,664
	ISSUE: G50871105 - JAZZ PHARMACEUTICALS PLC						
1045297	07/16/24 S	50	104.620	1	5,230	6,951	-1,721
	ISSUE: G65431127 - NOBLE CORP PLC CL A						
1045297	07/16/24 S	400	47.596	6	19,032	18,285	747
	ISSUE: G6564A105 - NOMAD FOODS LTD						
1045297	07/16/24 S	550	17.805	8	9,785	9,865	-80
	ISSUE: G7997W102 - SEADRILL LTD						
1045297	07/16/24 S	50	53.840	1	2,691	2,271	420
	ISSUE: G97822103 - PERRIGO CO PLC						
1045297	07/16/24 S	350	27.108	5	9,483	11,727	-2,245
	ISSUE: M5425M103 - INMODE LTD						
1045297	07/16/24 S	150	18.601	2	2,788	3,748	-960
	ISSUE: M78673114 - PERION NETWORK LTD						
1045297	07/16/24 S	400	8.572	6	3,423	11,900	-8,477
	ISSUE: M84116108 - SILICOM LTD						
1045297	07/16/24 S	350	15.900	5	5,560	8,912	-3,352
	ISSUE: M87915274 - TOWER SEMICONDUCTOR LTD						
1045297	07/16/24 S	300	41.700	5	12,505	8,902	3,603
	ISSUE: 001744101 - AMN HEALTHCARE SERVICES INCORPORATED						
1045297	07/16/24 S	450	53.678	7	24,148	35,192	-11,044

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 00191U102 - ASGN INCORPORATED						
1045297	07/16/24 S	100	102.158	2	10,214	8,335	1,879
	ISSUE: 00676P107 - ADEIA INC						
1045297	07/16/24 S	150	11.720	2	1,756	1,505	251
	ISSUE: 02553E106 - AMERICAN EAGLE OUTFITTER INC						
1045297	07/16/24 S	150	21.215	2	3,180	2,544	636
	ISSUE: 02913V103 - AMERICAN PUBLIC EDUCATION INC						
1045297	07/16/24 S	150	19.140	2	2,869	789	2,080
	ISSUE: 030506109 - AMERICAN WOODMARK CORP						
1045297	07/16/24 S	100	90.914	2	9,090	7,767	1,323
	ISSUE: 03784Y200 - APPLE HOSPITALITY REIT INC REIT						
1045297	07/16/24 S	2,500	14.906	36	37,228	37,551	-323
	ISSUE: 05577W200 - BRP INC						
1045297	07/16/24 S	50	69.645	1	3,481	3,816	-335
	ISSUE: 084680107 - BERKSHIRE HILLS BANCORP INC						
1045297	07/16/24 S	350	26.023	5	9,103	7,346	1,757
	ISSUE: 094235108 - BLOOMIN' BRANDS						
1045297	07/16/24 S	300	17.727	4	5,314	7,164	-1,850
	ISSUE: 10258P102 - BOWLERO CORP CL A						
1045297	07/16/24 S	750	14.047	11	10,524	8,050	2,474
	ISSUE: 114340102 - AZENTA INC						
1045297	07/16/24 S	150	55.732	2	8,357	8,457	-100
	ISSUE: 192576106 - COHU INCORPORATED						
1045297	07/16/24 S	200	35.098	3	7,017	7,361	-344
	ISSUE: 197236102 - COLUMBIA BANKING SYSTEM INC						
1045297	07/16/24 S	500	22.997	7	11,491	10,176	1,315

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 199333105 - COLUMBUS MCKINNON CORP						
1045297	07/16/24 S	300	36.703	5	11,006	11,206	-200
	ISSUE: 199908104 - COMFORT SYSTEMS USA INCORPORATED						
1045297	07/16/24 S	25	332.580	1	8,314	4,614	3,700
	ISSUE: 201723103 - COMMERCIAL METALS COMPANY						
1045297	07/16/24 S	150	58.202	2	8,728	8,444	284
	ISSUE: 20369C106 - COMMUNITY HEALTHCARE TRUST INC REIT						
1045297	07/16/24 S	700	25.845	10	18,081	20,694	-2,613
	ISSUE: 203937107 - COMMUNITY WEST BANCSHARES						
1045297	07/16/24 S	300	21.007	4	6,298	5,967	331
	ISSUE: 219798105 - QUIDELORTHO CORP						
1045297	07/16/24 S	150	32.110	2	4,814	9,584	-4,769
	ISSUE: 227483104 - CROSS COUNTRY HEALTH CARE INC						
1045297	07/16/24 S	950	14.641	14	13,895	23,704	-9,809
	ISSUE: 231561101 - CURTISS WRIGHT CORP						
1045297	07/16/24 S	150	281.367	3	42,202	31,199	11,003
	ISSUE: 235825205 - DANA INCORPORATED						
1045297	07/16/24 S	750	12.312	11	9,223	11,867	-2,644
	ISSUE: 24665A103 - DELEK US HOLDINGS INC						
1045297	07/16/24 S	300	22.671	4	6,797	7,632	-835
	ISSUE: 252784301 - DIAMONDROCK HOSPITALITY COMPANY REIT						
1045297	07/16/24 S	400	8.585	6	3,428	3,233	195
	ISSUE: 25432X102 - DIME COMMUNITY BANCSHARES INC						
1045297	07/16/24 S	350	23.736	5	8,303	7,391	912
	ISSUE: 25960R105 - DOUGLAS DYNAMICS INC						
1045297	07/16/24 S	500	23.394	7	11,690	14,970	-3,280

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 29261A100 - ENCOMPASS HEALTH CORP						
1045297	07/16/24 S	50	86.360	1	4,317	3,552	765
	ISSUE: 30161Q104 - EXELIXIS INC						
1045297	07/16/24 S	300	22.815	4	6,840	6,717	123
	ISSUE: 31983A103 - FIRST COMMUNITY BANKSHARES, INC						
1045297	07/16/24 S	350	41.257	5	14,435	10,826	3,609
	ISSUE: 320817109 - FIRST MERCHANTS CORPORATION COM						
1045297	07/16/24 S	150	37.887	2	5,681	4,529	1,152
	ISSUE: 368678108 - GENCOR INDUSTRIES INC						
1045297	07/16/24 S	300	20.701	4	6,206	4,336	1,870
	ISSUE: 374689107 - GIBRALTAR INDUSTRIES INC						
1045297	07/16/24 S	300	77.624	5	23,282	21,668	1,614
	ISSUE: 381013101 - GOLDEN ENTERTAINMENT INC						
1045297	07/16/24 S	450	30.137	7	13,555	14,581	-1,026
	ISSUE: 387328107 - GRANITE CONSTRUCTION INCORPORATED						
1045297	07/16/24 S	200	65.454	3	13,088	8,224	4,863
	ISSUE: 397624107 - GREIF INC COMMON CL A						
1045297	07/16/24 S	200	61.430	3	12,283	12,907	-624
	ISSUE: 404251100 - HNI CORPORATION						
1045297	07/16/24 S	350	49.153	5	17,198	11,589	5,609
	ISSUE: 413160102 - HARMONIC LIGHTWAVES INC COM						
1045297	07/16/24 S	700	12.487	10	8,731	7,443	1,288
	ISSUE: 421298100 - HAYWARD HOLDINGS INC						
1045297	07/16/24 S	300	13.921	4	4,172	4,411	-239
	ISSUE: 42250P103 - HEALTHPEAK OP, LLC. REIT						
1045297	07/16/24 S	300	20.905	4	6,267	4,999	1,269

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 422819102 - HEIDRICK & STRUGGLES INTL INC						
1045297	07/16/24 S	550	33.428	8	18,377	15,394	2,983
	ISSUE: 42330P107 - HELIX ENERGY SOLUTIONS GRP						
1045297	07/16/24 S	950	12.754	14	12,103	9,579	2,524
	ISSUE: 423452101 - HELMERICH & PAYNE INC COM						
1045297	07/16/24 S	350	40.256	5	14,084	13,870	214
	ISSUE: 447011107 - HUNTSMAN CORPORATION						
1045297	07/16/24 S	450	23.243	7	10,453	11,471	-1,018
	ISSUE: 44925C103 - ICF INTERNATIONAL INC						
1045297	07/16/24 S	200	137.363	4	27,469	26,983	486
	ISSUE: 457030104 - INGLES MARKETS INC CL A						
1045297	07/16/24 S	50	73.691	1	3,684	3,707	-24
	ISSUE: 45781M101 - INNOVIVA INC						
1045297	07/16/24 S	750	17.160	11	12,859	9,609	3,250
	ISSUE: 48242W106 - KBR INC						
1045297	07/16/24 S	50	66.900	1	3,344	3,076	268
	ISSUE: 483007704 - KAISER ALUMINUM CORPORATION						
1045297	07/16/24 S	200	97.005	3	19,398	14,929	4,469
	ISSUE: 48666K109 - KB HOME COM						
1045297	07/16/24 S	150	80.573	2	12,084	7,620	4,464
	ISSUE: 49803T300 - KITE REALTY GROUP TRUST REIT						
1045297	07/16/24 S	350	23.507	5	8,222	7,334	888
	ISSUE: 501242101 - KULICKE & SOFFA INDUSTRIES INC						
1045297	07/16/24 S	50	52.180	1	2,608	2,517	91
	ISSUE: 50216C108 - LSI INDUSTRIES INC						
1045297	07/16/24 S	1,800	15.815	26	28,441	28,255	186

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 502160104 - LSB INDUSTRIES INC						
1045297	07/16/24 S	650	8.292	9	5,381	6,489	-1,108
	ISSUE: 505336107 - LA-Z-BOY INCORPORATED						
1045297	07/16/24 S	150	42.077	2	6,309	4,734	1,575
	ISSUE: 529043101 - LXP INDUSTRIAL TRUST REIT						
1045297	07/16/24 S	600	10.048	9	6,020	5,828	192
	ISSUE: 558256103 - MADISON SQUARE GARDEN ETMT CORP CL A						
1045297	07/16/24 S	600	37.963	9	22,769	19,226	3,543
	ISSUE: 55826T102 - SPHERE ENTERTAINMENT CO CL A						
1045297	07/16/24 S	150	44.410	2	6,659	5,285	1,374
	ISSUE: 55933J203 - MAGNACHIP SEMICONDUCTOR CORP						
1045297	07/16/24 S	2,350	5.226	33	12,247	18,881	-6,634
	ISSUE: 559663109 - MAGNOLIA OIL & GAS CORP CL A						
1045297	07/16/24 S	350	26.945	5	9,426	7,950	1,476
	ISSUE: 57637H103 - MASTERCRAFT BOAT HOLDINGS INC						
1045297	07/16/24 S	450	19.750	7	8,881	9,460	-579
	ISSUE: 591520200 - METHODE ELECTRONICS INC						
1045297	07/16/24 S	600	13.813	9	8,279	15,617	-7,338
	ISSUE: 600551204 - MILLER INDUSTRIES INC/TENN						
1045297	07/16/24 S	300	63.351	5	19,000	11,979	7,022
	ISSUE: 624756102 - MUELLER INDS INC COM						
1045297	07/16/24 S	450	63.360	7	28,505	17,361	11,144
	ISSUE: 635906100 - NATIONAL HEALTHCARE CORP						
1045297	07/16/24 S	200	124.065	3	24,810	13,190	11,620
	ISSUE: 65158N102 - NEWMARK GROUP INC CL A						
1045297	07/16/24 S	300	11.940	4	3,578	2,562	1,016

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 668074305 - NORTHWESTERN ENERGY GROUP, INC						
1045297	07/16/24 S	400	52.131	6	20,846	20,041	805
	ISSUE: 675234108 - OCEANFIRST FINL CORP COM						
1045297	07/16/24 S	500	17.972	7	8,979	8,321	658
	ISSUE: 680223104 - OLD REPUBLIC INTL CORP COM						
1045297	07/16/24 S	100	32.135	1	3,212	2,735	477
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045297	07/16/24 S	75	231.942	2	17,394	10,424	6,971
	ISSUE: 68554V108 - ORASURE TECHNOLOGIES INC						
1045297	07/16/24 S	500	4.383	7	2,184	3,129	-945
	ISSUE: 69047Q102 - OVINTIV INC						
1045297	07/16/24 S	450	48.434	7	21,788	19,872	1,917
	ISSUE: 720190206 - PIEDMONT OFFICE REALTY TRUST-A						
1045297	07/16/24 S	700	8.339	10	5,827	4,699	1,128
	ISSUE: 724078100 - PIPER SANDLER COMPANIES						
1045297	07/16/24 S	50	253.080	1	12,653	7,449	5,204
	ISSUE: 731068102 - POLARIS INC						
1045297	07/16/24 S	50	83.540	1	4,176	5,178	-1,002
	ISSUE: 736508847 - PORTLAND GENERAL ELECTRIC CO						
1045297	07/16/24 S	150	45.677	2	6,849	6,370	479
	ISSUE: 74179A107 - PRINCETON BANCORP INC						
1045297	07/16/24 S	150	37.750	2	5,660	4,478	1,182
	ISSUE: 743312100 - PROGRESS SOFTWARE CORP						
1045297	07/16/24 S	250	55.944	4	13,982	14,743	-761
	ISSUE: 74386T105 - PROVIDENT FINANCIAL SERVICES INC						
1045297	07/16/24 S	750	17.298	11	12,963	12,173	790

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 747619104 - QUANEX BUILDING PRODUCTS CORP						
1045297	07/16/24 S	150	29.510	2	4,424	4,070	354
	ISSUE: 758750103 - REGAL REXNORD CORPORATION						
1045297	07/16/24 S	100	156.150	2	15,613	16,219	-606
	ISSUE: 761624105 - REX AMERICAN RESOURCES CORPORATION						
1045297	07/16/24 S	650	47.559	10	30,904	26,045	4,858
	ISSUE: 78573L106 - SABRA HEALTH CARE REIT INC						
1045297	07/16/24 S	850	16.339	12	13,876	10,730	3,145
	ISSUE: 800363103 - SANDY SPRING BANCORP INC						
1045297	07/16/24 S	400	28.660	6	11,458	8,890	2,569
	ISSUE: 806882106 - RADIUS RECYCLING, INC.						
1045297	07/16/24 S	400	17.312	6	6,919	12,134	-5,215
	ISSUE: 81617J301 - SELECT WATER SOLUTIONS INC						
1045297	07/16/24 S	500	11.067	7	5,526	3,799	1,727
	ISSUE: 816300107 - SELECTIVE INS GROUP INC						
1045297	07/16/24 S	150	99.996	3	14,997	14,882	115
	ISSUE: 84790A105 - SPECTRUM BRANDS HOLDINGS INC						
1045297	07/16/24 S	200	83.538	3	16,704	16,637	67
	ISSUE: 860630102 - STIFEL FINANCIAL CORPORATION						
1045297	07/16/24 S	50	84.880	1	4,243	3,251	992
	ISSUE: 86333M108 - STRIDE INC						
1045297	07/16/24 S	250	71.346	4	17,833	10,623	7,210
	ISSUE: 866082100 - SUMMIT HOTEL PROPERTIES INC						
1045297	07/16/24 S	150	6.004	2	898	888	10
	ISSUE: 876030107 - TAPESTRY INC						
1045297	07/16/24 S	150	42.855	2	6,426	4,998	1,428

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 887399103 - METALLUS INC						
1045297	07/16/24 S	550	22.448	8	12,338	11,969	370
	ISSUE: 898349204 - TRUSTCO BANK CORP NY						
1045297	07/16/24 S	500	32.459	7	16,222	14,195	2,028
	ISSUE: 902788108 - UMB FINANCIAL CORP						
1045297	07/16/24 S	100	95.124	2	9,511	8,156	1,355
	ISSUE: 90984P303 - UNITED COMMUNITY BANKS INC						
1045297	07/16/24 S	500	29.020	7	14,502	13,448	1,054
	ISSUE: 910340108 - UNITED FIRE GROUP INC						
1045297	07/16/24 S	550	22.059	8	12,124	11,329	795
	ISSUE: 91347P105 - UNIVERSAL DISPLAY CORP						
1045297	07/16/24 S	75	232.121	2	17,408	12,192	5,216
	ISSUE: 917047102 - URBAN OUTFITTERS INC						
1045297	07/16/24 S	1,600	46.957	24	75,106	54,710	20,396
	ISSUE: 92242T101 - V2X, INC						
1045297	07/16/24 S	200	51.653	3	10,327	9,354	973
	ISSUE: 927107409 - VILLAGE SUPER MKT INC CL A						
1045297	07/16/24 S	350	26.820	5	9,382	7,925	1,457
	ISSUE: 928298108 - VISHAY INTERTECHNOLOGY COMMON						
1045297	07/16/24 S	600	24.107	9	14,456	16,039	-1,584
	ISSUE: 92839U206 - VISTEON CORP						
1045297	07/16/24 S	150	113.081	3	16,959	19,056	-2,097
	ISSUE: 938824109 - WAFD, INC						
1045297	07/16/24 S	450	32.450	7	14,596	12,305	2,291
	ISSUE: 947890109 - WEBSTER FINL CORP WATERBURY COM						
1045297	07/16/24 S	150	48.653	2	7,296	6,378	918

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 969904101 - WILLIAM SONOMA INC COM						
1045297	07/16/24 S	50	158.475	1	7,923	3,530	4,393
	ISSUE: G4388N106 - HELEN OF TROY LTD						
1045297	07/17/24 S	200	62.109	3	12,419	23,240	-10,821
	ISSUE: G50871105 - JAZZ PHARMACEUTICALS PLC						
1045297	07/17/24 S	350	107.490	6	37,616	48,656	-11,040
	ISSUE: G6564A105 - NOMAD FOODS LTD						
1045297	07/17/24 S	2,700	18.141	39	48,941	48,427	514
	ISSUE: G72800108 - PROTHENA CORP PLC						
1045297	07/17/24 S	750	23.842	11	17,870	30,206	-12,336
	ISSUE: G7997W102 - SEADRILL LTD						
1045297	07/17/24 S	50	54.500	1	2,724	2,271	453
	ISSUE: G97822103 - PERRIGO CO PLC						
1045297	07/17/24 S	1,550	27.769	23	43,019	51,935	-8,916
	ISSUE: M5425M103 - INMODE LTD						
1045297	07/17/24 S	600	19.192	9	11,507	14,993	-3,487
	ISSUE: M78673114 - PERION NETWORK LTD						
1045297	07/17/24 S	1,350	8.630	19	11,632	40,164	-28,532
	ISSUE: M84116108 - SILICOM LTD						
1045297	07/17/24 S	1,150	15.514	17	17,824	29,281	-11,457
	ISSUE: M87915274 - TOWER SEMICONDUCTOR LTD						
1045297	07/17/24 S	350	41.404	5	14,486	10,386	4,100
	ISSUE: 001744101 - AMN HEALTHCARE SERVICES INCORPORATED						
1045297	07/17/24 S	550	57.358	9	31,539	43,012	-11,474
	ISSUE: 00191U102 - ASGN INCORPORATED						
1045297	07/17/24 S	200	102.950	3	20,587	16,670	3,917

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 00246W103 - AXT INC						
1045297	07/17/24 S	900	3.941	13	3,534	3,003	531
	ISSUE: 00676P107 - ADEIA INC						
1045297	07/17/24 S	150	11.800	2	1,768	1,505	263
	ISSUE: 008492100 - AGREE REALTY						
1045297	07/17/24 S	100	66.844	2	6,683	5,640	1,042
	ISSUE: 02553E106 - AMERICAN EAGLE OUTFITTER INC						
1045297	07/17/24 S	1,000	21.172	15	21,157	16,960	4,197
	ISSUE: 02913V103 - AMERICAN PUBLIC EDUCATION INC						
1045297	07/17/24 S	450	19.227	7	8,646	2,367	6,279
	ISSUE: 030506109 - AMERICAN WOODMARK CORP						
1045297	07/17/24 S	500	92.299	8	46,141	38,835	7,306
	ISSUE: 03784Y200 - APPLE HOSPITALITY REIT INC REIT						
1045297	07/17/24 S	2,150	15.283	31	32,827	32,294	534
	ISSUE: 04911A107 - ATLANTIC UNION BANKSHARES CORP						
1045297	07/17/24 S	300	39.056	5	11,712	9,307	2,405
	ISSUE: 05577W200 - BRP INC						
1045297	07/17/24 S	300	70.270	5	21,076	22,896	-1,820
	ISSUE: 084680107 - BERKSHIRE HILLS BANCORP INC						
1045297	07/17/24 S	1,000	26.595	15	26,581	20,989	5,592
	ISSUE: 094235108 - BLOOMIN' BRANDS						
1045297	07/17/24 S	1,600	19.035	23	30,433	38,208	-7,775
	ISSUE: 10258P102 - BOWLERO CORP CL A						
1045297	07/17/24 S	1,250	14.129	18	17,643	13,417	4,226
	ISSUE: 114340102 - AZENTA INC						
1045297	07/17/24 S	400	56.438	6	22,569	22,552	17

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 171484108 - CHURCHILL DOWNS INC						
1045297	07/17/24 S	100	143.563	2	14,354	12,528	1,826
	ISSUE: 19247G107 - COHERENT CORP						
1045297	07/17/24 S	50	78.105	1	3,904	1,882	2,023
	ISSUE: 192576106 - COHU INCORPORATED						
1045297	07/17/24 S	1,300	35.014	19	45,499	47,845	-2,346
	ISSUE: 197236102 - COLUMBIA BANKING SYSTEM INC						
1045297	07/17/24 S	500	23.688	7	11,837	10,176	1,661
	ISSUE: 199333105 - COLUMBUS MCKINNON CORP						
1045297	07/17/24 S	1,200	36.985	18	44,365	44,825	-460
	ISSUE: 199908104 - COMFORT SYSTEMS USA INCORPORATED						
1045297	07/17/24 S	25	323.096	1	8,077	4,614	3,463
	ISSUE: 201723103 - COMMERCIAL METALS COMPANY						
1045297	07/17/24 S	800	58.408	12	46,714	45,032	1,682
	ISSUE: 20369C106 - COMMUNITY HEALTHCARE TRUST INC REIT						
1045297	07/17/24 S	550	26.490	8	14,561	16,260	-1,698
	ISSUE: 203937107 - COMMUNITY WEST BANCSHARES						
1045297	07/17/24 S	150	21.499	2	3,223	2,984	239
	ISSUE: 219798105 - QUIDELORTHO CORP						
1045297	07/17/24 S	750	34.708	11	26,019	47,918	-21,899
	ISSUE: 227483104 - CROSS COUNTRY HEALTH CARE INC						
1045297	07/17/24 S	2,300	15.352	33	35,277	57,389	-22,113
	ISSUE: 231561101 - CURTISS WRIGHT CORP						
1045297	07/17/24 S	150	287.243	3	43,083	31,199	11,885
	ISSUE: 235825205 - DANA INCORPORATED						
1045297	07/17/24 S	2,300	12.347	33	28,365	36,393	-8,028

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 24665A103 - DELEK US HOLDINGS INC						
1045297	07/17/24 S	1,400	23.210	21	32,474	35,617	-3,143
	ISSUE: 25432X102 - DIME COMMUNITY BANCSHARES INC						
1045297	07/17/24 S	1,500	24.265	22	36,375	31,675	4,700
	ISSUE: 25960R105 - DOUGLAS DYNAMICS INC						
1045297	07/17/24 S	1,650	24.103	24	39,745	49,400	-9,655
	ISSUE: 27627N105 - EASTERN BANKSHARES INC						
1045297	07/17/24 S	300	16.230	4	4,865	4,165	699
	ISSUE: 29084Q100 - EMCOR GROUP INC						
1045297	07/17/24 S	25	381.060	1	9,526	5,601	3,925
	ISSUE: 29261A100 - ENCOMPASS HEALTH CORP						
1045297	07/17/24 S	400	87.611	7	35,038	28,416	6,622
	ISSUE: 29332G102 - ENHABIT INC						
1045297	07/17/24 S	1,000	9.810	14	9,796	12,470	-2,674
	ISSUE: 30161Q104 - EXELIXIS INC						
1045297	07/17/24 S	700	22.648	10	15,843	15,673	170
	ISSUE: 31946M103 - FIRST CITIZENS BANCSHARES INC CL A						
1045297	07/17/24 S	25	1,846.000	2	46,148	34,010	12,138
	ISSUE: 31983A103 - FIRST COMMUNITY BANKSHARES, INC						
1045297	07/17/24 S	500	42.191	8	21,088	15,465	5,623
	ISSUE: 320817109 - FIRST MERCHANTS CORPORATION COM						
1045297	07/17/24 S	800	38.976	12	31,168	24,154	7,015
	ISSUE: 374689107 - GIBRALTAR INDUSTRIES INC						
1045297	07/17/24 S	1,000	79.413	16	79,397	72,227	7,169
	ISSUE: 381013101 - GOLDEN ENTERTAINMENT INC						
1045297	07/17/24 S	1,800	30.697	27	55,227	58,323	-3,096

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 387328107 - GRANITE CONSTRUCTION INCORPORATED						
1045297	07/17/24 S	450	65.075	7	29,277	18,505	10,772
	ISSUE: 397624107 - GREIF INC COMMON CL A						
1045297	07/17/24 S	650	63.506	10	41,268	41,948	-680
	ISSUE: 404251100 - HNI CORPORATION						
1045297	07/17/24 S	300	49.121	5	14,732	9,933	4,798
	ISSUE: 413160102 - HARMONIC LIGHTWAVES INC COM						
1045297	07/17/24 S	2,300	12.578	33	28,896	24,454	4,442
	ISSUE: 421298100 - HAYWARD HOLDINGS INC						
1045297	07/17/24 S	1,650	13.764	24	22,687	24,260	-1,573
	ISSUE: 42250P103 - HEALTHPEAK OP, LLC. REIT						
1045297	07/17/24 S	1,300	21.174	19	27,507	21,660	5,846
	ISSUE: 422819102 - HEIDRICK & STRUGGLES INTL INC						
1045297	07/17/24 S	1,250	34.506	19	43,114	34,987	8,127
	ISSUE: 42330P107 - HELIX ENERGY SOLUTIONS GRP						
1045297	07/17/24 S	350	12.873	5	4,500	3,529	971
	ISSUE: 423452101 - HELMERICH & PAYNE INC COM						
1045297	07/17/24 S	500	41.623	8	20,804	19,815	989
	ISSUE: 447011107 - HUNTSMAN CORPORATION						
1045297	07/17/24 S	1,100	23.820	16	26,185	28,039	-1,854
	ISSUE: 44925C103 - ICF INTERNATIONAL INC						
1045297	07/17/24 S	250	139.037	4	34,755	33,729	1,026
	ISSUE: 44980X109 - IPG PHOTONICS CORP						
1045297	07/17/24 S	600	90.129	10	54,067	62,490	-8,423
	ISSUE: 457030104 - INGLES MARKETS INC CL A						
1045297	07/17/24 S	650	76.291	10	49,579	48,196	1,383

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 45781M101 - INNOVIVA INC						
1045297	07/17/24 S	2,150	17.287	31	37,136	27,545	9,591
	ISSUE: 457985208 - INTEGRA LIFESCIENCES HOLDING						
1045297	07/17/24 S	750	32.209	11	24,145	21,963	2,182
	ISSUE: 48242W106 - KBR INC						
1045297	07/17/24 S	350	67.703	6	23,690	21,532	2,158
	ISSUE: 482738101 - KVH INDUSTRIES INC						
1045297	07/17/24 S	3,000	4.575	42	13,683	15,839	-2,156
	ISSUE: 483007704 - KAISER ALUMINUM CORPORATION						
1045297	07/17/24 S	150	98.855	3	14,826	11,196	3,629
	ISSUE: 48666K109 - KB HOME COM						
1045297	07/17/24 S	300	81.667	5	24,495	15,240	9,255
	ISSUE: 49803T300 - KITE REALTY GROUP TRUST REIT						
1045297	07/17/24 S	1,000	23.803	15	23,789	20,955	2,833
	ISSUE: 501242101 - KULICKE & SOFFA INDUSTRIES INC						
1045297	07/17/24 S	600	51.395	9	30,828	30,203	625
	ISSUE: 50216C108 - LSI INDUSTRIES INC						
1045297	07/17/24 S	1,650	16.091	24	26,526	25,901	625
	ISSUE: 505336107 - LA-Z-BOY INCORPORATED						
1045297	07/17/24 S	600	42.609	9	25,556	18,937	6,619
	ISSUE: 55306N104 - MKS INSTRUMENTS INC						
1045297	07/17/24 S	50	140.044	1	7,001	5,012	1,990
	ISSUE: 556269108 - STEVEN MADDEN LTD.						
1045297	07/17/24 S	500	44.969	8	22,477	17,250	5,227
	ISSUE: 558256103 - MADISON SQUARE GARDEN ETMT CORP CL A						
1045297	07/17/24 S	2,800	38.177	42	106,854	89,719	17,134

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 55826T102 - SPHERE ENTERTAINMENT CO CL A						
1045297	07/17/24 S	150	43.698	2	6,552	5,285	1,268
	ISSUE: 55933J203 - MAGNACHIP SEMICONDUCTOR CORP						
1045297	07/17/24 S	3,550	5.241	50	18,554	28,523	-9,969
	ISSUE: 559663109 - MAGNOLIA OIL & GAS CORP CL A						
1045297	07/17/24 S	500	27.326	7	13,656	11,357	2,299
	ISSUE: 57637H103 - MASTERCRAFT BOAT HOLDINGS INC						
1045297	07/17/24 S	1,550	20.407	23	31,609	32,585	-976
	ISSUE: 600551204 - MILLER INDUSTRIES INC/TENN						
1045297	07/17/24 S	550	63.338	9	34,827	21,961	12,867
	ISSUE: 624756102 - MUELLER INDS INC COM						
1045297	07/17/24 S	150	64.615	2	9,690	5,787	3,903
	ISSUE: 635906100 - NATIONAL HEALTHCARE CORP						
1045297	07/17/24 S	300	127.895	5	38,363	19,785	18,578
	ISSUE: 65158N102 - NEWMARK GROUP INC CL A						
1045297	07/17/24 S	200	11.929	3	2,383	1,708	675
	ISSUE: 668074305 - NORTHWESTERN ENERGY GROUP, INC						
1045297	07/17/24 S	1,850	53.360	29	98,688	92,691	5,996
	ISSUE: 671044105 - OSI SYS INC						
1045297	07/17/24 S	350	150.390	6	52,630	45,952	6,678
	ISSUE: 675234108 - OCEANFIRST FINL CORP COM						
1045297	07/17/24 S	2,000	18.489	29	36,948	33,285	3,664
	ISSUE: 680223104 - OLD REPUBLIC INTL CORP COM						
1045297	07/17/24 S	850	32.311	13	27,452	23,248	4,205
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045297	07/17/24 S	100	223.215	2	22,319	13,898	8,421

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 68554V108 - ORASURE TECHNOLOGIES INC						
1045297	07/17/24 S	2,600	4.493	37	11,645	16,271	-4,626
	ISSUE: 688239201 - OSHKOSH CORPORATION						
1045297	07/17/24 S	150	112.773	3	16,913	15,436	1,477
	ISSUE: 69047Q102 - OVINTIV INC						
1045297	07/17/24 S	150	49.076	2	7,359	6,624	735
	ISSUE: 690742101 - OWENS CORNING INC						
1045297	07/17/24 S	75	178.990	1	13,423	10,793	2,630
	ISSUE: 720190206 - PIEDMONT OFFICE REALTY TRUST-A						
1045297	07/17/24 S	1,900	8.575	27	16,264	12,755	3,509
	ISSUE: 724078100 - PIPER SANDLER COMPANIES						
1045297	07/17/24 S	50	257.575	1	12,878	7,449	5,429
	ISSUE: 731068102 - POLARIS INC						
1045297	07/17/24 S	700	85.174	11	59,611	72,496	-12,886
	ISSUE: 736508847 - PORTLAND GENERAL ELECTRIC CO						
1045297	07/17/24 S	400	46.808	6	18,717	16,986	1,731
	ISSUE: 74179A107 - PRINCETON BANCORP INC						
1045297	07/17/24 S	200	37.342	3	7,465	5,970	1,495
	ISSUE: 743312100 - PROGRESS SOFTWARE CORP						
1045297	07/17/24 S	600	56.252	9	33,742	35,384	-1,642
	ISSUE: 74386T105 - PROVIDENT FINANCIAL SERVICES INC						
1045297	07/17/24 S	2,250	17.769	33	39,947	36,519	3,428
	ISSUE: 74736K101 - QORVO INC						
1045297	07/17/24 S	50	127.650	1	6,382	5,410	972
	ISSUE: 747619104 - QUANEX BUILDING PRODUCTS CORP						
1045297	07/17/24 S	2,500	30.918	37	77,257	67,834	9,423

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 758750103 - REGAL REXNORD CORPORATION						
1045297	07/17/24 S	50	156.550	1	7,827	8,110	-283
	ISSUE: 761624105 - REX AMERICAN RESOURCES CORPORATION						
1045297	07/17/24 S	1,250	48.592	19	60,721	50,087	10,634
	ISSUE: 800363103 - SANDY SPRING BANCORP INC						
1045297	07/17/24 S	1,650	29.359	24	48,418	36,670	11,748
	ISSUE: 806882106 - RADIUS RECYCLING, INC.						
1045297	07/17/24 S	1,300	17.895	19	23,245	39,437	-16,192
	ISSUE: 808625107 - SCIENCE APPLICATIONS INTL CORP						
1045297	07/17/24 S	200	123.665	3	24,730	23,532	1,198
	ISSUE: 81617J301 - SELECT WATER SOLUTIONS INC						
1045297	07/17/24 S	300	11.268	4	3,376	2,280	1,096
	ISSUE: 816300107 - SELECTIVE INS GROUP INC						
1045297	07/17/24 S	50	102.340	1	5,116	4,961	156
	ISSUE: 82706C108 - SILICON MOTION TECHNOLOGY ADR						
1045297	07/17/24 S	450	77.613	7	34,919	27,946	6,973
	ISSUE: 83570H108 - SONOS INC						
1045297	07/17/24 S	1,300	14.362	19	18,652	19,171	-519
	ISSUE: 84790A105 - SPECTRUM BRANDS HOLDINGS INC						
1045297	07/17/24 S	400	85.095	7	34,031	33,275	757
	ISSUE: 860630102 - STIFEL FINANCIAL CORPORATION						
1045297	07/17/24 S	300	84.966	5	25,485	19,506	5,979
	ISSUE: 86183P102 - STONERIDGE INC						
1045297	07/17/24 S	1,100	17.109	16	18,804	21,281	-2,477
	ISSUE: 86333M108 - STRIDE INC						
1045297	07/17/24 S	550	72.334	9	39,775	23,370	16,405

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 866082100 - SUMMIT HOTEL PROPERTIES INC						
1045297	07/17/24 S	1,000	6.163	14	6,148	5,921	228
	ISSUE: 887399103 - METALLUS INC						
1045297	07/17/24 S	850	22.884	12	19,439	18,497	941
	ISSUE: 898349204 - TRUSTCO BANK CORP NY						
1045297	07/17/24 S	1,300	32.930	19	42,789	36,906	5,883
	ISSUE: 902788108 - UMB FINANCIAL CORP						
1045297	07/17/24 S	100	97.308	2	9,729	8,156	1,573
	ISSUE: 90984P303 - UNITED COMMUNITY BANKS INC						
1045297	07/17/24 S	650	29.464	10	19,142	17,483	1,659
	ISSUE: 910340108 - UNITED FIRE GROUP INC						
1045297	07/17/24 S	1,450	22.297	21	32,309	29,868	2,441
	ISSUE: 91347P105 - UNIVERSAL DISPLAY CORP						
1045297	07/17/24 S	50	226.510	1	11,324	8,128	3,196
	ISSUE: 917047102 - URBAN OUTFITTERS INC						
1045297	07/17/24 S	150	47.197	2	7,077	5,129	1,948
	ISSUE: 92242T101 - V2X, INC						
1045297	07/17/24 S	700	52.588	11	36,801	32,739	4,062
	ISSUE: 927107409 - VILLAGE SUPER MKT INC CL A						
1045297	07/17/24 S	1,300	27.145	19	35,269	29,434	5,835
	ISSUE: 928298108 - VISHAY INTERTECHNOLOGY COMMON						
1045297	07/17/24 S	1,650	24.239	24	39,970	44,108	-4,138
	ISSUE: 92839U206 - VISTEON CORP						
1045297	07/17/24 S	350	113.431	6	39,695	44,465	-4,770
	ISSUE: 938824109 - WAFD, INC						
1045297	07/17/24 S	350	34.359	5	12,020	9,570	2,450

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 947890109 - WEBSTER FINL CORP WATERBURY COM						
1045297	07/17/24 S	450	50.004	7	22,495	19,133	3,362
	ISSUE: 969904101 - WILLIAM SONOMA INC COM						
1045297	07/17/24 S	25	155.910	0	3,897	1,765	2,132
	ISSUE: G3223R108 - EVEREST GROUP, LTD.						
1045297	07/18/24 S	5	403.780	0	2,019	1,793	226
	ISSUE: 084680107 - BERKSHIRE HILLS BANCORP INC						
1045297	07/18/24 S	750	27.792	11	20,833	15,741	5,091
	ISSUE: 368678108 - GENCOR INDUSTRIES INC						
1045297	07/18/24 S	200	20.300	3	4,057	2,891	1,166
	ISSUE: 397624107 - GREIF INC COMMON CL A						
1045297	07/18/24 S	50	65.090	1	3,254	3,227	27
	ISSUE: 42330P107 - HELIX ENERGY SOLUTIONS GRP						
1045297	07/18/24 S	150	12.835	2	1,923	1,512	411
	ISSUE: 483007704 - KAISER ALUMINUM CORPORATION						
1045297	07/18/24 S	50	96.702	1	4,834	3,732	1,102
	ISSUE: 505336107 - LA-Z-BOY INCORPORATED						
1045297	07/18/24 S	150	42.753	2	6,411	4,734	1,676
	ISSUE: 558256103 - MADISON SQUARE GARDEN ETMT CORP CL A						
1045297	07/18/24 S	200	38.430	3	7,683	6,409	1,274
	ISSUE: 57637H103 - MASTERCRAFT BOAT HOLDINGS INC						
1045297	07/18/24 S	150	20.829	2	3,122	3,153	-31
	ISSUE: 83570H108 - SONOS INC						
1045297	07/18/24 S	150	14.435	2	2,163	2,212	-49
	ISSUE: 887399103 - METALLUS INC						
1045297	07/18/24 S	150	22.800	2	3,418	3,264	154

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 938824109 - WAFD, INC						
1045297	07/18/24 S	150	34.618	2	5,191	4,102	1,089
	ISSUE: 816300107 - SELECTIVE INS GROUP INC						
1045297	07/19/24 S	55	85.818	1	4,719	5,457	-737
	ISSUE: 002896207 - ABERCROMBIE & FITCH CO CL A						
1045297	07/22/24 S	25	159.170	0	3,979	1,345	2,634
	ISSUE: 084680107 - BERKSHIRE HILLS BANCORP INC						
1045297	07/22/24 S	150	26.930	2	4,037	3,148	889
	ISSUE: 25432X102 - DIME COMMUNITY BANCSHARES INC						
1045297	07/22/24 S	150	23.875	2	3,579	3,168	412
	ISSUE: 320817109 - FIRST MERCHANTS CORPORATION COM						
1045297	07/22/24 S	200	38.700	3	7,737	6,038	1,699
	ISSUE: 457030104 - INGLES MARKETS INC CL A						
1045297	07/22/24 S	50	75.750	1	3,787	3,707	79
	ISSUE: 501242101 - KULICKE & SOFFA INDUSTRIES INC						
1045297	07/22/24 S	100	49.130	2	4,911	5,034	-122
	ISSUE: 50216C108 - LSI INDUSTRIES INC						
1045297	07/22/24 S	150	15.381	2	2,305	2,355	-50
	ISSUE: 558256103 - MADISON SQUARE GARDEN ETMT CORP CL A						
1045297	07/22/24 S	150	37.873	2	5,679	4,806	872
	ISSUE: 600551204 - MILLER INDUSTRIES INC/TENN						
1045297	07/22/24 S	50	63.030	1	3,151	1,996	1,154
	ISSUE: M87915274 - TOWER SEMICONDUCTOR LTD						
1045297	07/23/24 S	150	41.300	2	6,193	4,451	1,741
	ISSUE: 03784Y200 - APPLE HOSPITALITY REIT INC REIT						
1045297	07/23/24 S	150	15.242	2	2,284	2,253	31

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 084680107 - BERKSHIRE HILLS BANCORP INC						
1045297	07/23/24 S	150	28.002	2	4,198	3,148	1,050
	ISSUE: 197236102 - COLUMBIA BANKING SYSTEM INC						
1045297	07/23/24 S	200	24.030	3	4,803	4,071	733
	ISSUE: 24665A103 - DELEK US HOLDINGS INC						
1045297	07/23/24 S	200	21.750	3	4,347	5,088	-741
	ISSUE: 320817109 - FIRST MERCHANTS CORPORATION COM						
1045297	07/23/24 S	150	40.720	2	6,106	4,529	1,577
	ISSUE: 368678108 - GENCOR INDUSTRIES INC						
1045297	07/23/24 S	500	22.061	7	11,023	7,227	3,796
	ISSUE: 387328107 - GRANITE CONSTRUCTION INCORPORATED						
1045297	07/23/24 S	50	67.697	1	3,384	2,056	1,328
	ISSUE: 421298100 - HAYWARD HOLDINGS INC						
1045297	07/23/24 S	200	12.670	3	2,531	2,941	-410
	ISSUE: 50216C108 - LSI INDUSTRIES INC						
1045297	07/23/24 S	200	16.192	3	3,236	3,139	96
	ISSUE: 558256103 - MADISON SQUARE GARDEN ETMT CORP CL A						
1045297	07/23/24 S	150	39.500	2	5,923	4,806	1,116
	ISSUE: 57637H103 - MASTERCRAFT BOAT HOLDINGS INC						
1045297	07/23/24 S	150	20.207	2	3,029	3,153	-125
	ISSUE: 690742101 - OWENS CORNING INC						
1045297	07/23/24 S	25	179.440	0	4,486	3,598	888
	ISSUE: 866082100 - SUMMIT HOTEL PROPERTIES INC						
1045297	07/23/24 S	450	6.155	6	2,763	2,664	99
	ISSUE: 938824109 - WAFD, INC						
1045297	07/23/24 S	150	35.870	2	5,378	4,102	1,277

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 947890109 - WEBSTER FINL CORP WATERBURY COM						
1045297	07/23/24 S	150	46.560	2	6,982	6,378	604
	ISSUE: 50216C108 - LSI INDUSTRIES INC						
1045297	07/31/24 S	150	16.895	2	2,532	2,355	177
	ISSUE: 690742101 - OWENS CORNING INC						
1045297	07/31/24 S	25	185.852	0	4,646	3,598	1,048
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045297	08/09/24 S	25	192.285	0	4,807	3,475	1,332
	ISSUE: 969904101 - WILLIAM SONOMA INC COM						
1045297	08/22/24 S	75	131.310	1	9,847	5,295	4,552
	SUB-TOTAL			**6,197**	**14,112,730**	**13,101,254**	**1,011,522**
	BROKER: BOFA SECURITIES, INC.						
	ISSUE: 720190206 - PIEDMONT OFFICE REALTY TRUST-A						
1045297	09/07/23 S	200	6.846	6	1,363	1,374	-11
	ISSUE: 71943U104 - PHYSICIANS REALTY TRUST REIT						
1045297	09/21/23 B	150	12.579	5	1,891-	1,891	
	ISSUE: 10258P102 - BOWLERO CORP CL A						
1045297	09/26/23 B	2,450	9.197	74	22,606-	22,606	
	ISSUE: 29332G102 - ENHABIT INC						
1045297	10/03/23 S	1,800	8.958	54	16,071	23,058	-6,987
	ISSUE: 413160102 - HARMONIC LIGHTWAVES INC COM						
1045297	10/05/23 B	250	9.113	8	2,286-	2,286	
	ISSUE: G72800108 - PROTHENA CORP PLC						
1045297	10/16/23 B	1,150	52.676	35	60,612-	60,612	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 105368203 - BRANDYWINE REALTY TRUST (REIT)						
1045297	10/26/23 S	4,200	3.755	126	15,646	20,751	-5,105
	ISSUE: 105368203 - BRANDYWINE REALTY TRUST (REIT)						
1045297	10/27/23 S	2,350	3.774	71	8,797	11,610	-2,813
	ISSUE: 559663109 - MAGNOLIA OIL & GAS CORP CL A						
1045297	10/27/23 B	1,100	21.996	33	24,229-	24,229	
	ISSUE: 105368203 - BRANDYWINE REALTY TRUST (REIT)						
1045297	10/30/23 S	1,050	3.736	32	3,891	5,188	-1,297
	ISSUE: 105368203 - BRANDYWINE REALTY TRUST (REIT)						
1045297	10/31/23 S	1,300	3.755	39	4,843	6,423	-1,580
	ISSUE: 105368203 - BRANDYWINE REALTY TRUST (REIT)						
1045297	11/02/23 S	1,500	3.905	45	5,812	7,411	-1,599
	ISSUE: 68554V108 - ORASURE TECHNOLOGIES INC						
1045297	11/09/23 S	2,800	6.161	84	17,165	18,088	-923
	ISSUE: M5425M103 - INMODE LTD						
1045297	12/06/23 B	150	21.236	5	3,190-	3,190	
	ISSUE: G65431127 - NOBLE CORP PLC CL A						
1045297	12/08/23 B	2,100	42.550	63	89,418-	89,418	
	ISSUE: 69047Q102 - OVINTIV INC						
1045297	12/08/23 B	2,700	41.564	81	112,304-	112,304	
	ISSUE: G7997W102 - SEADRILL LTD						
1045297	12/22/23 B	1,100	46.140	33	50,787-	50,787	
	ISSUE: 69336V101 - PGT INNOVATIONS						
1045297	01/03/24 S	700	41.558	21	29,069	19,733	9,336
	ISSUE: 81617J301 - SELECT WATER SOLUTIONS INC						
1045297	01/12/24 B	2,250	7.299	68	16,491-	16,491	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 78573L106 - SABRA HEALTH CARE REIT INC						
1045297	01/24/24 B	1,900	13.180	57	25,099-	25,099	
	ISSUE: 81617J301 - SELECT WATER SOLUTIONS INC						
1045297	01/31/24 B	1,150	7.759	35	8,958-	8,958	
	ISSUE: 81617J301 - SELECT WATER SOLUTIONS INC						
1045297	02/02/24 B	1,250	7.660	38	9,613-	9,613	
	ISSUE: 81617J301 - SELECT WATER SOLUTIONS INC						
1045297	02/06/24 B	2,900	7.583	87	22,078-	22,078	
	ISSUE: 00246W103 - AXT INC						
1045297	02/23/24 B	1,450	3.822	44	5,585-	5,585	
	ISSUE: 00246W103 - AXT INC						
1045297	02/26/24 B	1,700	3.988	51	6,830-	6,830	
	ISSUE: 422819102 - HEIDRICK & STRUGGLES INTL INC						
1045297	02/27/24 B	1,100	34.204	33	37,658-	37,658	
	ISSUE: 71943U104 - PHYSICIANS REALTY TRUST REIT						
1045297	02/27/24 B	500	10.914	15	5,472-	5,472	
	ISSUE: 00246W103 - AXT INC						
1045297	02/29/24 B	12,800	4.213	384	54,313-	54,313	
	ISSUE: 42250P103 - HEALTHPEAK OP, LLC. REIT						
1045297	03/07/24 S	3,574	17.628	108	62,894	59,549	3,345
	ISSUE: 49803T300 - KITE REALTY GROUP TRUST REIT						
1045297	03/15/24 B	2,600	20.739	78	54,000-	54,000	
	ISSUE: 219798105 - QUIDELORTHO CORP						
1045297	04/01/24 S	200	47.097	6	9,413	16,220	-6,807
	ISSUE: 219798105 - QUIDELORTHO CORP						
1045297	04/02/24 S	500	42.787	15	21,378	40,550	-19,172

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 00246W103 - AXT INC						
1045297	04/04/24 S	17,800	3.829	535	67,627	59,194	8,434
	ISSUE: 381013101 - GOLDEN ENTERTAINMENT INC						
1045297	05/01/24 B	2,250	31.667	68	71,319-	71,319	
	ISSUE: 591520200 - METHODE ELECTRONICS INC						
1045297	05/07/24 S	2,150	11.217	65	24,052	66,358	-42,306
	ISSUE: 199333105 - COLUMBUS MCKINNON CORP						
1045297	05/10/24 S	2,950	44.221	90	130,362	111,127	19,236
	ISSUE: 56600D107 - MARAVAI LIFESCIENCES HLDGS INC CL A						
1045297	05/10/24 S	4,150	10.400	125	43,036	40,312	2,724
	ISSUE: 74386T105 - PROVIDENT FINANCIAL SERVICES INC						
1045297	05/10/24 S	4,500	15.859	136	71,231	73,683	-2,452
	ISSUE: 45781M101 - INNOVIVA INC						
1045297	07/15/24 S	2,100	16.808	64	35,234	26,904	8,330
	ISSUE: 48242W106 - KBR INC						
1045297	07/15/24 S	1,350	65.648	43	88,582	83,052	5,530
	ISSUE: 559663109 - MAGNOLIA OIL & GAS CORP CL A						
1045297	07/15/24 S	6,150	26.817	189	164,738	139,687	25,051
	ISSUE: 624756102 - MUELLER INDS INC COM						
1045297	07/15/24 S	1,600	61.543	51	98,418	61,728	36,690
	ISSUE: 887399103 - METALLUS INC						
1045297	07/15/24 S	1,500	21.426	46	32,093	32,642	-549
	ISSUE: 00676P107 - ADEIA INC						
1045297	07/17/24 S	5,200	11.845	158	61,438	52,184	9,254
	ISSUE: 03475V101 - ANGIODYNAMICS INC						
1045297	07/17/24 S	7,100	7.696	215	54,428	51,781	2,647

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 252784301 - DIAMONDROCK HOSPITALITY COMPANY REIT						
1045297	07/17/24 S	3,400	8.682	103	29,415	27,482	1,933
	ISSUE: 502160104 - LSB INDUSTRIES INC						
1045297	07/17/24 S	4,950	8.526	150	42,056	49,413	-7,357
	ISSUE: 529043101 - LXP INDUSTRIAL TRUST REIT						
1045297	07/17/24 S	5,250	10.271	159	53,762	50,997	2,765
	ISSUE: 591520200 - METHODE ELECTRONICS INC						
1045297	07/17/24 S	2,400	13.889	73	33,260	62,467	-29,206
	ISSUE: 78573L106 - SABRA HEALTH CARE REIT INC						
1045297	07/17/24 S	3,800	16.577	116	62,876	47,971	14,905
	SUB-TOTAL			**4,220**	**1,973,689**	**1,951,676**	**22,017**
	BROKER: DIRECT TRADING INSTITUTIONAL I						
	ISSUE: Y8565N300 - TEEKAY TANKERS LTD CL A						
1045297	09/01/23 B	285	41.218	5	11,752-	11,752	
	ISSUE: 758750103 - REGAL REXNORD CORPORATION						
1045297	09/01/23 S	50	164.626	1	8,230	8,110	121
	ISSUE: Y8565N300 - TEEKAY TANKERS LTD CL A						
1045297	09/05/23 B	480	39.603	8	19,018-	19,018	
	ISSUE: Y8565N300 - TEEKAY TANKERS LTD CL A						
1045297	09/06/23 B	200	39.090	3	7,821-	7,821	
	ISSUE: 199908104 - COMFORT SYSTEMS USA INCORPORATED						
1045297	09/06/23 S	50	187.000	1	9,349	9,229	121
	ISSUE: 201723103 - COMMERCIAL METALS COMPANY						
1045297	09/06/23 S	50	56.000	1	2,799	2,815	-15

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: G65431127 - NOBLE CORP PLC CL A						
1045297	09/07/23 B	135	50.699	2	6,847-	6,847	
	ISSUE: 16150R104 - CHASE CORP						
1045297	09/07/23 S	700	126.569	13	88,586	88,550	36
	ISSUE: 55825T103 - MADISON SQUARE GARDEN SPORTS CORP.						
1045297	09/07/23 B	100	167.987	2	16,800-	16,800	
	ISSUE: 219798105 - QUIDELORTHO CORP						
1045297	09/12/23 B	100	73.601	2	7,362-	7,362	
	ISSUE: 680223104 - OLD REPUBLIC INTL CORP COM						
1045297	09/12/23 S	150	27.815	3	4,170	4,103	67
	ISSUE: 724078100 - PIPER SANDLER COMPANIES						
1045297	09/12/23 S	200	147.977	4	29,592	29,796	-204
	ISSUE: 816300107 - SELECTIVE INS GROUP INC						
1045297	09/14/23 S	50	101.676	1	5,083	4,961	122
	ISSUE: 05577W200 - BRP INC						
1045297	09/18/23 S	50	76.709	1	3,835	3,816	19
	ISSUE: 816300107 - SELECTIVE INS GROUP INC						
1045297	09/25/23 S	150	105.294	3	15,791	14,882	910
	ISSUE: 105368203 - BRANDYWINE REALTY TRUST (REIT)						
1045297	10/02/23 B	150	4.377	2	659-	659	
	ISSUE: 82706C108 - SILICON MOTION TECHNOLOGY ADR						
1045297	10/02/23 B	50	50.970	1	2,549-	2,549	
	ISSUE: 671044105 - OSI SYS INC						
1045297	10/04/23 B	50	116.552	1	5,828-	5,828	
	ISSUE: 502160104 - LSB INDUSTRIES INC						
1045297	10/05/23 B	900	9.899	15	8,924-	8,924	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 671044105 - OSI SYS INC						
1045297	10/06/23 B	50	117.904	1	5,896-	5,896	
	ISSUE: 816300107 - SELECTIVE INS GROUP INC						
1045297	10/06/23 S	100	105.269	2	10,525	9,921	604
	ISSUE: 155685100 - CENTRAL VALLEY CMNTY BANCORP						
1045297	10/11/23 B	75	14.820	1	1,113-	1,113	
	ISSUE: 155685100 - CENTRAL VALLEY CMNTY BANCORP						
1045297	10/12/23 B	160	15.439	3	2,473-	2,473	
	ISSUE: 155685100 - CENTRAL VALLEY CMNTY BANCORP						
1045297	10/13/23 B	80	15.747	1	1,261-	1,261	
	ISSUE: 465741106 - ITRON INC COM						
1045297	10/13/23 B	50	58.164	1	2,909-	2,909	
	ISSUE: G3223R108 - EVEREST GROUP, LTD.						
1045297	10/16/23 S	15	404.089	0	6,061	5,410	651
	ISSUE: 155685100 - CENTRAL VALLEY CMNTY BANCORP						
1045297	10/16/23 B	285	15.813	5	4,512-	4,512	
	ISSUE: 231561101 - CURTISS WRIGHT CORP						
1045297	10/16/23 S	30	206.663	1	6,199	6,240	-40
	ISSUE: 155685100 - CENTRAL VALLEY CMNTY BANCORP						
1045297	10/17/23 B	155	16.069	3	2,493-	2,493	
	ISSUE: 231561101 - CURTISS WRIGHT CORP						
1045297	10/17/23 S	20	206.968	0	4,139	4,160	-21
	ISSUE: 155685100 - CENTRAL VALLEY CMNTY BANCORP						
1045297	10/18/23 B	115	16.229	2	1,868-	1,868	
	ISSUE: 816300107 - SELECTIVE INS GROUP INC						
1045297	10/18/23 S	50	107.893	1	5,394	4,961	433

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 155685100 - CENTRAL VALLEY CMNTY BANCORP						
1045297	10/19/23 B	80	16.471	1	1,319-	1,319	
	ISSUE: 71943U104 - PHYSICIANS REALTY TRUST REIT						
1045297	10/23/23 B	500	11.258	9	5,637-	5,637	
	ISSUE: 84860W300 - SPIRIT REALTY CAPITAL INC REIT						
1045297	10/23/23 B	300	33.132	5	9,945-	9,945	
	ISSUE: 84860W300 - SPIRIT REALTY CAPITAL INC REIT						
1045297	10/24/23 B	150	33.003	3	4,953-	4,953	
	ISSUE: 86333M108 - STRIDE INC						
1045297	10/25/23 S	200	53.925	3	10,781	8,498	2,283
	ISSUE: G4388N106 - HELEN OF TROY LTD						
1045297	10/26/23 B	100	98.426	2	9,844-	9,844	
	ISSUE: 31946M103 - FIRST CITIZENS BANCSHARES INC CL A						
1045297	10/26/23 S	15	1,404.289	0	21,064	20,406	658
	ISSUE: G4388N106 - HELEN OF TROY LTD						
1045297	10/27/23 B	150	98.253	3	14,740-	14,740	
	ISSUE: 199908104 - COMFORT SYSTEMS USA INCORPORATED						
1045297	10/27/23 S	100	175.416	2	17,540	18,457	-917
	ISSUE: 20369C106 - COMMUNITY HEALTHCARE TRUST INC REIT						
1045297	10/27/23 B	150	27.911	3	4,189-	4,189	
	ISSUE: 243537107 - DECKERS OUTDOOR CORP						
1045297	10/27/23 S	50	578.343	1	28,916	26,455	2,462
	ISSUE: 671044105 - OSI SYS INC						
1045297	10/27/23 B	150	108.181	3	16,230-	16,230	
	ISSUE: G4388N106 - HELEN OF TROY LTD						
1045297	10/30/23 B	100	95.716	2	9,573-	9,573	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 199908104 - COMFORT SYSTEMS USA INCORPORATED						
1045297	10/30/23 S	100	179.280	2	17,926	18,457	-531
	ISSUE: 55933J203 - MAGNACHIP SEMICONDUCTOR CORP						
1045297	10/30/23 S	550	7.327	9	4,020	4,521	-501
	ISSUE: 671044105 - OSI SYS INC						
1045297	10/30/23 B	200	106.917	3	21,387-	21,387	
	ISSUE: 69336V101 - PGT INNOVATIONS						
1045297	10/30/23 S	550	29.694	9	16,322	15,505	818
	ISSUE: 86333M108 - STRIDE INC						
1045297	10/30/23 S	150	55.305	3	8,293	6,374	1,920
	ISSUE: 199908104 - COMFORT SYSTEMS USA INCORPORATED						
1045297	10/31/23 S	50	181.890	1	9,094	9,229	-135
	ISSUE: 199908104 - COMFORT SYSTEMS USA INCORPORATED						
1045297	11/02/23 S	50	188.160	1	9,407	9,229	179
	ISSUE: 29084Q100 - EMCOR GROUP INC						
1045297	11/02/23 S	25	209.187	0	5,229	5,606	-377
	ISSUE: 816300107 - SELECTIVE INS GROUP INC						
1045297	11/02/23 S	100	103.416	2	10,340	9,921	419
	ISSUE: 761624105 - REX AMERICAN RESOURCES CORPORATION						
1045297	11/03/23 S	1,250	37.993	22	47,470	49,343	-1,873
	ISSUE: 002896207 - ABERCROMBIE & FITCH CO CL A						
1045297	11/06/23 S	100	65.439	2	6,542	5,378	1,164
	ISSUE: 44925C103 - ICF INTERNATIONAL INC						
1045297	11/07/23 S	250	131.968	5	32,987	33,765	-778
	ISSUE: 58470H101 - MEDIFAST INC						
1045297	11/07/23 S	200	69.117	4	13,820	16,868	-3,048

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 761624105 - REX AMERICAN RESOURCES CORPORATION						
1045297	11/07/23 S	250	36.947	4	9,232	9,869	-636
	ISSUE: 44925C103 - ICF INTERNATIONAL INC						
1045297	11/08/23 S	50	131.635	1	6,581	6,753	-172
	ISSUE: 45781M101 - INNOVIVA INC						
1045297	11/08/23 S	150	13.663	3	2,047	1,913	134
	ISSUE: 20369C106 - COMMUNITY HEALTHCARE TRUST INC REIT						
1045297	11/09/23 B	400	25.820	7	10,335-	10,335	
	ISSUE: 44925C103 - ICF INTERNATIONAL INC						
1045297	11/09/23 S	100	133.035	2	13,302	13,506	-204
	ISSUE: 16150R104 - CHASE CORP						
1045297	11/10/23 S	600	127.435	11	76,450	75,900	550
	ISSUE: 20369C106 - COMMUNITY HEALTHCARE TRUST INC REIT						
1045297	11/10/23 B	155	25.893	3	4,016-	4,016	
	ISSUE: 20369C106 - COMMUNITY HEALTHCARE TRUST INC REIT						
1045297	11/13/23 B	45	25.770	1	1,160-	1,160	
	ISSUE: 44925C103 - ICF INTERNATIONAL INC						
1045297	11/13/23 S	50	135.520	1	6,775	6,753	22
	ISSUE: 591520200 - METHODE ELECTRONICS INC						
1045297	11/14/23 B	150	24.082	3	3,615-	3,615	
	ISSUE: 29332G102 - ENHABIT INC						
1045297	11/28/23 S	300	10.412	5	3,118	3,822	-703
	ISSUE: 55825T103 - MADISON SQUARE GARDEN SPORTS CORP.						
1045297	11/28/23 B	50	168.766	1	8,439-	8,439	
	ISSUE: 02913V103 - AMERICAN PUBLIC EDUCATION INC						
1045297	11/30/23 S	98	7.832	2	766	515	250

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 02913V103 - AMERICAN PUBLIC EDUCATION INC						
1045297	12/01/23 S	1,152	8.062	20	9,268	6,060	3,208
	ISSUE: 030506109 - AMERICAN WOODMARK CORP						
1045297	12/01/23 S	200	80.048	4	16,006	15,534	472
	ISSUE: 44925C103 - ICF INTERNATIONAL INC						
1045297	12/04/23 S	50	143.650	1	7,182	6,753	429
	ISSUE: 556269108 - STEVEN MADDEN LTD.						
1045297	12/04/23 S	500	39.623	9	19,803	17,250	2,553
	ISSUE: 02913V103 - AMERICAN PUBLIC EDUCATION INC						
1045297	12/05/23 S	200	8.903	3	1,777	1,052	725
	ISSUE: 44925C103 - ICF INTERNATIONAL INC						
1045297	12/05/23 S	50	143.273	1	7,163	6,753	410
	ISSUE: 928298108 - VISHAY INTERTECHNOLOGY COMMON						
1045297	12/05/23 B	200	22.306	3	4,465-	4,465	
	ISSUE: 635906100 - NATIONAL HEALTHCARE CORP						
1045297	12/08/23 S	300	88.255	5	26,471	19,785	6,686
	ISSUE: 82706C108 - SILICON MOTION TECHNOLOGY ADR						
1045297	12/08/23 B	190	58.262	3	11,073-	11,073	
	ISSUE: 82706C108 - SILICON MOTION TECHNOLOGY ADR						
1045297	12/11/23 B	10	58.653	0	587-	587	
	ISSUE: 02913V103 - AMERICAN PUBLIC EDUCATION INC						
1045297	12/12/23 S	150	9.536	3	1,428	789	639
	ISSUE: 635906100 - NATIONAL HEALTHCARE CORP						
1045297	12/13/23 S	50	90.552	1	4,527	3,298	1,229
	ISSUE: 731068102 - POLARIS INC						
1045297	12/13/23 B	650	85.846	11	55,811-	55,811	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 31983A103 - FIRST COMMUNITY BANKSHARES, INC						
1045297	12/14/23 S	150	38.228	3	5,732	4,640	1,092
	ISSUE: 635906100 - NATIONAL HEALTHCARE CORP						
1045297	12/15/23 S	50	94.770	1	4,738	3,298	1,440
	ISSUE: 635906100 - NATIONAL HEALTHCARE CORP						
1045297	12/18/23 S	50	94.386	1	4,718	3,298	1,421
	ISSUE: 82706C108 - SILICON MOTION TECHNOLOGY ADR						
1045297	12/19/23 B	150	59.965	3	8,997-	8,997	
	ISSUE: G3223R108 - EVEREST GROUP, LTD.						
1045297	12/21/23 B	90	354.054	2	31,866-	31,866	
	ISSUE: 558256103 - MADISON SQUARE GARDEN ETMT CORP CL A						
1045297	12/21/23 B	150	31.776	3	4,769-	4,769	
	ISSUE: 747619104 - QUANEX BUILDING PRODUCTS CORP						
1045297	12/21/23 B	200	30.694	3	6,142-	6,142	
	ISSUE: 002896207 - ABERCROMBIE & FITCH CO CL A						
1045297	12/22/23 S	50	92.871	1	4,643	2,689	1,954
	ISSUE: G3223R108 - EVEREST GROUP, LTD.						
1045297	12/26/23 B	75	351.103	1	26,334-	26,334	
	ISSUE: 82706C108 - SILICON MOTION TECHNOLOGY ADR						
1045297	12/26/23 B	100	60.649	2	6,067-	6,067	
	ISSUE: 10258P102 - BOWLERO CORP CL A						
1045297	01/03/24 S	200	14.652	3	2,927	2,041	886
	ISSUE: M78673114 - PERION NETWORK LTD						
1045297	01/04/24 B	350	29.366	6	10,284-	10,284	
	ISSUE: 947890109 - WEBSTER FINL CORP WATERBURY COM						
1045297	01/09/24 B	100	50.772	2	5,079-	5,079	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 01973R101 - ALLISON TRANSMISSION HOLDINGS						
1045297	01/11/24 S	150	57.382	3	8,605	9,068	-463
	ISSUE: 397624107 - GREIF INC COMMON CL A						
1045297	01/17/24 B	200	63.047	3	12,613-	12,613	
	ISSUE: 397624107 - GREIF INC COMMON CL A						
1045297	01/18/24 B	120	63.607	2	7,635-	7,635	
	ISSUE: 397624107 - GREIF INC COMMON CL A						
1045297	01/19/24 B	30	63.516	1	1,906-	1,906	
	ISSUE: 397624107 - GREIF INC COMMON CL A						
1045297	01/22/24 B	150	64.154	3	9,626-	9,626	
	ISSUE: 800363103 - SANDY SPRING BANCORP INC						
1045297	01/22/24 B	150	26.165	3	3,927-	3,927	
	ISSUE: 556269108 - STEVEN MADDEN LTD.						
1045297	01/24/24 S	300	41.922	5	12,571	10,350	2,221
	ISSUE: 397624107 - GREIF INC COMMON CL A						
1045297	01/25/24 B	500	63.772	9	31,895-	31,895	
	ISSUE: G7997W102 - SEADRILL LTD						
1045297	01/30/24 B	150	43.398	3	6,512-	6,512	
	ISSUE: 030506109 - AMERICAN WOODMARK CORP						
1045297	01/31/24 S	50	93.719	1	4,685	3,884	802
	ISSUE: 199908104 - COMFORT SYSTEMS USA INCORPORATED						
1045297	02/02/24 S	50	227.950	1	11,397	9,229	2,168
	ISSUE: 397624107 - GREIF INC COMMON CL A						
1045297	02/02/24 B	250	62.540	4	15,639-	15,639	
	ISSUE: 511637100 - LAKELAND BANCORP INC (DELAWARE) COM						
1045297	02/08/24 S	60	11.735	1	703	806	-103

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: M87915274 - TOWER SEMICONDUCTOR LTD						
1045297	02/09/24 B	200	29.397	3	5,883-	5,883	
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045297	02/09/24 S	50	170.478	1	8,523	6,949	1,574
	ISSUE: 71943U104 - PHYSICIANS REALTY TRUST REIT						
1045297	02/09/24 B	850	11.564	14	9,844-	9,844	
	ISSUE: 002896207 - ABERCROMBIE & FITCH CO CL A						
1045297	02/12/24 S	50	114.777	1	5,738	2,689	3,049
	ISSUE: 002896207 - ABERCROMBIE & FITCH CO CL A						
1045297	02/13/24 S	100	116.092	2	11,607	5,378	6,229
	ISSUE: 002896207 - ABERCROMBIE & FITCH CO CL A						
1045297	02/14/24 S	100	118.208	2	11,819	5,378	6,441
	ISSUE: 69047Q102 - OVINTIV INC						
1045297	02/14/24 S	150	42.292	3	6,341	6,624	-283
	ISSUE: G7997W102 - SEADRILL LTD						
1045297	02/15/24 B	60	42.077	1	2,526-	2,526	
	ISSUE: 199908104 - COMFORT SYSTEMS USA INCORPORATED						
1045297	02/15/24 S	50	248.129	1	12,405	9,229	3,177
	ISSUE: G7997W102 - SEADRILL LTD						
1045297	02/20/24 B	200	41.140	3	8,231-	8,231	
	ISSUE: 447011107 - HUNTSMAN CORPORATION						
1045297	02/22/24 S	350	25.906	6	9,061	9,755	-693
	ISSUE: 199908104 - COMFORT SYSTEMS USA INCORPORATED						
1045297	02/23/24 S	100	272.638	2	27,262	18,457	8,805
	ISSUE: 48666K109 - KB HOME COM						
1045297	02/26/24 S	100	63.346	2	6,333	5,080	1,253

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 808625107 - SCIENCE APPLICATIONS INTL CORP						
1045297	02/26/24 S	50	140.003	1	6,999	5,883	1,116
	ISSUE: 002896207 - ABERCROMBIE & FITCH CO CL A						
1045297	02/27/24 S	35	127.216	1	4,452	1,882	2,570
	ISSUE: 552676108 - MDC HOLDINGS INC						
1045297	02/27/24 S	100	62.586	2	6,257	4,745	1,512
	ISSUE: G97822103 - PERRIGO CO PLC						
1045297	02/28/24 B	250	26.370	4	6,597-	6,597	
	ISSUE: 00402L107 - ACADEMY SPORTS & OUTDOORS INC						
1045297	02/28/24 S	50	73.513	1	3,675	2,729	946
	ISSUE: 199908104 - COMFORT SYSTEMS USA INCORPORATED						
1045297	02/28/24 S	25	289.443	0	7,236	4,614	2,621
	ISSUE: 29084Q100 - EMCOR GROUP INC						
1045297	02/28/24 S	25	300.070	0	7,501	5,601	1,900
	ISSUE: 552676108 - MDC HOLDINGS INC						
1045297	02/28/24 S	100	62.599	2	6,258	4,745	1,513
	ISSUE: 92839U206 - VISTEON CORP						
1045297	02/28/24 B	50	112.784	1	5,640-	5,640	
	ISSUE: 00246W103 - AXT INC						
1045297	02/29/24 B	50	4.296	1	215-	215	
	ISSUE: 001744101 - AMN HEALTHCARE SERVICES INCORPORATED						
1045297	03/01/24 B	150	56.752	3	8,515-	8,515	
	ISSUE: 002896207 - ABERCROMBIE & FITCH CO CL A						
1045297	03/01/24 S	100	130.859	2	13,084	5,378	7,706
	ISSUE: 199908104 - COMFORT SYSTEMS USA INCORPORATED						
1045297	03/01/24 S	50	313.149	1	15,656	9,229	6,428

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 29084Q100 - EMCOR GROUP INC						
1045297	03/01/24 S	25	317.704	0	7,942	5,601	2,341
	ISSUE: 48666K109 - KB HOME COM						
1045297	03/01/24 S	100	67.463	2	6,745	5,080	1,665
	ISSUE: 501242101 - KULICKE & SOFFA INDUSTRIES INC						
1045297	03/01/24 B	490	49.015	8	24,026-	24,026	
	ISSUE: 668074305 - NORTHWESTERN ENERGY GROUP, INC						
1045297	03/01/24 B	200	48.075	3	9,618-	9,618	
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045297	03/01/24 S	50	193.329	1	9,666	6,949	2,717
	ISSUE: 743312100 - PROGRESS SOFTWARE CORP						
1045297	03/01/24 B	185	53.412	3	9,884-	9,884	
	ISSUE: 898349204 - TRUSTCO BANK CORP NY						
1045297	03/01/24 B	200	27.232	3	5,450-	5,450	
	ISSUE: 001744101 - AMN HEALTHCARE SERVICES INCORPORATED						
1045297	03/04/24 B	300	56.494	5	16,953-	16,953	
	ISSUE: 002896207 - ABERCROMBIE & FITCH CO CL A						
1045297	03/04/24 S	50	136.527	1	6,825	2,689	4,136
	ISSUE: 199908104 - COMFORT SYSTEMS USA INCORPORATED						
1045297	03/04/24 S	75	320.360	1	24,026	13,843	10,183
	ISSUE: 29084Q100 - EMCOR GROUP INC						
1045297	03/04/24 S	25	325.897	0	8,147	5,601	2,546
	ISSUE: 501242101 - KULICKE & SOFFA INDUSTRIES INC						
1045297	03/04/24 B	250	49.926	4	12,486-	12,486	
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045297	03/04/24 S	50	197.103	1	9,854	6,949	2,905

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 001744101 - AMN HEALTHCARE SERVICES INCORPORATED						
1045297	03/06/24 B	200	56.351	3	11,274-	11,274	
	ISSUE: 002896207 - ABERCROMBIE & FITCH CO CL A						
1045297	03/06/24 S	100	136.241	2	13,622	5,378	8,244
	ISSUE: 20369C106 - COMMUNITY HEALTHCARE TRUST INC REIT						
1045297	03/07/24 B	300	26.950	5	8,090-	8,090	
	ISSUE: 743312100 - PROGRESS SOFTWARE CORP						
1045297	03/07/24 B	100	53.543	2	5,356-	5,356	
	ISSUE: 78573L106 - SABRA HEALTH CARE REIT INC						
1045297	03/07/24 B	250	13.626	4	3,411-	3,411	
	ISSUE: 800363103 - SANDY SPRING BANCORP INC						
1045297	03/07/24 B	135	22.245	2	3,005-	3,005	
	ISSUE: 806882106 - RADIUS RECYCLING, INC.						
1045297	03/07/24 B	150	19.587	3	2,941-	2,941	
	ISSUE: 887399103 - METALLUS INC						
1045297	03/07/24 B	350	20.569	6	7,205-	7,205	
	ISSUE: 910340108 - UNITED FIRE GROUP INC						
1045297	03/07/24 B	150	22.414	3	3,365-	3,365	
	ISSUE: 969904101 - WILLIAM SONOMA INC COM						
1045297	03/07/24 S	75	247.081	1	18,530	10,590	7,940
	ISSUE: Y8565N300 - TEEKAY TANKERS LTD CL A						
1045297	03/08/24 B	150	54.401	3	8,163-	8,163	
	ISSUE: 00676P107 - ADEIA INC						
1045297	03/08/24 B	300	11.416	5	3,430-	3,430	
	ISSUE: 800363103 - SANDY SPRING BANCORP INC						
1045297	03/08/24 B	60	22.804	1	1,369-	1,369	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 910340108 - UNITED FIRE GROUP INC						
1045297	03/08/24 B	150	22.735	3	3,413-	3,413	
	ISSUE: 20369C106 - COMMUNITY HEALTHCARE TRUST INC REIT						
1045297	03/11/24 B	150	27.006	3	4,053-	4,053	
	ISSUE: 591520200 - METHODE ELECTRONICS INC						
1045297	03/11/24 S	150	13.806	3	2,068	4,630	-2,561
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045297	03/11/24 S	25	179.242	0	4,481	3,475	1,006
	ISSUE: M5425M103 - INMODE LTD						
1045297	03/12/24 B	650	21.455	11	13,957-	13,957	
	ISSUE: 381013101 - GOLDEN ENTERTAINMENT INC						
1045297	03/12/24 B	140	33.814	2	4,736-	4,736	
	ISSUE: 92242T101 - V2X, INC						
1045297	03/12/24 B	65	43.829	1	2,850-	2,850	
	ISSUE: 381013101 - GOLDEN ENTERTAINMENT INC						
1045297	03/13/24 B	265	34.739	5	9,210-	9,210	
	ISSUE: 92242T101 - V2X, INC						
1045297	03/13/24 B	50	44.618	1	2,232-	2,232	
	ISSUE: 29084Q100 - EMCOR GROUP INC						
1045297	03/14/24 S	25	324.431	0	8,110	5,601	2,509
	ISSUE: 381013101 - GOLDEN ENTERTAINMENT INC						
1045297	03/14/24 B	265	34.087	5	9,037-	9,037	
	ISSUE: 92242T101 - V2X, INC						
1045297	03/14/24 B	65	44.422	1	2,889-	2,889	
	ISSUE: 969904101 - WILLIAM SONOMA INC COM						
1045297	03/14/24 S	100	284.978	2	28,496	14,120	14,376

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 20369C106 - COMMUNITY HEALTHCARE TRUST INC REIT						
1045297	03/15/24 B	150	26.303	3	3,948-	3,948	
	ISSUE: 381013101 - GOLDEN ENTERTAINMENT INC						
1045297	03/15/24 B	820	34.148	14	28,016-	28,016	
	ISSUE: 482738101 - KVH INDUSTRIES INC						
1045297	03/15/24 S	645	4.672	9	3,004	3,419	-414
	ISSUE: 00402L107 - ACADEMY SPORTS & OUTDOORS INC						
1045297	03/18/24 S	150	72.130	3	10,817	8,186	2,631
	ISSUE: 482738101 - KVH INDUSTRIES INC						
1045297	03/18/24 S	1,110	4.698	16	5,200	5,883	-683
	ISSUE: 552676108 - MDC HOLDINGS INC						
1045297	03/18/24 S	50	62.768	1	3,138	2,373	765
	ISSUE: 575385109 - MASONITE INTERNATIONAL CORP						
1045297	03/18/24 S	50	130.907	1	6,544	5,278	1,267
	ISSUE: 910340108 - UNITED FIRE GROUP INC						
1045297	03/18/24 B	150	21.940	3	3,294-	3,294	
	ISSUE: G4388N106 - HELEN OF TROY LTD						
1045297	03/19/24 B	50	115.153	1	5,759-	5,759	
	ISSUE: 008492100 - AGREE REALTY						
1045297	03/19/24 B	200	55.715	3	11,146-	11,146	
	ISSUE: 20369C106 - COMMUNITY HEALTHCARE TRUST INC REIT						
1045297	03/19/24 B	150	26.332	3	3,952-	3,952	
	ISSUE: 381013101 - GOLDEN ENTERTAINMENT INC						
1045297	03/19/24 B	50	33.827	1	1,692-	1,692	
	ISSUE: 969904101 - WILLIAM SONOMA INC COM						
1045297	03/19/24 S	25	291.434	0	7,285	3,530	3,755

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: G4388N106 - HELEN OF TROY LTD						
1045297	03/20/24 B	50	115.930	1	5,797-	5,797	
	ISSUE: M78673114 - PERION NETWORK LTD						
1045297	03/20/24 B	115	21.895	2	2,520-	2,520	
	ISSUE: 008492100 - AGREE REALTY						
1045297	03/20/24 B	100	56.290	2	5,631-	5,631	
	ISSUE: 231561101 - CURTISS WRIGHT CORP						
1045297	03/20/24 S	50	244.487	1	12,223	10,400	1,824
	ISSUE: 29084Q100 - EMCOR GROUP INC						
1045297	03/20/24 S	25	334.000	0	8,350	5,601	2,748
	ISSUE: 381013101 - GOLDEN ENTERTAINMENT INC						
1045297	03/20/24 B	55	34.222	1	1,883-	1,883	
	ISSUE: 421298100 - HAYWARD HOLDINGS INC						
1045297	03/20/24 S	450	14.370	8	6,459	6,633	-175
	ISSUE: 511637100 - LAKELAND BANCORP INC (DELAWARE) COM						
1045297	03/20/24 S	400	11.841	7	4,730	5,377	-647
	ISSUE: 724078100 - PIPER SANDLER COMPANIES						
1045297	03/20/24 S	25	191.767	0	4,794	3,725	1,069
	ISSUE: 747619104 - QUANEX BUILDING PRODUCTS CORP						
1045297	03/20/24 S	150	36.901	3	5,533	4,064	1,468
	ISSUE: 910340108 - UNITED FIRE GROUP INC						
1045297	03/20/24 B	200	21.636	3	4,331-	4,331	
	ISSUE: 92242T101 - V2X, INC						
1045297	03/20/24 B	15	43.582	0	654-	654	
	ISSUE: G4388N106 - HELEN OF TROY LTD						
1045297	03/21/24 B	100	115.899	2	11,592-	11,592	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: M78673114 - PERION NETWORK LTD						
1045297	03/21/24 B	485	22.393	8	10,869-	10,869	
	ISSUE: 381013101 - GOLDEN ENTERTAINMENT INC						
1045297	03/21/24 B	45	35.270	1	1,588-	1,588	
	ISSUE: 457030104 - INGLES MARKETS INC CL A						
1045297	03/21/24 B	130	75.790	2	9,855-	9,855	
	ISSUE: 86183P102 - STONERIDGE INC						
1045297	03/21/24 B	215	17.818	4	3,834-	3,834	
	ISSUE: 910340108 - UNITED FIRE GROUP INC						
1045297	03/21/24 B	150	21.865	3	3,282-	3,282	
	ISSUE: 92242T101 - V2X, INC						
1045297	03/21/24 B	130	44.301	2	5,761-	5,761	
	ISSUE: 92839U206 - VISTEON CORP						
1045297	03/21/24 B	50	114.506	1	5,726-	5,726	
	ISSUE: 969904101 - WILLIAM SONOMA INC COM						
1045297	03/21/24 S	25	312.818	0	7,820	3,530	4,290
	ISSUE: G4388N106 - HELEN OF TROY LTD						
1045297	03/22/24 B	50	114.495	1	5,726-	5,726	
	ISSUE: M78673114 - PERION NETWORK LTD						
1045297	03/22/24 B	60	22.446	1	1,348-	1,348	
	ISSUE: 381013101 - GOLDEN ENTERTAINMENT INC						
1045297	03/22/24 B	100	35.003	2	3,502-	3,502	
	ISSUE: 457030104 - INGLES MARKETS INC CL A						
1045297	03/22/24 B	125	75.983	2	9,500-	9,500	
	ISSUE: 49803T300 - KITE REALTY GROUP TRUST REIT						
1045297	03/22/24 B	1,400	21.058	24	29,505-	29,505	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 511637100 - LAKELAND BANCORP INC (DELAWARE) COM						
1045297	03/22/24 S	300	12.242	5	3,667	4,032	-365
	ISSUE: 800363103 - SANDY SPRING BANCORP INC						
1045297	03/22/24 B	300	21.909	5	6,578-	6,578	
	ISSUE: 86183P102 - STONERIDGE INC						
1045297	03/22/24 B	400	17.985	7	7,201-	7,201	
	ISSUE: 92242T101 - V2X, INC						
1045297	03/22/24 B	75	43.734	1	3,281-	3,281	
	ISSUE: 00676P107 - ADEIA INC						
1045297	03/25/24 B	900	10.586	15	9,543-	9,543	
	ISSUE: 20369C106 - COMMUNITY HEALTHCARE TRUST INC REIT						
1045297	03/25/24 B	200	25.755	3	5,154-	5,154	
	ISSUE: 29084Q100 - EMCOR GROUP INC						
1045297	03/25/24 S	25	346.201	0	8,655	5,601	3,053
	ISSUE: 381013101 - GOLDEN ENTERTAINMENT INC						
1045297	03/25/24 B	50	35.250	1	1,763-	1,763	
	ISSUE: 74179A107 - PRINCETON BANCORP INC						
1045297	03/25/24 B	150	31.298	3	4,697-	4,697	
	ISSUE: 92242T101 - V2X, INC						
1045297	03/25/24 B	115	44.182	2	5,083-	5,083	
	ISSUE: M78673114 - PERION NETWORK LTD						
1045297	03/26/24 B	150	22.567	3	3,388-	3,388	
	ISSUE: 457030104 - INGLES MARKETS INC CL A						
1045297	03/26/24 B	145	75.477	2	10,947-	10,947	
	ISSUE: 45781M101 - INNOVIVA INC						
1045297	03/26/24 S	250	15.145	4	3,782	3,203	579

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 457985208 - INTEGRA LIFESCIENCES HOLDING						
1045297	03/26/24 B	230	33.655	4	7,745-	7,745	
	ISSUE: 743312100 - PROGRESS SOFTWARE CORP						
1045297	03/26/24 B	100	52.570	2	5,259-	5,259	
	ISSUE: 761624105 - REX AMERICAN RESOURCES CORPORATION						
1045297	03/26/24 S	150	44.305	3	6,643	5,930	713
	ISSUE: 92242T101 - V2X, INC						
1045297	03/26/24 B	45	44.767	1	2,015-	2,015	
	ISSUE: G50871105 - JAZZ PHARMACEUTICALS PLC						
1045297	03/27/24 B	100	119.946	2	11,996-	11,996	
	ISSUE: 457030104 - INGLES MARKETS INC CL A						
1045297	03/27/24 B	60	75.258	1	4,517-	4,517	
	ISSUE: G50871105 - JAZZ PHARMACEUTICALS PLC						
1045297	03/28/24 B	50	120.931	1	6,047-	6,047	
	ISSUE: 381013101 - GOLDEN ENTERTAINMENT INC						
1045297	03/28/24 B	200	36.614	3	7,326-	7,326	
	ISSUE: 457030104 - INGLES MARKETS INC CL A						
1045297	03/28/24 B	40	76.297	1	3,053-	3,053	
	ISSUE: 92242T101 - V2X, INC						
1045297	03/28/24 B	350	46.971	6	16,446-	16,446	
	ISSUE: G4388N106 - HELEN OF TROY LTD						
1045297	04/01/24 B	50	114.571	1	5,729-	5,729	
	ISSUE: 381013101 - GOLDEN ENTERTAINMENT INC						
1045297	04/01/24 B	150	36.493	3	5,476-	5,476	
	ISSUE: 421298100 - HAYWARD HOLDINGS INC						
1045297	04/01/24 S	200	15.119	3	3,020	2,948	72

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 969904101 - WILLIAM SONOMA INC COM						
1045297	04/01/24 S	25	318.378	0	7,959	3,530	4,429
	ISSUE: 008492100 - AGREE REALTY						
1045297	04/02/24 B	950	56.586	16	53,773-	53,773	
	ISSUE: 05577W200 - BRP INC						
1045297	04/02/24 S	150	73.674	3	11,049	11,448	-399
	ISSUE: 29084Q100 - EMCOR GROUP INC						
1045297	04/02/24 S	25	357.936	0	8,948	5,601	3,347
	ISSUE: 42330P107 - HELIX ENERGY SOLUTIONS GRP						
1045297	04/02/24 S	1,000	11.363	17	11,346	10,083	1,263
	ISSUE: 457030104 - INGLES MARKETS INC CL A						
1045297	04/02/24 B	180	75.330	3	13,562-	13,562	
	ISSUE: 45781M101 - INNOVIVA INC						
1045297	04/02/24 S	150	15.074	3	2,259	1,922	337
	ISSUE: 511637100 - LAKELAND BANCORP INC (DELAWARE) COM						
1045297	04/02/24 S	150	12.110	3	1,814	2,016	-202
	ISSUE: 591520200 - METHODE ELECTRONICS INC						
1045297	04/02/24 S	150	11.997	3	1,797	4,630	-2,833
	ISSUE: 74736K101 - QORVO INC						
1045297	04/02/24 B	50	112.884	1	5,645-	5,645	
	ISSUE: 761624105 - REX AMERICAN RESOURCES CORPORATION						
1045297	04/02/24 S	150	59.697	3	8,952	5,930	3,022
	ISSUE: 800363103 - SANDY SPRING BANCORP INC						
1045297	04/02/24 B	300	22.009	5	6,608-	6,608	
	ISSUE: G50871105 - JAZZ PHARMACEUTICALS PLC						
1045297	04/03/24 B	50	116.999	1	5,851-	5,851	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 008492100 - AGREE REALTY						
1045297	04/03/24 B	150	56.358	3	8,456-	8,456	
	ISSUE: 381013101 - GOLDEN ENTERTAINMENT INC						
1045297	04/03/24 B	150	35.955	3	5,396-	5,396	
	ISSUE: 457030104 - INGLES MARKETS INC CL A						
1045297	04/03/24 B	130	74.997	2	9,752-	9,752	
	ISSUE: 457985208 - INTEGRA LIFESCIENCES HOLDING						
1045297	04/03/24 B	550	34.296	9	18,872-	18,872	
	ISSUE: 511637100 - LAKELAND BANCORP INC (DELAWARE) COM						
1045297	04/03/24 S	300	11.934	5	3,575	4,032	-457
	ISSUE: 724078100 - PIPER SANDLER COMPANIES						
1045297	04/03/24 S	25	198.328	0	4,958	3,725	1,233
	ISSUE: G4388N106 - HELEN OF TROY LTD						
1045297	04/04/24 B	50	109.053	1	5,453-	5,453	
	ISSUE: M5425M103 - INMODE LTD						
1045297	04/04/24 B	200	20.295	3	4,062-	4,062	
	ISSUE: 457030104 - INGLES MARKETS INC CL A						
1045297	04/04/24 B	90	75.575	2	6,803-	6,803	
	ISSUE: 457985208 - INTEGRA LIFESCIENCES HOLDING						
1045297	04/04/24 B	150	34.257	3	5,141-	5,141	
	ISSUE: 49803T300 - KITE REALTY GROUP TRUST REIT						
1045297	04/04/24 B	450	20.662	8	9,306-	9,306	
	ISSUE: 800363103 - SANDY SPRING BANCORP INC						
1045297	04/04/24 B	200	21.840	3	4,371-	4,371	
	ISSUE: 457030104 - INGLES MARKETS INC CL A						
1045297	04/08/24 B	100	74.148	2	7,417-	7,417	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 29084Q100 - EMCOR GROUP INC						
1045297	04/09/24 S	25	355.496	0	8,887	5,601	3,286
	ISSUE: 29084Q100 - EMCOR GROUP INC						
1045297	04/10/24 S	25	352.683	0	8,817	5,601	3,215
	ISSUE: 761624105 - REX AMERICAN RESOURCES CORPORATION						
1045297	04/10/24 S	100	57.302	2	5,728	3,953	1,775
	ISSUE: 92242T101 - V2X, INC						
1045297	04/12/24 B	400	44.521	7	17,815-	17,815	
	ISSUE: M78673114 - PERION NETWORK LTD						
1045297	04/15/24 S	500	11.911	9	5,947	14,876	-8,929
	ISSUE: 556269108 - STEVEN MADDEN LTD.						
1045297	04/15/24 S	150	39.023	3	5,851	5,175	676
	ISSUE: 397624107 - GREIF INC COMMON CL A						
1045297	04/30/24 B	300	61.391	5	18,422-	18,422	
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045297	04/30/24 S	100	187.491	2	18,747	13,898	4,849
	ISSUE: M5425M103 - INMODE LTD						
1045297	05/02/24 B	500	17.406	9	8,712-	8,712	
	ISSUE: 03784Y200 - APPLE HOSPITALITY REIT INC REIT						
1045297	05/02/24 B	450	14.721	8	6,632-	6,632	
	ISSUE: 231561101 - CURTISS WRIGHT CORP						
1045297	05/02/24 S	25	264.929	0	6,623	5,200	1,423
	ISSUE: 381013101 - GOLDEN ENTERTAINMENT INC						
1045297	05/02/24 B	150	31.473	3	4,724-	4,724	
	ISSUE: 457985208 - INTEGRA LIFESCIENCES HOLDING						
1045297	05/02/24 B	425	28.910	7	12,294-	12,294	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045297	05/02/24 S	50	190.377	1	9,518	6,949	2,569
	ISSUE: 917047102 - URBAN OUTFITTERS INC						
1045297	05/02/24 B	150	38.987	3	5,851-	5,851	
	ISSUE: 92242T101 - V2X, INC						
1045297	05/02/24 B	150	50.871	3	7,633-	7,633	
	ISSUE: 20369C106 - COMMUNITY HEALTHCARE TRUST INC REIT						
1045297	05/03/24 B	250	25.301	4	6,329-	6,329	
	ISSUE: 465741106 - ITRON INC COM						
1045297	05/03/24 S	450	106.875	8	48,086	28,387	19,699
	ISSUE: 381013101 - GOLDEN ENTERTAINMENT INC						
1045297	05/06/24 B	200	31.280	3	6,259-	6,259	
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045297	05/06/24 S	25	206.480	0	5,162	3,475	1,687
	ISSUE: M78673114 - PERION NETWORK LTD						
1045297	05/07/24 S	875	12.717	15	11,113	26,032	-14,919
	ISSUE: 199908104 - COMFORT SYSTEMS USA INCORPORATED						
1045297	05/07/24 S	25	340.915	0	8,522	4,614	3,908
	ISSUE: 482738101 - KVH INDUSTRIES INC						
1045297	05/07/24 S	1,350	5.072	23	6,824	7,155	-331
	ISSUE: 57637H103 - MASTERCRAFT BOAT HOLDINGS INC						
1045297	05/07/24 B	150	20.338	3	3,053-	3,053	
	ISSUE: 92242T101 - V2X, INC						
1045297	05/07/24 B	250	50.241	4	12,565-	12,565	
	ISSUE: G72800108 - PROTHENA CORP PLC						
1045297	05/08/24 B	150	23.037	3	3,458-	3,458	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 457030104 - INGLES MARKETS INC CL A						
1045297	05/08/24 B	50	72.488	1	3,625-	3,625	
	ISSUE: 45781M101 - INNOVIVA INC						
1045297	05/08/24 S	210	15.507	4	3,253	2,690	562
	ISSUE: 465741106 - ITRON INC COM						
1045297	05/08/24 S	50	109.181	1	5,458	3,154	2,304
	ISSUE: 690742101 - OWENS CORNING INC						
1045297	05/08/24 S	25	174.889	0	4,372	3,598	774
	ISSUE: 747619104 - QUANEX BUILDING PRODUCTS CORP						
1045297	05/08/24 S	150	34.512	3	5,174	4,064	1,110
	ISSUE: 910340108 - UNITED FIRE GROUP INC						
1045297	05/08/24 B	130	23.593	2	3,069-	3,069	
	ISSUE: 20369C106 - COMMUNITY HEALTHCARE TRUST INC REIT						
1045297	05/09/24 B	150	24.124	3	3,621-	3,621	
	ISSUE: 910340108 - UNITED FIRE GROUP INC						
1045297	05/09/24 B	55	23.298	1	1,282-	1,282	
	ISSUE: 29084Q100 - EMCOR GROUP INC						
1045297	05/10/24 S	25	381.181	1	9,529	5,601	3,928
	ISSUE: 482738101 - KVH INDUSTRIES INC						
1045297	05/10/24 S	345	5.022	6	1,727	1,829	-102
	ISSUE: 511637100 - LAKELAND BANCORP INC (DELAWARE) COM						
1045297	05/10/24 S	350	13.203	6	4,615	4,705	-90
	ISSUE: 591520200 - METHODE ELECTRONICS INC						
1045297	05/10/24 S	150	10.950	3	1,640	4,630	-2,990
	ISSUE: 747619104 - QUANEX BUILDING PRODUCTS CORP						
1045297	05/10/24 S	550	34.588	9	19,014	14,902	4,112

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 910340108 - UNITED FIRE GROUP INC						
1045297	05/10/24 B	50	23.494	1	1,176-	1,176	
	ISSUE: 927107409 - VILLAGE SUPER MKT INC CL A						
1045297	05/10/24 S	605	29.885	10	18,070	13,698	4,372
	ISSUE: 387328107 - GRANITE CONSTRUCTION INCORPORATED						
1045297	05/13/24 S	100	62.725	2	6,271	4,112	2,159
	ISSUE: 482738101 - KVH INDUSTRIES INC						
1045297	05/13/24 S	455	5.011	8	2,272	2,412	-139
	ISSUE: 910340108 - UNITED FIRE GROUP INC						
1045297	05/13/24 B	55	23.698	1	1,304-	1,304	
	ISSUE: 92242T101 - V2X, INC						
1045297	05/13/24 B	200	47.554	3	9,514-	9,514	
	ISSUE: 927107409 - VILLAGE SUPER MKT INC CL A						
1045297	05/13/24 S	845	29.965	15	25,306	19,132	6,174
	ISSUE: G72800108 - PROTHENA CORP PLC						
1045297	05/14/24 B	150	21.397	3	3,212-	3,212	
	ISSUE: G97822103 - PERRIGO CO PLC						
1045297	05/14/24 B	150	30.395	3	4,562-	4,562	
	ISSUE: 92242T101 - V2X, INC						
1045297	05/15/24 B	75	46.526	1	3,491-	3,491	
	ISSUE: 92242T101 - V2X, INC						
1045297	05/16/24 B	75	46.645	1	3,500-	3,500	
	ISSUE: 20369C106 - COMMUNITY HEALTHCARE TRUST INC REIT						
1045297	05/17/24 B	100	24.236	2	2,425-	2,425	
	ISSUE: 92242T101 - V2X, INC						
1045297	05/17/24 B	130	46.416	2	6,036-	6,036	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 92242T101 - V2X, INC						
1045297	05/20/24 B	120	46.968	2	5,638-	5,638	
	ISSUE: 465741106 - ITRON INC COM						
1045297	05/21/24 S	50	106.948	1	5,346	3,154	2,192
	ISSUE: 83570H108 - SONOS INC						
1045297	05/21/24 B	465	16.552	8	7,705-	7,705	
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045297	05/22/24 S	25	228.556	1	5,713	3,475	2,239
	ISSUE: 381013101 - GOLDEN ENTERTAINMENT INC						
1045297	05/24/24 B	150	28.682	3	4,305-	4,305	
	ISSUE: 457030104 - INGLES MARKETS INC CL A						
1045297	05/24/24 B	50	72.629	1	3,632-	3,632	
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045297	05/24/24 S	25	234.303	1	5,857	3,475	2,382
	ISSUE: 898349204 - TRUSTCO BANK CORP NY						
1045297	05/24/24 B	80	27.994	1	2,241-	2,241	
	ISSUE: 92242T101 - V2X, INC						
1045297	05/24/24 B	80	45.496	1	3,641-	3,641	
	ISSUE: G97822103 - PERRIGO CO PLC						
1045297	05/28/24 B	450	27.618	8	12,436-	12,436	
	ISSUE: 320817109 - FIRST MERCHANTS CORPORATION COM						
1045297	05/28/24 B	200	33.030	3	6,609-	6,609	
	ISSUE: 457030104 - INGLES MARKETS INC CL A						
1045297	05/28/24 B	50	72.616	1	3,632-	3,632	
	ISSUE: 898349204 - TRUSTCO BANK CORP NY						
1045297	05/28/24 B	70	28.196	1	1,975-	1,975	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 92242T101 - V2X, INC						
1045297	05/28/24 B	70	46.483	1	3,255-	3,255	
	ISSUE: G72800108 - PROTHENA CORP PLC						
1045297	05/29/24 B	150	19.792	3	2,971-	2,971	
	ISSUE: 002896207 - ABERCROMBIE & FITCH CO CL A						
1045297	05/29/24 S	225	178.450	5	40,146	12,101	28,045
	ISSUE: 20369C106 - COMMUNITY HEALTHCARE TRUST INC REIT						
1045297	05/29/24 B	350	22.119	6	7,747-	7,747	
	ISSUE: 457030104 - INGLES MARKETS INC CL A						
1045297	05/29/24 B	100	71.815	2	7,183-	7,183	
	ISSUE: 92242T101 - V2X, INC						
1045297	05/29/24 B	150	45.410	3	6,814-	6,814	
	ISSUE: G97822103 - PERRIGO CO PLC						
1045297	05/30/24 B	155	27.840	3	4,318-	4,318	
	ISSUE: 19247G107 - COHERENT CORP						
1045297	06/03/24 S	50	69.148	1	3,456	1,882	1,575
	ISSUE: 92242T101 - V2X, INC						
1045297	06/03/24 B	135	47.483	2	6,413-	6,413	
	ISSUE: 92242T101 - V2X, INC						
1045297	06/04/24 B	40	46.722	1	1,870-	1,870	
	ISSUE: 92839U206 - VISTEON CORP						
1045297	06/04/24 B	50	109.030	1	5,452-	5,452	
	ISSUE: 04911A107 - ATLANTIC UNION BANKSHARES CORP						
1045297	06/05/24 B	250	31.650	4	7,917-	7,917	
	ISSUE: 094235108 - BLOOMIN' BRANDS						
1045297	06/05/24 B	400	20.304	7	8,128-	8,128	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 199333105 - COLUMBUS MCKINNON CORP						
1045297	06/05/24 B	150	37.236	3	5,588-	5,588	
	ISSUE: 800363103 - SANDY SPRING BANCORP INC						
1045297	06/05/24 B	150	22.562	3	3,387-	3,387	
	ISSUE: 92242T101 - V2X, INC						
1045297	06/05/24 B	25	47.381	0	1,185-	1,185	
	ISSUE: 04911A107 - ATLANTIC UNION BANKSHARES CORP						
1045297	06/06/24 B	200	31.759	3	6,355-	6,355	
	ISSUE: 668074305 - NORTHWESTERN ENERGY GROUP, INC						
1045297	06/06/24 B	145	51.042	2	7,404-	7,404	
	ISSUE: 199333105 - COLUMBUS MCKINNON CORP						
1045297	06/07/24 B	200	36.508	3	7,305-	7,305	
	ISSUE: 423452101 - HELMERICH & PAYNE INC COM						
1045297	06/07/24 B	300	34.990	5	10,502-	10,502	
	ISSUE: 591520200 - METHODE ELECTRONICS INC						
1045297	06/10/24 S	800	8.941	14	7,139	24,691	-17,552
	ISSUE: 465741106 - ITRON INC COM						
1045297	06/11/24 S	50	105.514	1	5,275	3,154	2,121
	ISSUE: 668074305 - NORTHWESTERN ENERGY GROUP, INC						
1045297	06/11/24 B	100	50.324	2	5,034-	5,034	
	ISSUE: 92839U206 - VISTEON CORP						
1045297	06/11/24 B	200	104.047	3	20,813-	20,813	
	ISSUE: 04911A107 - ATLANTIC UNION BANKSHARES CORP						
1045297	06/12/24 B	150	32.059	3	4,811-	4,811	
	ISSUE: 199908104 - COMFORT SYSTEMS USA INCORPORATED						
1045297	06/12/24 S	25	321.371	1	8,034	4,614	3,419

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 397624107 - GREIF INC COMMON CL A						
1045297	06/12/24 B	150	62.400	3	9,363-	9,363	
	ISSUE: 898349204 - TRUSTCO BANK CORP NY						
1045297	06/12/24 B	150	27.532	3	4,132-	4,132	
	ISSUE: 92242T101 - V2X, INC						
1045297	06/12/24 B	150	46.767	3	7,018-	7,018	
	ISSUE: 457985208 - INTEGRA LIFESCIENCES HOLDING						
1045297	06/13/24 B	200	28.904	3	5,784-	5,784	
	ISSUE: 747619104 - QUANEX BUILDING PRODUCTS CORP						
1045297	06/13/24 B	200	29.169	3	5,837-	5,837	
	ISSUE: 92839U206 - VISTEON CORP						
1045297	06/13/24 B	50	106.415	1	5,322-	5,322	
	ISSUE: 92242T101 - V2X, INC						
1045297	06/14/24 B	120	45.300	2	5,438-	5,438	
	ISSUE: 92242T101 - V2X, INC						
1045297	06/17/24 B	30	45.176	1	1,356-	1,356	
	ISSUE: 902788108 - UMB FINANCIAL CORP						
1045297	06/18/24 B	305	80.843	5	24,662-	24,662	
	ISSUE: 909907107 - UNITED BANKSHARES INC						
1045297	06/18/24 B	170	31.753	3	5,401-	5,401	
	ISSUE: 92839U206 - VISTEON CORP						
1045297	06/18/24 B	50	104.914	1	5,247-	5,247	
	ISSUE: 902788108 - UMB FINANCIAL CORP						
1045297	06/20/24 B	180	80.655	3	14,521-	14,521	
	ISSUE: 397624107 - GREIF INC COMMON CL A						
1045297	06/21/24 B	100	61.592	2	6,161-	6,161	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 902788108 - UMB FINANCIAL CORP						
1045297	06/21/24 B	100	79.957	2	7,997-	7,997	
	ISSUE: M5425M103 - INMODE LTD						
1045297	06/24/24 B	150	18.055	3	2,711-	2,711	
	ISSUE: 48242W106 - KBR INC						
1045297	06/24/24 S	50	64.665	1	3,232	3,076	156
	ISSUE: G3223R108 - EVEREST GROUP, LTD.						
1045297	06/25/24 S	25	379.514	1	9,487	8,965	522
	ISSUE: 201723103 - COMMERCIAL METALS COMPANY						
1045297	06/25/24 S	100	54.202	2	5,418	5,629	-211
	ISSUE: 24665A103 - DELEK US HOLDINGS INC						
1045297	06/25/24 B	100	24.154	2	2,417-	2,417	
	ISSUE: 404251100 - HNI CORPORATION						
1045297	06/25/24 S	150	44.277	3	6,639	4,967	1,672
	ISSUE: 447011107 - HUNTSMAN CORPORATION						
1045297	06/25/24 B	200	22.900	3	4,583-	4,583	
	ISSUE: 55826T102 - SPHERE ENTERTAINMENT CO CL A						
1045297	06/25/24 B	150	33.010	3	4,954-	4,954	
	ISSUE: 724078100 - PIPER SANDLER COMPANIES						
1045297	06/25/24 S	75	214.890	2	16,115	11,174	4,942
	ISSUE: 761624105 - REX AMERICAN RESOURCES CORPORATION						
1045297	06/25/24 B	150	44.626	3	6,696-	6,696	
	ISSUE: 00191U102 - ASGN INCORPORATED						
1045297	06/27/24 B	550	87.547	9	48,160-	48,160	
	ISSUE: 457030104 - INGLES MARKETS INC CL A						
1045297	06/27/24 B	90	67.810	2	6,104-	6,104	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 624756102 - MUELLER INDS INC COM						
1045297	06/27/24 S	200	56.431	4	11,283	7,716	3,567
	ISSUE: 816300107 - SELECTIVE INS GROUP INC						
1045297	06/27/24 S	100	92.605	2	9,259	9,921	-662
	ISSUE: 902788108 - UMB FINANCIAL CORP						
1045297	06/27/24 B	200	81.728	3	16,349-	16,349	
	ISSUE: 04911A107 - ATLANTIC UNION BANKSHARES CORP						
1045297	06/28/24 B	300	32.868	5	9,866-	9,866	
	ISSUE: 902788108 - UMB FINANCIAL CORP						
1045297	06/28/24 B	85	83.158	1	7,070-	7,070	
	ISSUE: 902788108 - UMB FINANCIAL CORP						
1045297	07/01/24 B	215	83.627	4	17,984-	17,984	
	ISSUE: G7997W102 - SEADRILL LTD						
1045297	07/08/24 B	150	50.988	3	7,651-	7,651	
	ISSUE: 03784Y200 - APPLE HOSPITALITY REIT INC REIT						
1045297	07/08/24 B	150	14.154	3	2,126-	2,126	
	ISSUE: 084680107 - BERKSHIRE HILLS BANCORP INC						
1045297	07/08/24 B	300	22.335	5	6,706-	6,706	
	ISSUE: 219798105 - QUIDELORTHO CORP						
1045297	07/08/24 B	600	30.891	10	18,545-	18,545	
	ISSUE: 27627N105 - EASTERN BANKSHARES INC						
1045297	07/08/24 B	900	13.778	15	12,416-	12,416	
	ISSUE: 457985208 - INTEGRA LIFESCIENCES HOLDING						
1045297	07/08/24 B	755	28.789	13	21,749-	21,749	
	ISSUE: 938824109 - WAFD, INC						
1045297	07/08/24 B	550	28.071	9	15,448-	15,448	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 938824109 - WAFD, INC						
1045297	07/09/24 B	150	28.374	3	4,259-	4,259	
	ISSUE: 27627N105 - EASTERN BANKSHARES INC						
1045297	07/10/24 B	890	14.380	15	12,813-	12,813	
	ISSUE: 27627N105 - EASTERN BANKSHARES INC						
1045297	07/11/24 B	1,305	14.873	22	19,431-	19,431	
	ISSUE: 45781M101 - INNOVIVA INC						
1045297	07/17/24 S	150	17.354	3	2,600	1,922	679
	ISSUE: 86183P102 - STONERIDGE INC						
1045297	07/17/24 S	200	17.047	3	3,406	3,869	-463
	ISSUE: 48242W106 - KBR INC						
1045297	07/19/24 S	50	67.567	1	3,377	3,076	301
	ISSUE: 816300107 - SELECTIVE INS GROUP INC						
1045297	07/19/24 S	20	85.637	0	1,712	1,984	-272
	ISSUE: 387328107 - GRANITE CONSTRUCTION INCORPORATED						
1045297	07/23/24 S	100	67.726	2	6,771	4,112	2,659
	ISSUE: 82706C108 - SILICON MOTION TECHNOLOGY ADR						
1045297	07/24/24 B	50	74.396	1	3,721-	3,721	
	ISSUE: 902788108 - UMB FINANCIAL CORP						
1045297	07/25/24 B	150	98.438	3	14,768-	14,768	
	ISSUE: 902788108 - UMB FINANCIAL CORP						
1045297	07/26/24 B	250	99.052	4	24,767-	24,767	
	ISSUE: 600551204 - MILLER INDUSTRIES INC/TENN						
1045297	07/30/24 S	100	68.360	2	6,834	3,993	2,841
	ISSUE: M84116108 - SILICOM LTD						
1045297	07/31/24 S	275	13.015	5	3,574	7,002	-3,428

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 50216C108 - LSI INDUSTRIES INC						
1045297	07/31/24 S	400	17.125	7	6,843	6,279	564
	ISSUE: 57637H103 - MASTERCRAFT BOAT HOLDINGS INC						
1045297	07/31/24 S	200	21.729	4	4,342	4,204	138
	ISSUE: G65431127 - NOBLE CORP PLC CL A						
1045297	08/01/24 B	800	44.858	14	35,900-	35,900	
	ISSUE: M84116108 - SILICOM LTD						
1045297	08/01/24 S	500	12.726	9	6,355	12,731	-6,376
	ISSUE: 482738101 - KVH INDUSTRIES INC						
1045297	08/01/24 S	575	4.435	8	2,542	3,036	-494
	ISSUE: M84116108 - SILICOM LTD						
1045297	08/02/24 S	695	12.078	12	8,382	17,696	-9,314
	ISSUE: 44925C103 - ICF INTERNATIONAL INC						
1045297	08/02/24 S	350	158.039	7	55,306	47,221	8,085
	ISSUE: 482738101 - KVH INDUSTRIES INC						
1045297	08/02/24 S	525	4.479	7	2,344	2,772	-428
	ISSUE: 902788108 - UMB FINANCIAL CORP						
1045297	08/02/24 B	100	93.389	2	9,341-	9,341	
	ISSUE: M84116108 - SILICOM LTD						
1045297	08/05/24 S	955	11.598	17	11,060	24,316	-13,256
	ISSUE: 44925C103 - ICF INTERNATIONAL INC						
1045297	08/05/24 S	50	152.279	1	7,613	6,746	867
	ISSUE: 482738101 - KVH INDUSTRIES INC						
1045297	08/05/24 S	205	4.512	3	922	1,082	-160
	ISSUE: 668074305 - NORTHWESTERN ENERGY GROUP, INC						
1045297	08/05/24 B	50	51.700	1	2,586-	2,586	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: M84116108 - SILICOM LTD						
1045297	08/06/24 S	250	11.767	4	2,937	6,365	-3,428
	ISSUE: 482738101 - KVH INDUSTRIES INC						
1045297	08/06/24 S	245	4.563	3	1,114	1,294	-179
	ISSUE: 902788108 - UMB FINANCIAL CORP						
1045297	08/06/24 B	90	91.681	2	8,253-	8,253	
	ISSUE: 20369C106 - COMMUNITY HEALTHCARE TRUST INC REIT						
1045297	08/07/24 B	300	19.165	5	5,755-	5,755	
	ISSUE: 86333M108 - STRIDE INC						
1045297	08/07/24 S	50	79.483	1	3,973	2,125	1,849
	ISSUE: 501242101 - KULICKE & SOFFA INDUSTRIES INC						
1045297	08/08/24 B	150	39.799	3	5,972-	5,972	
	ISSUE: 55306N104 - MKS INSTRUMENTS INC						
1045297	08/09/24 B	50	107.279	1	5,365-	5,365	
	ISSUE: 68554V108 - ORASURE TECHNOLOGIES INC						
1045297	08/09/24 B	550	4.229	8	2,334-	2,334	
	ISSUE: 902788108 - UMB FINANCIAL CORP						
1045297	08/09/24 B	50	93.607	1	4,681-	4,681	
	ISSUE: 20369C106 - COMMUNITY HEALTHCARE TRUST INC REIT						
1045297	08/12/24 B	55	18.151	1	999-	999	
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045297	08/13/24 S	25	195.300	1	4,882	3,475	1,407
	ISSUE: 902788108 - UMB FINANCIAL CORP						
1045297	08/13/24 B	50	93.517	1	4,677-	4,677	
	ISSUE: 55826T102 - SPHERE ENTERTAINMENT CO CL A						
1045297	08/14/24 S	250	45.004	5	11,246	8,808	2,438

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045297	08/15/24 S	25	208.818	1	5,220	3,475	1,745
	ISSUE: 876030107 - TAPESTRY INC						
1045297	08/15/24 B	900	40.467	15	36,436-	36,436	
	ISSUE: 002896207 - ABERCROMBIE & FITCH CO CL A						
1045297	08/16/24 S	75	165.952	2	12,445	4,034	8,411
	ISSUE: 05577W200 - BRP INC						
1045297	08/20/24 B	1,100	68.936	19	75,849-	75,849	
	ISSUE: 902788108 - UMB FINANCIAL CORP						
1045297	08/20/24 B	50	97.087	1	4,855-	4,855	
	ISSUE: 902788108 - UMB FINANCIAL CORP						
1045297	08/21/24 B	50	96.874	1	4,845-	4,845	
	ISSUE: 423452101 - HELMERICH & PAYNE INC COM						
1045297	08/23/24 B	150	33.685	3	5,055-	5,055	
	ISSUE: 404251100 - HNI CORPORATION						
1045297	08/29/24 S	100	53.389	2	5,337	3,311	2,026
	SUB-TOTAL			**1,573**	**3,981,458**	**3,732,657**	**248,818**
	GRAND TOTAL			**11,990**	**20,067,877**	**18,785,587**	**1,282,356**

continued

REPORTABLE TRANSACTIONS WORKSHEET

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

ISSUE: 97181C514 - WILMINGTON US TREASURY MMKT CL SLCT

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045297	09/05/23 B	1,670	1.000	0	1,670-	1,670	
1045297	09/08/23 B	1,754	1.000	0	1,754-	1,754	
1045297	09/11/23 B	51,288	1.000	0	51,288-	51,288	
1045297	09/14/23 B	13,544	1.000	0	13,544-	13,544	
1045297	09/14/23 B	180	1.000	0	180-	180	
1045297	09/15/23 B	13,631	1.000	0	13,631-	13,631	
1045297	09/19/23 B	1,533	1.000	0	1,533-	1,533	
1045297	09/20/23 B	6,699	1.000	0	6,699-	6,699	
1045297	09/25/23 B	54,155	1.000	0	54,155-	54,155	
1045297	09/27/23 B	9,159	1.000	0	9,159-	9,159	
1045297	09/29/23 B	10,925	1.000	0	10,925-	10,925	
1045297	09/29/23 B	1,050	1.000	0	1,050-	1,050	
1045297	10/02/23 B	6,362	1.000	0	6,362-	6,362	
1045297	10/05/23 B	16,071	1.000	0	16,071-	16,071	
1045297	10/06/23 B	60,196	1.000	0	60,196-	60,196	
1045297	10/12/23 B	860	1.000	0	860-	860	
1045297	10/13/23 B	7,335	1.000	0	7,335-	7,335	
1045297	10/16/23 B	12,552	1.000	0	12,552-	12,552	
1045297	10/20/23 B	3,526	1.000	0	3,526-	3,526	
1045297	10/23/23 B	7,192	1.000	0	7,192-	7,192	
1045297	10/24/23 B	3,088	1.000	0	3,088-	3,088	
1045297	10/26/23 B	1,775	1.000	0	1,775-	1,775	
1045297	10/27/23 B	14,006	1.000	0	14,006-	14,006	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045297	10/30/23 B	51,758	1.000	0	51,758-	51,758	
1045297	10/31/23 B	40,233	1.000	0	40,233-	40,233	
1045297	11/01/23 B	55,311	1.000	0	55,311-	55,311	
1045297	11/02/23 B	14,091	1.000	0	14,091-	14,091	
1045297	11/02/23 B	4,843	1.000	0	4,843-	4,843	
1045297	11/03/23 B	754	1.000	0	754-	754	
1045297	11/06/23 B	27,674	1.000	0	27,674-	27,674	
1045297	11/07/23 B	131,370	1.000	0	131,370-	131,370	
1045297	11/08/23 B	420	1.000	0	420-	420	
1045297	11/09/23 B	59,616	1.000	0	59,616-	59,616	
1045297	11/10/23 B	46,098	1.000	0	46,098-	46,098	
1045297	11/13/23 B	17,165	1.000	0	17,165-	17,165	
1045297	11/14/23 B	72,434	1.000	0	72,434-	72,434	
1045297	11/15/23 B	228,044	1.000	0	228,044-	228,044	
1045297	11/17/23 B	2,204	1.000	0	2,204-	2,204	
1045297	11/20/23 B	3,010	1.000	0	3,010-	3,010	
1045297	11/21/23 B	2,615	1.000	0	2,615-	2,615	
1045297	11/22/23 B	2,195	1.000	0	2,195-	2,195	
1045297	11/24/23 B	9,716	1.000	0	9,716-	9,716	
1045297	11/27/23 B	5,409	1.000	0	5,409-	5,409	
1045297	11/27/23 B	475	1.000	0	475-	475	
1045297	11/29/23 B	912	1.000	0	912-	912	
1045297	11/30/23 B	8,230	1.000	0	8,230-	8,230	
1045297	11/30/23 B	1,095	1.000	0	1,095-	1,095	
1045297	12/05/23 B	25,412	1.000	0	25,412-	25,412	
1045297	12/06/23 B	698	1.000	0	698-	698	
1045297	12/11/23 B	1,493	1.000	0	1,493-	1,493	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045297	12/12/23 B	3,774	1.000	0	3,774-	3,774	
1045297	12/14/23 B	1,428	1.000	0	1,428-	1,428	
1045297	12/14/23 B	440	1.000	0	440-	440	
1045297	12/15/23 B	849	1.000	0	849-	849	
1045297	12/18/23 B	8,037	1.000	0	8,037-	8,037	
1045297	12/19/23 B	4,738	1.000	0	4,738-	4,738	
1045297	12/20/23 B	7,691	1.000	0	7,691-	7,691	
1045297	12/29/23 B	21,492	1.000	0	21,492-	21,492	
1045297	01/02/24 B	10,989	1.000	0	10,989-	10,989	
1045297	01/04/24 B	23,022	1.000	0	23,022-	23,022	
1045297	01/05/24 B	34,318	1.000	0	34,318-	34,318	
1045297	01/08/24 B	22,352	1.000	0	22,352-	22,352	
1045297	01/10/24 B	36,519	1.000	0	36,519-	36,519	
1045297	01/12/24 B	4,172	1.000	0	4,172-	4,172	
1045297	01/16/24 B	26,213	1.000	0	26,213-	26,213	
1045297	01/18/24 B	25,049	1.000	0	25,049-	25,049	
1045297	01/19/24 B	23,320	1.000	0	23,320-	23,320	
1045297	01/24/24 B	7,124	1.000	0	7,124-	7,124	
1045297	01/25/24 B	1,775	1.000	0	1,775-	1,775	
1045297	01/31/24 B	44	1.000	0	44-	44	
1045297	02/01/24 B	24,213	1.000	0	24,213-	24,213	
1045297	02/12/24 B	1,463	1.000	0	1,463-	1,463	
1045297	02/15/24 B	17,809	1.000	0	17,809-	17,809	
1045297	02/15/24 B	3,125	1.000	0	3,125-	3,125	
1045297	02/20/24 B	3,177	1.000	0	3,177-	3,177	
1045297	02/21/24 B	11,892	1.000	0	11,892-	11,892	
1045297	02/23/24 B	7,037	1.000	0	7,037-	7,037	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045297	02/26/24 B	17,347	1.000	0	17,347-	17,347	
1045297	02/26/24 B	2,310	1.000	0	2,310-	2,310	
1045297	02/27/24 B	23,832	1.000	0	23,832-	23,832	
1045297	02/28/24 B	95,948	1.000	0	95,948-	95,948	
1045297	03/01/24 B	1,617	1.000	0	1,617-	1,617	
1045297	03/06/24 B	62,073	1.000	0	62,073-	62,073	
1045297	03/07/24 B	3	1.000	0	3-	3	
1045297	03/08/24 B	9,009	1.000	0	9,009-	9,009	
1045297	03/14/24 B	66,634	1.000	0	66,634-	66,634	
1045297	03/15/24 B	550	1.000	0	550-	550	
1045297	03/18/24 B	12,885	1.000	0	12,885-	12,885	
1045297	03/20/24 B	18,564	1.000	0	18,564-	18,564	
1045297	03/21/24 B	42,206	1.000	0	42,206-	42,206	
1045297	03/21/24 B	1,280	1.000	0	1,280-	1,280	
1045297	03/22/24 B	91,440	1.000	0	91,440-	91,440	
1045297	03/27/24 B	1,050	1.000	0	1,050-	1,050	
1045297	03/28/24 B	173,908	1.000	0	173,908-	173,908	
1045297	04/01/24 B	4,276	1.000	0	4,276-	4,276	
1045297	04/03/24 B	15,074	1.000	0	15,074-	15,074	
1045297	04/08/24 B	32,490	1.000	0	32,490-	32,490	
1045297	04/09/24 B	400	1.000	0	400-	400	
1045297	04/12/24 B	42,248	1.000	0	42,248-	42,248	
1045297	04/15/24 B	9,029	1.000	0	9,029-	9,029	
1045297	04/17/24 B	21,728	1.000	0	21,728-	21,728	
1045297	04/18/24 B	2,045	1.000	0	2,045-	2,045	
1045297	04/23/24 B	242	1.000	0	242-	242	
1045297	04/24/24 B	3,288	1.000	0	3,288-	3,288	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045297	04/25/24 B	1,813	1.000	0	1,813-	1,813	
1045297	04/26/24 B	3,200	1.000	0	3,200-	3,200	
1045297	04/29/24 B	7,769	1.000	0	7,769-	7,769	
1045297	04/30/24 B	394	1.000	0	394-	394	
1045297	05/01/24 B	2,855	1.000	0	2,855-	2,855	
1045297	05/02/24 B	325	1.000	0	325-	325	
1045297	05/06/24 B	24,499	1.000	0	24,499-	24,499	
1045297	05/06/24 B	186	1.000	0	186-	186	
1045297	05/07/24 B	3,409	1.000	0	3,409-	3,409	
1045297	05/09/24 B	24,052	1.000	0	24,052-	24,052	
1045297	05/13/24 B	69	1.000	0	69-	69	
1045297	05/14/24 B	369,937	1.000	0	369,937-	369,937	
1045297	05/15/24 B	31,620	1.000	0	31,620-	31,620	
1045297	05/17/24 B	3,583	1.000	0	3,583-	3,583	
1045297	05/17/24 B	279,300	1.000	0	279,300-	279,300	
1045297	05/23/24 B	2,090	1.000	0	2,090-	2,090	
1045297	05/24/24 B	5,778	1.000	0	5,778-	5,778	
1045297	05/28/24 B	391	1.000	0	391-	391	
1045297	05/28/24 B	2,400	1.000	0	2,400-	2,400	
1045297	05/30/24 B	15,430	1.000	0	15,430-	15,430	
1045297	05/31/24 B	17,127	1.000	0	17,127-	17,127	
1045297	06/03/24 B	7,685	1.000	0	7,685-	7,685	
1045297	06/11/24 B	7,139	1.000	0	7,139-	7,139	
1045297	06/18/24 B	1,493	1.000	0	1,493-	1,493	
1045297	06/26/24 B	6,791	1.000	0	6,791-	6,791	
1045297	06/27/24 B	1,280	1.000	0	1,280-	1,280	
1045297	07/10/24 B	122,265	1.000	0	122,265-	122,265	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045297	07/15/24 B	98,278	1.000	0	98,278-	98,278	
1045297	07/16/24 B	2,563,013	1.000	0	2,563,013-*	2,563,013	
1045297	07/16/24 B	1,425	1.000	0	1,425-	1,425	
1045297	07/17/24 B	1,362,578	1.000	0	1,362,578-	1,362,578	
1045297	07/18/24 B	3,447,866	1.000	0	3,447,866-*	3,447,866	
1045297	07/19/24 B	64,907	1.000	0	64,907-	64,907	
1045297	07/22/24 B	9,809	1.000	0	9,809-	9,809	
1045297	07/23/24 B	39,165	1.000	0	39,165-	39,165	
1045297	07/24/24 B	86,648	1.000	0	86,648-	86,648	
1045297	07/25/24 B	1,450	1.000	0	1,450-	1,450	
1045297	07/30/24 B	356	1.000	0	356-	356	
1045297	08/01/24 B	48,313	1.000	0	48,313-	48,313	
1045297	08/05/24 B	51,201	1.000	0	51,201-	51,201	
1045297	08/06/24 B	30,807	1.000	0	30,807-	30,807	
1045297	08/08/24 B	859	1.000	0	859-	859	
1045297	08/15/24 B	14,236	1.000	0	14,236-	14,236	
1045297	08/19/24 B	15,067	1.000	0	15,067-	15,067	
1045297	08/22/24 B	2,090	1.000	0	2,090-	2,090	
1045297	08/23/24 B	18,786	1.000	0	18,786-	18,786	
1045297	08/23/24 B	625	1.000	0	625-	625	
1045297	08/30/24 B	19,933	1.000	0	19,933-	19,933	
		SUB-TOTAL OF BUYS # 152		**0**	**11,015,656**	**11,015,656**	
1045297	09/01/23 S	4,200	1.000	0	4,200	4,200	0
1045297	09/06/23 S	9,071	1.000	0	9,071	9,071	0
1045297	09/07/23 S	19,018	1.000	0	19,018	19,018	0
1045297	09/12/23 S	14,932	1.000	0	14,932	14,932	0
1045297	09/13/23 S	31,213	1.000	0	31,213	31,213	0

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045297	09/18/23 S	9,074	1.000	0	9,074	9,074	0
1045297	09/26/23 S	1,581	1.000	0	1,581	1,581	0
1045297	09/28/23 S	31,962	1.000	0	31,962	31,962	0
1045297	10/03/23 S	9,789	1.000	0	9,789	9,789	0
1045297	10/04/23 S	5,977	1.000	0	5,977	5,977	0
1045297	10/05/23 S	14,047	1.000	0	14,047	14,047	0
1045297	10/10/23 S	15,669	1.000	0	15,669	15,669	0
1045297	10/11/23 S	37,904	1.000	0	37,904	37,904	0
1045297	10/17/23 S	8,164	1.000	0	8,164	8,164	0
1045297	10/18/23 S	89,120	1.000	0	89,120	89,120	0
1045297	10/19/23 S	3,829	1.000	0	3,829	3,829	0
1045297	10/25/23 S	27,418	1.000	0	27,418	27,418	0
1045297	10/26/23 S	4,953	1.000	0	4,953	4,953	0
1045297	11/13/23 S	2,713	1.000	0	2,713	2,713	0
1045297	11/16/23 S	7,799	1.000	0	7,799	7,799	0
1045297	12/01/23 S	10,003	1.000	0	10,003	10,003	0
1045297	12/04/23 S	1,278	1.000	0	1,278	1,278	0
1045297	12/07/23 S	6,413	1.000	0	6,413	6,413	0
1045297	12/08/23 S	19,686	1.000	0	19,686	19,686	0
1045297	12/11/23 S	8,625	1.000	0	8,625	8,625	0
1045297	12/12/23 S	201,722	1.000	0	201,722	201,722	0
1045297	12/13/23 S	574	1.000	0	574	574	0
1045297	12/15/23 S	55,980	1.000	0	55,980	55,980	0
1045297	12/21/23 S	8,997	1.000	0	8,997	8,997	0
1045297	12/26/23 S	79,087	1.000	0	79,087	79,087	0
1045297	12/27/23 S	67,757	1.000	0	67,757	67,757	0
1045297	12/28/23 S	32,401	1.000	0	32,401	32,401	0

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045297	01/03/24 S	53,781	1.000	0	53,781	53,781	0
1045297	01/09/24 S	3,813	1.000	0	3,813	3,813	0
1045297	01/11/24 S	7,592	1.000	0	7,592	7,592	0
1045297	01/17/24 S	16,479	1.000	0	16,479	16,479	0
1045297	01/22/24 S	14,739	1.000	0	14,739	14,739	0
1045297	01/23/24 S	4,483	1.000	0	4,483	4,483	0
1045297	01/26/24 S	19,852	1.000	0	19,852	19,852	0
1045297	01/29/24 S	101,956	1.000	0	101,956	101,956	0
1045297	01/31/24 S	4,732	1.000	0	4,732	4,732	0
1045297	02/02/24 S	37,945	1.000	0	37,945	37,945	0
1045297	02/06/24 S	40,756	1.000	0	40,756	40,756	0
1045297	02/07/24 S	94,310	1.000	0	94,310	94,310	0
1045297	02/08/24 S	143,087	1.000	0	143,087	143,087	0
1045297	02/09/24 S	5,263	1.000	0	5,263	5,263	0
1045297	02/13/24 S	35,544	1.000	0	35,544	35,544	0
1045297	02/14/24 S	56,389	1.000	0	56,389	56,389	0
1045297	02/16/24 S	6,477	1.000	0	6,477	6,477	0
1045297	02/22/24 S	7,191	1.000	0	7,191	7,191	0
1045297	02/29/24 S	40,133	1.000	0	40,133	40,133	0
1045297	03/01/24 S	52,104	1.000	0	52,104	52,104	0
1045297	03/04/24 S	30,976	1.000	0	30,976	30,976	0
1045297	03/05/24 S	35,348	1.000	0	35,348	35,348	0
1045297	03/07/24 S	2,625	1.000	0	2,625	2,625	0
1045297	03/11/24 S	67,743	1.000	0	67,743	67,743	0
1045297	03/12/24 S	7,480	1.000	0	7,480	7,480	0
1045297	03/13/24 S	17,257	1.000	0	17,257	17,257	0
1045297	03/15/24 S	82	1.000	0	82	82	0

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045297	03/19/24 S	80,333	1.000	0	80,333	80,333	0
1045297	03/25/24 S	83,339	1.000	0	83,339	83,339	0
1045297	03/26/24 S	86,759	1.000	0	86,759	86,759	0
1045297	03/27/24 S	1,152	1.000	0	1,152	1,152	0
1045297	04/02/24 S	38,614	1.000	0	38,614	38,614	0
1045297	04/04/24 S	18,369	1.000	0	18,369	18,369	0
1045297	04/05/24 S	41,603	1.000	0	41,603	41,603	0
1045297	04/10/24 S	21,548	1.000	0	21,548	21,548	0
1045297	04/11/24 S	3,088	1.000	0	3,088	3,088	0
1045297	04/16/24 S	80,042	1.000	0	80,042	80,042	0
1045297	05/03/24 S	111,335	1.000	0	111,335	111,335	0
1045297	05/08/24 S	9,908	1.000	0	9,908	9,908	0
1045297	05/09/24 S	8,095	1.000	0	8,095	8,095	0
1045297	05/10/24 S	6,746	1.000	0	6,746	6,746	0
1045297	05/16/24 S	15,985	1.000	0	15,985	15,985	0
1045297	05/20/24 S	3,500	1.000	0	3,500	3,500	0
1045297	05/21/24 S	14,866	1.000	0	14,866	14,866	0
1045297	05/22/24 S	5,638	1.000	0	5,638	5,638	0
1045297	05/23/24 S	9,261	1.000	0	9,261	9,261	0
1045297	05/29/24 S	28,794	1.000	0	28,794	28,794	0
1045297	05/29/24 S	35,910	1.000	0	35,910	35,910	0
1045297	05/31/24 S	9,579	1.000	0	9,579	9,579	0
1045297	06/03/24 S	3,562	1.000	0	3,562	3,562	0
1045297	06/04/24 S	2,956	1.000	0	2,956	2,956	0
1045297	06/05/24 S	7,322	1.000	0	7,322	7,322	0
1045297	06/06/24 S	26,205	1.000	0	26,205	26,205	0
1045297	06/07/24 S	31,733	1.000	0	31,733	31,733	0

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045297	06/10/24 S	12,825	1.000	0	12,825	12,825	0
1045297	06/12/24 S	12,909	1.000	0	12,909	12,909	0
1045297	06/13/24 S	19,019	1.000	0	19,019	19,019	0
1045297	06/14/24 S	11,342	1.000	0	11,342	11,342	0
1045297	06/14/24 S	5,258	1.000	0	5,258	5,258	0
1045297	06/17/24 S	53,133	1.000	0	53,133	53,133	0
1045297	06/20/24 S	49,493	1.000	0	49,493	49,493	0
1045297	06/21/24 S	71,560	1.000	0	71,560	71,560	0
1045297	06/24/24 S	13,633	1.000	0	13,633	13,633	0
1045297	06/25/24 S	38,164	1.000	0	38,164	38,164	0
1045297	06/27/24 S	24,460	1.000	0	24,460	24,460	0
1045297	06/28/24 S	64,193	1.000	0	64,193	64,193	0
1045297	07/01/24 S	35,363	1.000	0	35,363	35,363	0
1045297	07/02/24 S	16,696	1.000	0	16,696	16,696	0
1045297	07/05/24 S	37,775	1.000	0	37,775	37,775	0
1045297	07/08/24 S	26,122	1.000	0	26,122	26,122	0
1045297	07/09/24 S	2,851	1.000	0	2,851	2,851	0
1045297	07/11/24 S	47,613	1.000	0	47,613	47,613	0
1045297	07/12/24 S	18,116	1.000	0	18,116	18,116	0
1045297	07/18/24 S	7,536,406	1.000	0	7,536,406 *	7,536,406	0
1045297	07/25/24 S	8,201	1.000	0	8,201	8,201	0
1045297	07/26/24 S	14,796	1.000	0	14,796	14,796	0
1045297	07/29/24 S	24,767	1.000	0	24,767	24,767	0
1045297	07/31/24 S	27,596	1.000	0	27,596	27,596	0
1045297	08/02/24 S	45,114	1.000	0	45,114	45,114	0
1045297	08/07/24 S	5,115	1.000	0	5,115	5,115	0
1045297	08/09/24 S	5,972	1.000	0	5,972	5,972	0

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045297	08/12/24 S	11,994	1.000	0	11,994	11,994	0
1045297	08/13/24 S	999	1.000	0	999	999	0
1045297	08/14/24 S	65,766	1.000	0	65,766	65,766	0
1045297	08/16/24 S	25,912	1.000	0	25,912	25,912	0
1045297	08/21/24 S	77,406	1.000	0	77,406	77,406	0
1045297	08/22/24 S	4,850	1.000	0	4,850	4,850	0
1045297	08/26/24 S	3,105	1.000	0	3,105	3,105	0
	SUB-TOTAL OF SALES # 120			**0**	**10,953,859**	**10,953,859**	**0**
	SUB-TOTAL			**0**	**21,969,515**	**21,969,515**	**0**
	GRAND TOTAL			**0**	**21,969,515**	**21,969,515**	**0**

continued

REPORTABLE TRANSACTIONS WORKSHEET

DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS

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

*** NO TRANSACTIONS QUALIFIED FOR THIS SECTION ***

REPORTABLE TRANSACTIONS WORKSHEET

DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
BEGINNING MARKET VALUE	22,230,457.71					
COMPARATIVE VALUE (5%)	1,111,522.89					

CATEGORY 1 - SINGLE TRANSACTION EXCEEDS 5% OF VALUE

***** NO TRANSACTIONS QUALIFIED FOR THIS SECTION *****

continued

REPORTABLE TRANSACTIONS WORKSHEET

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

BROKER: RBC CAPITAL MARKETS, LLC

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 72703H101 - PLANET FITNESS INC CL A						
1045295	09/15/23 S	110	51.388	2	5,650	6,688	-1,038
	ISSUE: 82489W107 - SHOALS TECHNOLOGIES GROUP INC CL A						
1045295	10/11/23 B	916	17.640	18	16,177-	16,177	
	ISSUE: 82489W107 - SHOALS TECHNOLOGIES GROUP INC CL A						
1045295	10/12/23 B	735	17.028	15	12,530-	12,530	
	ISSUE: 922280102 - VARONIS SYSTEMS INC						
1045295	11/01/23 B	925	33.587	19	31,086-	31,086	
	ISSUE: 20717M103 - CONFLUENT INC						
1045295	11/02/23 S	2,070	15.484	62	31,990	68,496	-36,506
	ISSUE: 49714P108 - KINSALE CAPITAL GROUP INC						
1045295	11/02/23 S	128	342.428	4	43,827	51,025	-7,198
	ISSUE: 98422X101 - XPONENTIAL FITNESS INC CL A						
1045295	11/15/23 S	499	14.002	10	6,977	10,808	-3,831
	ISSUE: 98422X101 - XPONENTIAL FITNESS INC CL A						
1045295	11/16/23 S	880	13.561	18	11,916	19,061	-7,144
	ISSUE: 30260D103 - FIGS INC CL A						
1045295	11/20/23 B	2,423	6.824	73	16,608-	16,608	
	ISSUE: 98422X101 - XPONENTIAL FITNESS INC CL A						
1045295	11/27/23 S	435	14.417	9	6,263	9,422	-3,159
	ISSUE: 98422X101 - XPONENTIAL FITNESS INC CL A						
1045295	11/29/23 S	58	14.050	1	814	1,256	-443

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 98422X101 - XPONENTIAL FITNESS INC CL A						
1045295	11/30/23 S	196	13.673	4	2,676	4,245	-1,569
	ISSUE: 04280A100 - ARROWHEAD PHARMACEUTICALS INC						
1045295	12/01/23 B	1,105	22.155	22	24,503-	24,503	
	ISSUE: 07831C103 - BELLRING BRANDS INC						
1045295	12/01/23 B	1,544	53.186	46	82,165-	82,165	
	ISSUE: 24823R105 - DENALI THERAPEUTICS INC						
1045295	12/01/23 B	19	18.627	0	354-	354	
	ISSUE: 302492103 - FLYWIRE CORP						
1045295	12/01/23 B	2,362	24.932	47	58,936-	58,936	
	ISSUE: 42226A107 - HEALTHEQUITY INC						
1045295	12/01/23 B	137	68.826	3	9,432-	9,432	
	ISSUE: 457669307 - INSMED INC						
1045295	12/01/23 B	33	25.847	1	854-	854	
	ISSUE: 45826J105 - INTELLIA THERAPEUTICS INC						
1045295	12/01/23 B	533	30.194	11	16,104-	16,104	
	ISSUE: 98422X101 - XPONENTIAL FITNESS INC CL A						
1045295	12/01/23 S	400	14.050	8	5,612	8,664	-3,052
	ISSUE: 07831C103 - BELLRING BRANDS INC						
1045295	12/04/23 B	506	54.082	15	27,381-	27,381	
	ISSUE: 302492103 - FLYWIRE CORP						
1045295	12/04/23 B	158	24.983	3	3,950-	3,950	
	ISSUE: 707569109 - PENN ENTERTAINMENT INC						
1045295	12/05/23 B	891	24.497	27	21,853-	21,853	
	ISSUE: 82900L102 - SIMPLY GOOD FOODS CO						
1045295	12/05/23 S	101	40.084	2	4,046	3,644	402

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 98422X101 - XPONENTIAL FITNESS INC CL A						
1045295	12/05/23 S	56	14.164	1	792	1,213	-421
	ISSUE: 82900L102 - SIMPLY GOOD FOODS CO						
1045295	12/06/23 S	90	40.252	2	3,621	3,247	374
	ISSUE: 98422X101 - XPONENTIAL FITNESS INC CL A						
1045295	12/06/23 S	34	14.025	1	476	736	-260
	ISSUE: 82900L102 - SIMPLY GOOD FOODS CO						
1045295	12/07/23 S	142	40.296	3	5,719	5,123	596
	ISSUE: 671044105 - OSI SYS INC						
1045295	12/13/23 B	164	126.290	3	20,715-	20,715	
	ISSUE: 927959106 - VIPER ENERGY, INC.						
1045295	12/13/23 S	1,578	30.191	32	47,610	47,577	33
	ISSUE: 57060D108 - MARKETAXESS HOLDINGS INC						
1045295	12/14/23 B	197	281.940	4	55,546-	55,546	
	ISSUE: 671044105 - OSI SYS INC						
1045295	12/14/23 B	15	130.874	0	1,963-	1,963	
	ISSUE: 707569109 - PENN ENTERTAINMENT INC						
1045295	12/14/23 B	1,891	26.355	38	49,875-	49,875	
	ISSUE: 927959106 - VIPER ENERGY, INC.						
1045295	12/14/23 S	12	30.650	0	368	362	6
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045295	12/21/23 B	156	151.345	3	23,613-	23,613	
	ISSUE: 40637H109 - HALOZYME THERAPEUTICS INC						
1045295	12/27/23 S	667	36.913	14	24,607	28,224	-3,617
	ISSUE: 40637H109 - HALOZYME THERAPEUTICS INC						
1045295	12/28/23 S	827	37.090	17	30,657	34,995	-4,338

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 40637H109 - HALOZYME THERAPEUTICS INC						
1045295	12/29/23 S	981	37.056	20	36,332	41,511	-5,179
	ISSUE: G01767105 - ALKERMES PLC						
1045295	01/02/24 B	812	28.600	16	23,240-	23,240	
	ISSUE: 46116X101 - INTRA-CELLULAR THERAPIES INC						
1045295	01/17/24 S	300	65.972	6	19,785	16,836	2,949
	ISSUE: 46116X101 - INTRA-CELLULAR THERAPIES INC						
1045295	01/18/24 S	627	65.169	13	40,848	35,188	5,661
	ISSUE: 002896207 - ABERCROMBIE & FITCH CO CL A						
1045295	01/19/24 B	231	97.320	5	22,485-	22,485	
	ISSUE: 30034T103 - EVERI HOLDINGS INC						
1045295	01/19/24 S	1,213	10.451	24	12,652	17,540	-4,888
	ISSUE: 74366E102 - PROTAGONIST THERAPEUTICS INC						
1045295	01/19/24 B	61	24.053	1	1,468-	1,468	
	ISSUE: 74366E102 - PROTAGONIST THERAPEUTICS INC						
1045295	01/22/24 B	91	24.982	2	2,275-	2,275	
	ISSUE: 74366E102 - PROTAGONIST THERAPEUTICS INC						
1045295	01/24/24 B	363	24.628	7	8,947-	8,947	
	ISSUE: 95082P105 - WESCO INTERNATIONAL INCORPORATED						
1045295	02/13/24 S	369	146.714	8	54,129	60,755	-6,625
	ISSUE: 707569109 - PENN ENTERTAINMENT INC						
1045295	02/15/24 B	1,446	20.069	29	29,048-	29,048	
	ISSUE: 192422103 - COGNEX CORP COM						
1045295	02/20/24 B	19	38.483	0	732-	732	
	ISSUE: 85209W109 - SPROUT SOCIAL INC CL A						
1045295	02/20/24 S	897	64.221	18	57,587	48,025	9,562

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 53115L104 - LIBERTY ENERGY INC						
1045295	02/21/24 S	303	21.130	6	6,396	4,833	1,563
	ISSUE: 53115L104 - LIBERTY ENERGY INC						
1045295	02/21/24 S	1,282	21.195	39	27,133	20,448	6,685
	ISSUE: 53115L104 - LIBERTY ENERGY INC						
1045295	02/23/24 S	1,489	20.760	45	30,867	23,750	7,117
	ISSUE: 750917106 - RAMBUS INC						
1045295	03/01/24 B	821	62.778	16	51,557-	51,557	
	ISSUE: 30260D103 - FIGS INC CL A						
1045295	03/26/24 B	54	4.788	1	260-	260	
	ISSUE: 30260D103 - FIGS INC CL A						
1045295	03/26/24 B	1,041	4.790	31	5,018-	5,018	
	ISSUE: 33768G107 - FIRSTCASH HOLDINGS INC						
1045295	04/29/24 S	64	115.378	1	7,383	5,762	1,621
	ISSUE: 78473E103 - SPX TECHNOLOGIES INC						
1045295	05/09/24 B	303	138.677	9	42,028-	42,028	
	ISSUE: 78473E103 - SPX TECHNOLOGIES INC						
1045295	05/10/24 B	610	139.912	18	85,365-	85,365	
	ISSUE: 01741R102 - ATI INC						
1045295	06/14/24 B	2,372	53.508	47	126,968-	126,968	
	ISSUE: 53115L104 - LIBERTY ENERGY INC						
1045295	06/17/24 B	3,612	20.615	72	74,534-	74,534	
	ISSUE: 282559103 - 89BIO INC						
1045295	06/25/24 S	246	8.112	5	1,991	4,181	-2,190
	ISSUE: 501147102 - KRYSTAL BIOTECH INC						
1045295	06/25/24 B	227	180.649	5	41,012-	41,012	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 282559103 - 89BIO INC						
1045295	06/27/24 S	1,813	7.267	55	13,121	30,814	-17,693
	ISSUE: 07831C103 - BELLRING BRANDS INC						
1045295	07/22/24 S	1,023	50.417	32	51,544	56,511	-4,967
	ISSUE: G3934V109 - GENIUS SPORTS LIMITED CL A						
1045295	07/24/24 B	3,865	6.700	116	26,011-	26,011	
	ISSUE: G3934V109 - GENIUS SPORTS LIMITED CL A						
1045295	07/24/24 B	177	6.697	4	1,189-	1,189	
	ISSUE: 53115L104 - LIBERTY ENERGY INC						
1045295	08/07/24 S	2,762	20.312	84	56,017	51,182	4,835
	ISSUE: 74346Y103 - PROS HOLDINGS INC						
1045295	08/07/24 S	1,131	19.773	23	22,340	40,508	-18,168
	ISSUE: 518415104 - LATTICE SEMICONDUCTOR CORP						
1045295	08/08/24 B	1,311	46.907	26	61,521-	61,521	
	ISSUE: 927959106 - VIPER ENERGY, INC.						
1045295	08/13/24 S	529	45.961	11	24,302	16,034	8,268
	ISSUE: 42226A107 - HEALTHEQUITY INC						
1045295	08/20/24 S	1,021	74.324	23	75,862	69,274	6,588
	SUB-TOTAL			**1,356**	**1,849,213**	**1,925,241**	**-76,028**
	BROKER: GOLDMAN SACHS & CO.						
	ISSUE: 00973Y108 - AKERO THERAPEUTICS INC						
1045295	10/02/23 B	826	49.768	17	41,125-	41,125	
	ISSUE: G01767105 - ALKERMES PLC						
1045295	10/10/23 S	20	28.703	0	574	584	-10

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 82489W107 - SHOALS TECHNOLOGIES GROUP INC CL A						
1045295	10/11/23 B	2,041	17.599	41	35,960-	35,960	
	ISSUE: 82489W107 - SHOALS TECHNOLOGIES GROUP INC CL A						
1045295	10/12/23 B	1,569	16.966	31	26,652-	26,652	
	ISSUE: 008073108 - AEROVIRONMENT INC						
1045295	10/16/23 B	171	115.962	3	19,833-	19,833	
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045295	10/17/23 B	153	128.296	3	19,632-	19,632	
	ISSUE: 80810D103 - SCHRODINGER INC						
1045295	10/19/23 B	234	22.663	5	5,308-	5,308	
	ISSUE: 553498106 - MSA SAFETY INC						
1045295	10/25/23 B	19	154.619	0	2,938-	2,938	
	ISSUE: 01438T106 - ALDEYRA THERAPEUTICS INC						
1045295	10/26/23 S	10,283	1.537	206	15,595	76,711	-61,116
	ISSUE: 750917106 - RAMBUS INC						
1045295	10/27/23 B	340	50.516	7	17,182-	17,182	
	ISSUE: 922280102 - VARONIS SYSTEMS INC						
1045295	11/01/23 B	487	33.493	10	16,321-	16,321	
	ISSUE: 922280102 - VARONIS SYSTEMS INC						
1045295	11/02/23 B	73	33.000	1	2,410-	2,410	
	ISSUE: 925815102 - VICOR CORP						
1045295	11/07/23 S	432	38.651	9	16,689	29,277	-12,588
	ISSUE: 925815102 - VICOR CORP						
1045295	11/08/23 S	175	38.062	4	6,657	11,860	-5,202
	ISSUE: 925815102 - VICOR CORP						
1045295	11/08/23 S	61	38.390	1	2,341	4,134	-1,793

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 099406100 - BOOT BARN HOLDINGS INC						
1045295	11/09/23 B	136	74.345	3	10,114-	10,114	
	ISSUE: 453204109 - IMPINJ INC						
1045295	11/09/23 B	447	68.728	9	30,730-	30,730	
	ISSUE: 82489T104 - SHOCKWAVE MEDICAL INC						
1045295	11/09/23 S	412	165.980	9	68,375	90,801	-22,426
	ISSUE: 925815102 - VICOR CORP						
1045295	11/09/23 S	24	36.755	0	882	1,626	-745
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045295	11/10/23 B	178	128.249	4	22,832-	22,832	
	ISSUE: 925815102 - VICOR CORP						
1045295	11/10/23 S	113	36.506	2	4,123	7,658	-3,535
	ISSUE: 925815102 - VICOR CORP						
1045295	11/13/23 S	251	36.013	5	9,034	17,010	-7,976
	ISSUE: G6700G107 - NVENT ELECTRIC PLC						
1045295	11/14/23 B	143	53.088	3	7,594-	7,594	
	ISSUE: 86614U100 - SUMMIT MATERIALS INC						
1045295	11/14/23 B	84	34.856	2	2,930-	2,930	
	ISSUE: 925815102 - VICOR CORP						
1045295	11/14/23 S	474	38.603	10	18,288	32,123	-13,835
	ISSUE: 925815102 - VICOR CORP						
1045295	11/14/23 S	250	38.758	5	9,685	16,943	-7,258
	ISSUE: 099406100 - BOOT BARN HOLDINGS INC						
1045295	11/15/23 B	154	74.862	3	11,532-	11,532	
	ISSUE: 30260D103 - FIGS INC CL A						
1045295	11/15/23 B	1,600	6.524	32	10,470-	10,470	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 30260D103 - FIGS INC CL A						
1045295	11/15/23 B	2,341	6.531	47	15,336-	15,336	
	ISSUE: 925815102 - VICOR CORP						
1045295	11/15/23 S	313	39.661	6	12,408	21,212	-8,804
	ISSUE: 30260D103 - FIGS INC CL A						
1045295	11/16/23 B	702	6.306	14	4,441-	4,441	
	ISSUE: 98422X101 - XPONENTIAL FITNESS INC CL A						
1045295	11/20/23 S	188	14.321	4	2,688	4,072	-1,384
	ISSUE: 98422X101 - XPONENTIAL FITNESS INC CL A						
1045295	11/21/23 S	41	14.104	1	577	888	-311
	ISSUE: 98422X101 - XPONENTIAL FITNESS INC CL A						
1045295	11/22/23 S	376	14.070	8	5,283	8,144	-2,862
	ISSUE: 98422X101 - XPONENTIAL FITNESS INC CL A						
1045295	11/27/23 S	393	14.411	8	5,656	8,512	-2,857
	ISSUE: 98422X101 - XPONENTIAL FITNESS INC CL A						
1045295	11/28/23 S	499	13.730	10	6,841	10,808	-3,967
	ISSUE: 98422X101 - XPONENTIAL FITNESS INC CL A						
1045295	11/29/23 S	30	14.051	1	421	650	-229
	ISSUE: 974155103 - WINGSTOP INC						
1045295	11/30/23 S	89	239.698	2	21,331	14,297	7,034
	ISSUE: 98422X101 - XPONENTIAL FITNESS INC CL A						
1045295	11/30/23 S	2	13.805	0	28	43	-16
	ISSUE: 09627Y109 - BLUEPRINT MEDICINES CORP						
1045295	12/01/23 B	400	71.453	8	28,589-	28,589	
	ISSUE: 24823R105 - DENALI THERAPEUTICS INC						
1045295	12/01/23 B	510	18.869	10	9,633-	9,633	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 40637H109 - HALOZYME THERAPEUTICS INC						
1045295	12/01/23 B	388	39.554	8	15,355-	15,355	
	ISSUE: 457669307 - INSMED INC						
1045295	12/01/23 B	502	26.278	10	13,202-	13,202	
	ISSUE: 98422X101 - XPONENTIAL FITNESS INC CL A						
1045295	12/01/23 S	448	14.189	9	6,347	9,704	-3,356
	ISSUE: 82900L102 - SIMPLY GOOD FOODS CO						
1045295	12/05/23 S	661	40.052	13	26,461	23,849	2,612
	ISSUE: 98422X101 - XPONENTIAL FITNESS INC CL A						
1045295	12/05/23 S	519	13.949	10	7,229	11,242	-4,013
	ISSUE: 82900L102 - SIMPLY GOOD FOODS CO						
1045295	12/06/23 S	569	40.150	12	22,834	20,530	2,304
	ISSUE: 98422X101 - XPONENTIAL FITNESS INC CL A						
1045295	12/06/23 S	415	13.713	8	5,683	8,989	-3,306
	ISSUE: 82900L102 - SIMPLY GOOD FOODS CO						
1045295	12/07/23 S	662	40.305	13	26,668	23,885	2,783
	ISSUE: 98422X101 - XPONENTIAL FITNESS INC CL A						
1045295	12/07/23 S	1,045	12.463	21	13,003	22,635	-9,632
	ISSUE: 82900L102 - SIMPLY GOOD FOODS CO						
1045295	12/08/23 S	295	39.772	6	11,727	10,644	1,083
	ISSUE: 98422X101 - XPONENTIAL FITNESS INC CL A						
1045295	12/08/23 S	444	10.765	9	4,771	9,617	-4,846
	ISSUE: 95082P105 - WESCO INTERNATIONAL INCORPORATED						
1045295	12/13/23 S	257	167.504	5	43,043	41,441	1,601
	ISSUE: 10806X102 - BRIDGEBIO PHARMA INC						
1045295	12/22/23 B	188	40.765	4	7,668-	7,668	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 40637H109 - HALOZYME THERAPEUTICS INC						
1045295	01/02/24 S	566	37.688	11	21,320	23,950	-2,631
	ISSUE: 671044105 - OSI SYS INC						
1045295	01/04/24 S	45	126.259	1	5,681	5,701	-21
	ISSUE: 257651109 - DONALDSON INC COM						
1045295	01/05/24 B	241	63.421	5	15,289-	15,289	
	ISSUE: 671044105 - OSI SYS INC						
1045295	01/05/24 S	134	124.109	3	16,628	16,977	-349
	ISSUE: 80810D103 - SCHRODINGER INC						
1045295	01/08/24 S	813	29.023	16	23,579	26,304	-2,725
	ISSUE: 05464T104 - AXSOME THERAPEUTICS INC						
1045295	01/09/24 B	642	89.388	13	57,400-	57,400	
	ISSUE: 05464T104 - AXSOME THERAPEUTICS INC						
1045295	01/10/24 B	602	89.606	12	53,955-	53,955	
	ISSUE: 45826J105 - INTELLIA THERAPEUTICS INC						
1045295	01/17/24 S	419	25.710	8	10,764	15,148	-4,383
	ISSUE: 45826J105 - INTELLIA THERAPEUTICS INC						
1045295	01/18/24 S	359	25.299	7	9,075	12,979	-3,903
	ISSUE: 83200N103 - SMARTSHEET INC CL A						
1045295	01/18/24 B	446	46.996	9	20,969-	20,969	
	ISSUE: 30034T103 - EVERI HOLDINGS INC						
1045295	01/19/24 S	149	10.500	3	1,562	2,155	-593
	ISSUE: 501270102 - KURA SUSHI USA INC CL A						
1045295	01/19/24 B	159	90.356	3	14,370-	14,370	
	ISSUE: 74366E102 - PROTAGONIST THERAPEUTICS INC						
1045295	01/19/24 B	650	24.637	13	16,027-	16,027	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 30034T103 - EVERI HOLDINGS INC						
1045295	01/22/24 S	142	10.617	3	1,505	2,053	-549
	ISSUE: 501270102 - KURA SUSHI USA INC CL A						
1045295	01/22/24 B	208	90.632	4	18,856-	18,856	
	ISSUE: 30034T103 - EVERI HOLDINGS INC						
1045295	01/23/24 S	243	10.852	5	2,632	3,514	-882
	ISSUE: 30034T103 - EVERI HOLDINGS INC						
1045295	01/23/24 S	909	10.766	18	9,768	13,144	-3,376
	ISSUE: 501270102 - KURA SUSHI USA INC CL A						
1045295	01/23/24 B	97	90.545	2	8,785-	8,785	
	ISSUE: 002896207 - ABERCROMBIE & FITCH CO CL A						
1045295	01/24/24 B	400	104.100	8	41,648-	41,648	
	ISSUE: 257651109 - DONALDSON INC COM						
1045295	01/24/24 B	500	64.352	10	32,186-	32,186	
	ISSUE: 501270102 - KURA SUSHI USA INC CL A						
1045295	01/24/24 B	132	90.834	3	11,993-	11,993	
	ISSUE: 501270102 - KURA SUSHI USA INC CL A						
1045295	01/25/24 B	42	91.951	1	3,863-	3,863	
	ISSUE: 10950A106 - BRIGHTSPRING HEALTH SERVICES INC						
1045295	01/26/24 B	3,647	13.000	0	47,411-	47,411	
	ISSUE: 501270102 - KURA SUSHI USA INC CL A						
1045295	01/26/24 B	349	91.479	7	31,933-	31,933	
	ISSUE: 501270102 - KURA SUSHI USA INC CL A						
1045295	01/29/24 B	271	91.796	5	24,882-	24,882	
	ISSUE: P73684113 - ONESPAWORLD HOLDINGS LTD						
1045295	01/31/24 B	109	13.638	2	1,489-	1,489	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: P73684113 - ONESPAWORLD HOLDINGS LTD						
1045295	02/01/24 B	648	13.935	13	9,043-	9,043	
	ISSUE: P73684113 - ONESPAWORLD HOLDINGS LTD						
1045295	02/01/24 B	137	14.025	3	1,924-	1,924	
	ISSUE: 257651109 - DONALDSON INC COM						
1045295	02/02/24 B	559	67.284	11	37,623-	37,623	
	ISSUE: 826919102 - SILICON LABORATORIES INC						
1045295	02/06/24 S	330	117.290	7	38,699	44,504	-5,805
	ISSUE: 07831C103 - BELLRING BRANDS INC						
1045295	02/09/24 B	388	59.637	8	23,147-	23,147	
	ISSUE: 501270102 - KURA SUSHI USA INC CL A						
1045295	02/09/24 B	172	101.653	3	17,488-	17,488	
	ISSUE: 86800U104 - SUPER MICRO COMPUTER INC						
1045295	02/09/24 S	153	735.278	4	112,494	42,087	70,406
	ISSUE: 090043100 - BILL HOLDINGS, INC.						
1045295	02/12/24 B	1,834	66.101	37	121,266-	121,266	
	ISSUE: 86800U104 - SUPER MICRO COMPUTER INC						
1045295	02/14/24 S	51	865.682	1	44,148	14,029	30,119
	ISSUE: 099406100 - BOOT BARN HOLDINGS INC						
1045295	02/20/24 S	841	89.478	17	75,234	74,898	335
	ISSUE: 85914M107 - STEPSTONE GROUP INC CL A						
1045295	02/20/24 B	490	35.353	10	17,333-	17,333	
	ISSUE: 85914M107 - STEPSTONE GROUP INC CL A						
1045295	02/21/24 B	366	35.041	7	12,832-	12,832	
	ISSUE: 85914M107 - STEPSTONE GROUP INC CL A						
1045295	02/22/24 B	310	35.695	6	11,072-	11,072	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 85914M107 - STEPSTONE GROUP INC CL A						
1045295	02/23/24 B	367	35.493	7	13,033-	13,033	
	ISSUE: 85914M107 - STEPSTONE GROUP INC CL A						
1045295	02/23/24 B	161	35.418	3	5,706-	5,706	
	ISSUE: 42704L104 - HERC HOLDINGS INC						
1045295	02/26/24 S	46	152.018	1	6,992	5,977	1,015
	ISSUE: 42704L104 - HERC HOLDINGS INC						
1045295	02/27/24 S	119	154.230	3	18,351	15,461	2,889
	ISSUE: 42704L104 - HERC HOLDINGS INC						
1045295	02/27/24 S	19	153.695	0	2,920	2,469	451
	ISSUE: 95082P105 - WESCO INTERNATIONAL INCORPORATED						
1045295	02/27/24 S	744	144.771	16	107,694	122,498	-14,804
	ISSUE: 42704L104 - HERC HOLDINGS INC						
1045295	02/28/24 S	97	154.244	2	14,960	12,603	2,357
	ISSUE: 95082P105 - WESCO INTERNATIONAL INCORPORATED						
1045295	02/28/24 S	284	145.676	6	41,366	46,760	-5,394
	ISSUE: 42704L104 - HERC HOLDINGS INC						
1045295	03/05/24 S	87	168.644	2	14,670	11,304	3,366
	ISSUE: 15118V207 - CELSIUS HOLDINGS INC						
1045295	03/06/24 S	295	87.414	6	25,781	19,277	6,504
	ISSUE: 26856L103 - ELF BEAUTY INC						
1045295	03/06/24 S	5	206.332	0	1,032	694	338
	ISSUE: 42704L104 - HERC HOLDINGS INC						
1045295	03/06/24 S	2	169.220	0	338	260	79
	ISSUE: 819047101 - SHAKE SHACK INC - CLASS A						
1045295	03/08/24 B	925	103.602	19	95,850-	95,850	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 819047101 - SHAKE SHACK INC - CLASS A						
1045295	03/08/24 B	56	103.674	1	5,807-	5,807	
	ISSUE: 72703H101 - PLANET FITNESS INC CL A						
1045295	03/11/24 S	963	63.841	20	61,460	58,550	2,909
	ISSUE: 670703107 - NUVALENT INC						
1045295	03/12/24 B	41	83.708	1	3,433-	3,433	
	ISSUE: 89377M109 - TRANSMEDICS GROUP INC						
1045295	03/12/24 B	907	84.426	18	76,593-	76,593	
	ISSUE: 819047101 - SHAKE SHACK INC - CLASS A						
1045295	03/13/24 B	729	103.277	15	75,303-	75,303	
	ISSUE: 89377M109 - TRANSMEDICS GROUP INC						
1045295	03/13/24 B	514	85.028	10	43,715-	43,715	
	ISSUE: 750491102 - RADNET INC						
1045295	03/20/24 B	91	46.303	2	4,215-	4,215	
	ISSUE: 254604101 - DISC MEDICINE INC						
1045295	03/26/24 S	145	60.001	3	8,697	9,693	-996
	ISSUE: 254604101 - DISC MEDICINE INC						
1045295	03/27/24 S	2	60.620	0	121	134	-13
	ISSUE: G31249108 - ESTABLISHMENT LABS HOLDINGS INC						
1045295	04/03/24 B	41	52.110	1	2,137-	2,137	
	ISSUE: G31249108 - ESTABLISHMENT LABS HOLDINGS INC						
1045295	04/04/24 B	124	52.892	2	6,561-	6,561	
	ISSUE: 739128106 - POWELL INDUSTRIES INC						
1045295	04/05/24 B	356	139.937	7	49,825-	49,825	
	ISSUE: 85914M107 - STEPSTONE GROUP INC CL A						
1045295	04/05/24 B	319	35.389	6	11,296-	11,296	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 85914M107 - STEPSTONE GROUP INC CL A						
1045295	04/08/24 B	319	36.232	6	11,564-	11,564	
	ISSUE: G6700G107 - NVENT ELECTRIC PLC						
1045295	04/09/24 S	1,508	75.310	31	113,536	85,107	28,429
	ISSUE: 15118V207 - CELSIUS HOLDINGS INC						
1045295	04/09/24 S	281	83.108	6	23,348	18,362	4,985
	ISSUE: 750491102 - RADNET INC						
1045295	04/16/24 B	231	47.842	5	11,056-	11,056	
	ISSUE: 750491102 - RADNET INC						
1045295	04/17/24 B	346	47.863	7	16,567-	16,567	
	ISSUE: 922280102 - VARONIS SYSTEMS INC						
1045295	04/19/24 B	639	43.193	13	27,613-	27,613	
	ISSUE: 277276101 - EASTGROUP PROPERTIES INCORPORATED						
1045295	04/22/24 S	587	161.469	12	94,770	105,228	-10,458
	ISSUE: 86800U104 - SUPER MICRO COMPUTER INC						
1045295	04/22/24 B	112	691.992	2	77,505-	77,505	
	ISSUE: 86614U100 - SUMMIT MATERIALS INC						
1045295	04/23/24 S	608	39.584	12	24,055	22,746	1,309
	ISSUE: 86614U100 - SUMMIT MATERIALS INC						
1045295	04/24/24 S	735	38.947	15	28,611	27,498	1,114
	ISSUE: 53947R105 - LOAR HOLDINGS INC						
1045295	04/25/24 S	128	45.158	3	5,778	3,584	2,194
	ISSUE: 781154109 - RUBRIK INC CL A						
1045295	04/25/24 B	256	32.000	0	8,192-	8,192	
	ISSUE: 781154109 - RUBRIK INC CL A						
1045295	04/25/24 B	2,562	38.000	77	97,433-	97,433	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 70202L102 - PARSONS CORP						
1045295	05/01/24 B	176	76.518	4	13,471-	13,471	
	ISSUE: 148929102 - CAVA GROUP INC						
1045295	05/02/24 S	353	67.602	7	23,856	15,041	8,816
	ISSUE: 338307101 - FIVE9 INC						
1045295	05/02/24 S	154	57.301	3	8,821	10,750	-1,928
	ISSUE: 465741106 - ITRON INC COM						
1045295	05/02/24 B	470	99.487	9	46,768-	46,768	
	ISSUE: 008073108 - AEROVIRONMENT INC						
1045295	05/07/24 S	266	179.673	6	47,787	27,281	20,506
	ISSUE: 58506Q109 - MEDPACE HOLDINGS INC						
1045295	05/07/24 B	51	403.871	1	20,598-	20,598	
	ISSUE: 58506Q109 - MEDPACE HOLDINGS INC						
1045295	05/07/24 B	164	404.121	3	66,279-	66,279	
	ISSUE: 922280102 - VARONIS SYSTEMS INC						
1045295	05/07/24 B	1,325	44.917	27	59,542-	59,542	
	ISSUE: 30260D103 - FIGS INC CL A						
1045295	05/10/24 B	3,157	5.507	63	17,447-	17,447	
	ISSUE: 65290E101 - NEXTRACKER INC CL A						
1045295	05/14/24 B	965	42.745	19	41,268-	41,268	
	ISSUE: 53115L104 - LIBERTY ENERGY INC						
1045295	06/17/24 B	87	20.407	2	1,777-	1,777	
	ISSUE: 377322102 - GLAUKOS CORP						
1045295	06/18/24 B	149	112.955	3	16,833-	16,833	
	ISSUE: 282559103 - 89BIO INC						
1045295	06/25/24 S	149	8.203	3	1,219	2,532	-1,313

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 501147102 - KRYSTAL BIOTECH INC						
1045295	06/25/24 B	6	179.493	0	1,077-	1,077	
	ISSUE: 71367G102 - PERELLA WEINBERG PARTNERS CL A						
1045295	06/25/24 B	128	14.618	3	1,874-	1,874	
	ISSUE: 71367G102 - PERELLA WEINBERG PARTNERS CL A						
1045295	06/25/24 B	607	14.669	12	8,916-	8,916	
	ISSUE: G6700G107 - NVENT ELECTRIC PLC						
1045295	06/26/24 S	617	75.136	14	46,345	34,991	11,354
	ISSUE: 71367G102 - PERELLA WEINBERG PARTNERS CL A						
1045295	06/26/24 B	722	14.922	14	10,788-	10,788	
	ISSUE: 282559103 - 89BIO INC						
1045295	06/27/24 S	1,628	7.416	33	12,040	27,670	-15,630
	ISSUE: 338307101 - FIVE9 INC						
1045295	07/02/24 B	816	43.002	16	35,106-	35,106	
	ISSUE: 453204109 - IMPINJ INC						
1045295	07/08/24 S	244	163.925	6	39,992	16,563	23,429
	ISSUE: 71367G102 - PERELLA WEINBERG PARTNERS CL A						
1045295	07/10/24 B	778	16.351	16	12,736-	12,736	
	ISSUE: 974155103 - WINGSTOP INC						
1045295	07/10/24 S	86	384.570	3	33,070	14,100	18,971
	ISSUE: 71367G102 - PERELLA WEINBERG PARTNERS CL A						
1045295	07/11/24 B	1,137	17.413	23	19,821-	19,821	
	ISSUE: 47103N106 - JANUS INTERNATIONAL GROUP INC						
1045295	07/26/24 B	895	14.530	18	13,022-	13,022	
	ISSUE: 47103N106 - JANUS INTERNATIONAL GROUP INC						
1045295	07/26/24 B	2,415	14.552	48	35,192-	35,192	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 03957W106 - ARCHROCK INC						
1045295	07/29/24 B	3,566	21.700	71	77,454-	77,454	
	ISSUE: 03957W106 - ARCHROCK INC						
1045295	07/29/24 B	2,415	21.676	48	52,397-	52,397	
	ISSUE: 47103N106 - JANUS INTERNATIONAL GROUP INC						
1045295	07/29/24 B	3,220	14.948	64	48,197-	48,197	
	ISSUE: 47103N106 - JANUS INTERNATIONAL GROUP INC						
1045295	07/29/24 B	1,047	15.022	21	15,748-	15,748	
	ISSUE: 47103N106 - JANUS INTERNATIONAL GROUP INC						
1045295	07/30/24 B	113	15.200	2	1,720-	1,720	
	ISSUE: 47103N106 - JANUS INTERNATIONAL GROUP INC						
1045295	07/30/24 B	841	15.001	17	12,633-	12,633	
	ISSUE: 03957W106 - ARCHROCK INC						
1045295	07/31/24 B	889	20.663	18	18,387-	18,387	
	ISSUE: 03957W106 - ARCHROCK INC						
1045295	07/31/24 B	2,419	20.766	48	50,282-	50,282	
	ISSUE: 927959106 - VIPER ENERGY, INC.						
1045295	07/31/24 S	1,999	42.621	42	85,157	60,590	24,568
	ISSUE: 53115L104 - LIBERTY ENERGY INC						
1045295	08/06/24 S	37	20.552	1	760	686	74
	ISSUE: 53115L104 - LIBERTY ENERGY INC						
1045295	08/07/24 S	409	20.557	8	8,399	7,579	820
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045295	08/07/24 S	156	166.536	4	25,976	20,434	5,542
	ISSUE: 147448104 - CASELLA WASTE SYSTEMS INC CL A						
1045295	08/09/24 S	88	103.525	2	9,108	6,954	2,155

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 04956D107 - ATMUS FILTRATION TECHNOLOGIES						
1045295	08/12/24 B	2,057	32.398	41	66,683-	66,683	
	ISSUE: 03820C105 - APPLIED INDUSTRIAL TECHNOLOGIES						
1045295	08/15/24 B	171	200.322	3	34,258-	34,258	
	ISSUE: 04956D107 - ATMUS FILTRATION TECHNOLOGIES						
1045295	08/15/24 B	91	33.785	2	3,076-	3,076	
	ISSUE: 04956D107 - ATMUS FILTRATION TECHNOLOGIES						
1045295	08/15/24 B	1,538	33.876	31	52,133-	52,133	
	ISSUE: 04956D107 - ATMUS FILTRATION TECHNOLOGIES						
1045295	08/16/24 B	153	34.030	3	5,210-	5,210	
	ISSUE: 008073108 - AEROVIRONMENT INC						
1045295	08/19/24 S	129	187.906	3	24,237	13,230	11,006
	ISSUE: 148929102 - CAVA GROUP INC						
1045295	08/20/24 S	335	99.657	8	33,378	14,274	19,104
	ISSUE: 92243G108 - VAXCYTE INC						
1045295	08/27/24 S	58	78.873	1	4,573	3,020	1,553
	SUB-TOTAL			**2,105**	**4,282,197**	**4,215,900**	**66,296**
	BROKER: JEFFERIES LLC						
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045295	09/14/23 B	424	130.417	13	55,310-	55,310	
	ISSUE: M20791105 - CAMTEK LIMITED ORD						
1045295	10/09/23 S	1,734	58.989	35	102,252	104,560	-2,309
	ISSUE: 00973Y108 - AKERO THERAPEUTICS INC						
1045295	10/10/23 S	826	19.293	25	15,911	41,125	-25,214

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 23282W605 - CYTOKINETICS INC						
1045295	10/10/23 S	1,865	34.300	38	63,931	65,163	-1,232
	ISSUE: 82489W107 - SHOALS TECHNOLOGIES GROUP INC CL A						
1045295	10/11/23 B	233	17.620	5	4,110-	4,110	
	ISSUE: 056525108 - BADGER METER INC						
1045295	11/07/23 B	234	143.512	5	33,586-	33,586	
	ISSUE: 056525108 - BADGER METER INC						
1045295	11/08/23 B	473	141.338	9	66,862-	66,862	
	ISSUE: 056525108 - BADGER METER INC						
1045295	11/09/23 B	8	141.643	0	1,133-	1,133	
	ISSUE: 925815102 - VICOR CORP						
1045295	11/09/23 S	119	37.021	2	4,403	8,065	-3,662
	ISSUE: 925815102 - VICOR CORP						
1045295	11/10/23 S	250	36.307	5	9,072	16,943	-7,871
	ISSUE: 98422X101 - XPONENTIAL FITNESS INC CL A						
1045295	11/14/23 S	520	13.550	10	7,036	11,263	-4,228
	ISSUE: 98422X101 - XPONENTIAL FITNESS INC CL A						
1045295	11/15/23 S	104	14.015	2	1,455	2,253	-797
	ISSUE: 98422X101 - XPONENTIAL FITNESS INC CL A						
1045295	11/16/23 S	98	13.510	2	1,322	2,123	-801
	ISSUE: 30260D103 - FIGS INC CL A						
1045295	11/20/23 B	2,425	6.818	73	16,606-	16,606	
	ISSUE: 74340E103 - PROGYNY INC						
1045295	11/20/23 B	725	32.961	15	23,911-	23,911	
	ISSUE: 30260D103 - FIGS INC CL A						
1045295	11/27/23 B	1,526	7.163	46	10,977-	10,977	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 98422X101 - XPONENTIAL FITNESS INC CL A						
1045295	11/28/23 S	118	13.730	2	1,618	2,556	-938
	ISSUE: 707569109 - PENN ENTERTAINMENT INC						
1045295	11/30/23 B	2,116	25.218	63	53,424-	53,424	
	ISSUE: 98422X101 - XPONENTIAL FITNESS INC CL A						
1045295	11/30/23 S	381	13.663	8	5,198	8,252	-3,055
	ISSUE: 405024100 - HAEMONETICS CORP MASS						
1045295	12/01/23 B	103	83.944	2	8,648-	8,648	
	ISSUE: 98422X101 - XPONENTIAL FITNESS INC CL A						
1045295	12/01/23 S	118	14.430	2	1,700	2,556	-856
	ISSUE: 750917106 - RAMBUS INC						
1045295	12/06/23 B	871	65.368	26	56,962-	56,962	
	ISSUE: 82900L102 - SIMPLY GOOD FOODS CO						
1045295	12/08/23 S	58	39.790	1	2,307	2,093	214
	ISSUE: 53115L104 - LIBERTY ENERGY INC						
1045295	12/13/23 S	1,972	17.872	40	35,204	31,453	3,751
	ISSUE: 750917106 - RAMBUS INC						
1045295	12/21/23 B	401	69.347	8	27,816-	27,816	
	ISSUE: 10806X102 - BRIDGEBIO PHARMA INC						
1045295	12/22/23 B	772	41.091	15	31,738-	31,738	
	ISSUE: 40637H109 - HALOZYME THERAPEUTICS INC						
1045295	12/27/23 S	58	36.900	1	2,139	2,454	-315
	ISSUE: 40637H109 - HALOZYME THERAPEUTICS INC						
1045295	12/28/23 S	743	37.070	15	27,528	31,440	-3,912
	ISSUE: 40637H109 - HALOZYME THERAPEUTICS INC						
1045295	12/29/23 S	592	37.009	12	21,897	25,050	-3,153

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 10806X102 - BRIDGEBIO PHARMA INC						
1045295	01/02/24 B	1,076	40.115	32	43,196-	43,196	
	ISSUE: 257651109 - DONALDSON INC COM						
1045295	01/05/24 B	419	63.465	8	26,600-	26,600	
	ISSUE: 45826J105 - INTELLIA THERAPEUTICS INC						
1045295	01/17/24 S	598	25.700	12	15,356	21,619	-6,262
	ISSUE: 45826J105 - INTELLIA THERAPEUTICS INC						
1045295	01/18/24 S	1,540	25.256	31	38,862	55,674	-16,812
	ISSUE: 254604101 - DISC MEDICINE INC						
1045295	01/19/24 B	428	63.906	13	27,365-	27,365	
	ISSUE: 74366E102 - PROTAGONIST THERAPEUTICS INC						
1045295	01/19/24 B	121	24.770	2	3,000-	3,000	
	ISSUE: 254604101 - DISC MEDICINE INC						
1045295	01/22/24 B	425	67.552	13	28,722-	28,722	
	ISSUE: 30034T103 - EVERI HOLDINGS INC						
1045295	01/22/24 S	1,212	10.596	24	12,818	17,526	-4,707
	ISSUE: 74366E102 - PROTAGONIST THERAPEUTICS INC						
1045295	01/22/24 B	27	24.982	1	675-	675	
	ISSUE: 254604101 - DISC MEDICINE INC						
1045295	01/23/24 B	959	67.796	29	65,046-	65,046	
	ISSUE: 74366E102 - PROTAGONIST THERAPEUTICS INC						
1045295	01/24/24 B	182	24.540	4	4,470-	4,470	
	ISSUE: 30034T103 - EVERI HOLDINGS INC						
1045295	01/26/24 S	2,735	10.589	82	28,879	39,548	-10,669
	ISSUE: 30034T103 - EVERI HOLDINGS INC						
1045295	01/26/24 S	122	10.862	2	1,323	1,764	-441

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 30034T103 - EVERI HOLDINGS INC						
1045295	01/29/24 S	1,093	10.778	22	11,759	15,805	-4,046
	ISSUE: 30260D103 - FIGS INC CL A						
1045295	01/31/24 B	2,461	5.870	49	14,495-	14,495	
	ISSUE: 750917106 - RAMBUS INC						
1045295	02/06/24 B	884	57.049	27	50,458-	50,458	
	ISSUE: 07831C103 - BELLRING BRANDS INC						
1045295	02/09/24 B	49	59.380	1	2,911-	2,911	
	ISSUE: 95082P105 - WESCO INTERNATIONAL INCORPORATED						
1045295	02/09/24 B	201	192.661	4	38,729-	38,729	
	ISSUE: 70202L102 - PARSONS CORP						
1045295	02/12/24 B	89	68.250	2	6,076-	6,076	
	ISSUE: 86800U104 - SUPER MICRO COMPUTER INC						
1045295	02/15/24 S	88	982.273	2	86,438	24,207	62,231
	ISSUE: 192422103 - COGNEX CORP COM						
1045295	02/16/24 B	1,597	38.136	48	60,951-	60,951	
	ISSUE: 85209W109 - SPROUT SOCIAL INC CL A						
1045295	02/20/24 S	56	64.148	1	3,591	2,998	593
	ISSUE: 85914M107 - STEPSTONE GROUP INC CL A						
1045295	02/22/24 B	85	35.661	2	3,033-	3,033	
	ISSUE: P73684113 - ONESPAWORLD HOLDINGS LTD						
1045295	02/23/24 B	88	13.959	2	1,230-	1,230	
	ISSUE: 15118V207 - CELSIUS HOLDINGS INC						
1045295	02/23/24 S	57	63.887	1	3,640	3,725	-84
	ISSUE: 53115L104 - LIBERTY ENERGY INC						
1045295	02/23/24 S	605	20.944	12	12,659	9,650	3,009

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 465741106 - ITRON INC COM						
1045295	02/26/24 B	1,001	89.029	20	89,138-	89,138	
	ISSUE: 53115L104 - LIBERTY ENERGY INC						
1045295	02/26/24 S	1,463	20.773	44	30,347	23,335	7,012
	ISSUE: 80874P109 - LIGHT & WONDER INC						
1045295	02/26/24 B	489	94.945	10	46,438-	46,438	
	ISSUE: 85914M107 - STEPSTONE GROUP INC CL A						
1045295	02/26/24 B	373	35.640	7	13,301-	13,301	
	ISSUE: 42704L104 - HERC HOLDINGS INC						
1045295	02/27/24 S	30	152.754	1	4,582	3,898	684
	ISSUE: 95082P105 - WESCO INTERNATIONAL INCORPORATED						
1045295	02/27/24 S	92	144.350	2	13,278	15,148	-1,869
	ISSUE: 42704L104 - HERC HOLDINGS INC						
1045295	02/28/24 S	113	154.065	2	17,407	14,682	2,725
	ISSUE: 88642R109 - TIDEWATER INC						
1045295	03/04/24 B	1,576	83.485	47	131,619-	131,619	
	ISSUE: 42704L104 - HERC HOLDINGS INC						
1045295	03/05/24 S	296	168.053	6	49,737	38,459	11,279
	ISSUE: 927959106 - VIPER ENERGY, INC.						
1045295	03/05/24 S	1,240	38.294	38	47,447	37,386	10,061
	ISSUE: 42704L104 - HERC HOLDINGS INC						
1045295	03/06/24 S	261	165.160	6	43,101	33,911	9,190
	ISSUE: 42704L104 - HERC HOLDINGS INC						
1045295	03/07/24 S	150	160.655	3	24,095	19,489	4,606
	ISSUE: 04280A100 - ARROWHEAD PHARMACEUTICALS INC						
1045295	03/12/24 S	1,059	28.458	21	30,115	28,208	1,907

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 04280A100 - ARROWHEAD PHARMACEUTICALS INC						
1045295	03/13/24 S	1,256	28.710	25	36,035	33,455	2,579
	ISSUE: 53115L104 - LIBERTY ENERGY INC						
1045295	03/13/24 S	2,456	20.074	50	49,252	39,173	10,079
	ISSUE: 04280A100 - ARROWHEAD PHARMACEUTICALS INC						
1045295	03/14/24 S	1,902	27.550	57	52,343	50,662	1,681
	ISSUE: 207410101 - CONMED CORP COM						
1045295	03/20/24 S	90	76.090	2	6,846	10,031	-3,185
	ISSUE: 750491102 - RADNET INC						
1045295	03/20/24 B	499	46.724	10	23,325-	23,325	
	ISSUE: 750491102 - RADNET INC						
1045295	03/21/24 B	499	47.212	10	23,569-	23,569	
	ISSUE: 750491102 - RADNET INC						
1045295	03/22/24 B	624	47.968	12	29,945-	29,945	
	ISSUE: 750491102 - RADNET INC						
1045295	03/25/24 B	475	47.374	14	22,517-	22,517	
	ISSUE: 254604101 - DISC MEDICINE INC						
1045295	03/26/24 S	122	60.027	2	7,321	8,155	-835
	ISSUE: 30260D103 - FIGS INC CL A						
1045295	03/26/24 B	966	4.800	19	4,656-	4,656	
	ISSUE: 40131M109 - GUARDANT HEALTH INC						
1045295	03/26/24 S	2,303	17.381	46	39,982	90,001	-50,019
	ISSUE: 254604101 - DISC MEDICINE INC						
1045295	03/27/24 S	290	60.441	6	17,522	19,386	-1,864
	ISSUE: 10950A106 - BRIGHTSPRING HEALTH SERVICES INC						
1045295	04/01/24 B	2,029	10.890	61	22,157-	22,157	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: G31249108 - ESTABLISHMENT LABS HOLDINGS INC						
1045295	04/03/24 B	125	52.555	3	6,572-	6,572	
	ISSUE: G31249108 - ESTABLISHMENT LABS HOLDINGS INC						
1045295	04/04/24 B	375	53.394	8	20,030-	20,030	
	ISSUE: G31249108 - ESTABLISHMENT LABS HOLDINGS INC						
1045295	04/05/24 B	125	53.510	3	6,691-	6,691	
	ISSUE: 739128106 - POWELL INDUSTRIES INC						
1045295	04/05/24 B	125	138.220	3	17,280-	17,280	
	ISSUE: G31249108 - ESTABLISHMENT LABS HOLDINGS INC						
1045295	04/08/24 B	163	53.537	3	8,730-	8,730	
	ISSUE: 750491102 - RADNET INC						
1045295	04/16/24 B	63	47.890	1	3,018-	3,018	
	ISSUE: 750491102 - RADNET INC						
1045295	04/17/24 B	27	47.800	1	1,291-	1,291	
	ISSUE: 826919102 - SILICON LABORATORIES INC						
1045295	04/18/24 S	358	118.441	7	42,394	48,280	-5,886
	ISSUE: 739128106 - POWELL INDUSTRIES INC						
1045295	04/19/24 B	78	130.015	2	10,143-	10,143	
	ISSUE: 922280102 - VARONIS SYSTEMS INC						
1045295	04/19/24 B	52	43.340	1	2,255-	2,255	
	ISSUE: 86614U100 - SUMMIT MATERIALS INC						
1045295	04/23/24 S	40	39.623	1	1,584	1,496	88
	ISSUE: 53947R105 - LOAR HOLDINGS INC						
1045295	04/25/24 B	128	28.000	0	3,584-	3,584	
	ISSUE: 338307101 - FIVE9 INC						
1045295	05/02/24 S	1,099	57.170	22	62,808	76,714	-13,906

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 83200N103 - SMARTSHEET INC CL A						
1045295	05/02/24 S	1,066	38.190	32	40,678	44,848	-4,170
	ISSUE: 008073108 - AEROVIRONMENT INC						
1045295	05/07/24 S	107	179.989	2	19,256	10,974	8,282
	ISSUE: 008073108 - AEROVIRONMENT INC						
1045295	05/08/24 S	10	180.455	0	1,804	1,026	779
	ISSUE: 147528103 - CASEYS GENERAL STORES INC						
1045295	05/15/24 S	189	337.868	6	63,851	47,060	16,791
	ISSUE: 71367G102 - PERELLA WEINBERG PARTNERS CL A						
1045295	05/16/24 B	143	15.303	3	2,191-	2,191	
	ISSUE: 71367G102 - PERELLA WEINBERG PARTNERS CL A						
1045295	05/20/24 B	129	15.975	3	2,063-	2,063	
	ISSUE: 302492103 - FLYWIRE CORP						
1045295	05/30/24 B	197	17.330	4	3,418-	3,418	
	ISSUE: 30260D103 - FIGS INC CL A						
1045295	06/06/24 B	1,397	5.381	42	7,559-	7,559	
	ISSUE: 74935Q107 - RB GLOBAL INC						
1045295	06/20/24 S	625	78.730	14	49,193	38,693	10,500
	ISSUE: 282559103 - 89BIO INC						
1045295	06/25/24 S	284	7.885	6	2,234	4,827	-2,593
	ISSUE: 302492103 - FLYWIRE CORP						
1045295	06/25/24 B	69	15.880	1	1,097-	1,097	
	ISSUE: G6700G107 - NVENT ELECTRIC PLC						
1045295	06/26/24 S	216	75.471	5	16,297	12,250	4,047
	ISSUE: 282559103 - 89BIO INC						
1045295	06/26/24 S	1,422	7.435	29	10,544	24,169	-13,625

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 462260100 - IOVANCE BIOTHERAPEUTICS INC						
1045295	06/26/24 B	3,098	8.344	93	25,944-	25,944	
	ISSUE: 501147102 - KRYSTAL BIOTECH INC						
1045295	06/26/24 B	806	180.719	16	145,676-	145,676	
	ISSUE: 92686J106 - VIKING THERAPEUTICS INC						
1045295	06/26/24 S	657	47.197	14	30,995	13,307	17,687
	ISSUE: 282559103 - 89BIO INC						
1045295	06/27/24 S	1,422	7.476	29	10,602	24,169	-13,567
	ISSUE: 501270102 - KURA SUSHI USA INC CL A						
1045295	07/10/24 S	378	51.173	8	19,335	35,416	-16,081
	ISSUE: 927959106 - VIPER ENERGY, INC.						
1045295	07/19/24 S	1,094	42.837	23	46,840	33,159	13,681
	ISSUE: 01741R102 - ATI INC						
1045295	07/23/24 B	931	61.584	19	57,354-	57,354	
	ISSUE: G3934V109 - GENIUS SPORTS LIMITED CL A						
1045295	07/24/24 B	2,606	6.699	52	17,508-	17,508	
	ISSUE: G3934V109 - GENIUS SPORTS LIMITED CL A						
1045295	07/25/24 B	2,932	6.689	59	19,672-	19,672	
	ISSUE: 53115L104 - LIBERTY ENERGY INC						
1045295	07/29/24 S	1,797	22.385	55	40,171	33,300	6,872
	ISSUE: 71367G102 - PERELLA WEINBERG PARTNERS CL A						
1045295	07/30/24 B	1,176	19.036	24	22,410-	22,410	
	ISSUE: 927959106 - VIPER ENERGY, INC.						
1045295	07/30/24 S	1,352	41.549	42	56,133	40,979	15,154
	ISSUE: 03957W106 - ARCHROCK INC						
1045295	08/06/24 B	1,720	18.785	52	32,362-	32,362	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 47103N106 - JANUS INTERNATIONAL GROUP INC						
1045295	08/06/24 B	600	13.337	12	8,014-	8,014	
	ISSUE: 53115L104 - LIBERTY ENERGY INC						
1045295	08/06/24 S	2,691	20.276	82	54,479	49,866	4,613
	ISSUE: 74346Y103 - PROS HOLDINGS INC						
1045295	08/06/24 S	659	20.287	14	13,356	23,603	-10,247
	ISSUE: 74346Y103 - PROS HOLDINGS INC						
1045295	08/07/24 S	1,260	19.688	38	24,769	45,129	-20,360
	ISSUE: 74346Y103 - PROS HOLDINGS INC						
1045295	08/07/24 S	247	20.316	5	5,013	8,847	-3,834
	ISSUE: 008073108 - AEROVIRONMENT INC						
1045295	08/08/24 S	98	176.527	2	17,297	10,051	7,246
	ISSUE: 04041L106 - ARIS WATER SOLUTION INC CL A						
1045295	08/08/24 B	1,793	14.429	54	25,925-	25,925	
	ISSUE: 04041L106 - ARIS WATER SOLUTION INC CL A						
1045295	08/08/24 B	445	14.359	9	6,399-	6,399	
	ISSUE: 518415104 - LATTICE SEMICONDUCTOR CORP						
1045295	08/08/24 B	159	43.455	3	6,913-	6,913	
	ISSUE: 147448104 - CASELLA WASTE SYSTEMS INC CL A						
1045295	08/09/24 S	299	103.365	7	30,899	23,627	7,273
	ISSUE: 147448104 - CASELLA WASTE SYSTEMS INC CL A						
1045295	08/12/24 S	328	102.377	7	33,572	25,918	7,654
	ISSUE: 257651109 - DONALDSON INC COM						
1045295	08/12/24 S	805	71.284	18	57,366	52,576	4,790
	ISSUE: 338307101 - FIVE9 INC						
1045295	08/12/24 S	2,928	32.106	90	93,916	182,530	-88,613

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 927959106 - VIPER ENERGY, INC.						
1045295	08/13/24 S	232	45.771	5	10,614	7,032	3,582
	ISSUE: 88322Q108 - TG THERAPEUTICS INC						
1045295	08/19/24 B	1,547	25.038	31	38,765-	38,765	
	ISSUE: 03820C105 - APPLIED INDUSTRIAL TECHNOLOGIES						
1045295	08/21/24 B	36	204.510	1	7,363-	7,363	
	SUB-TOTAL			**2,493**	**3,528,640**	**3,620,022**	**-91,376**
	BROKER: PERSHING LLC						
	ISSUE: G01767105 - ALKERMES PLC						
1045295	10/10/23 S	1,934	28.383	58	54,835	56,453	-1,618
	ISSUE: 674215207 - CHORD ENERGY CORPORATION						
1045295	10/13/23 B	284	168.210	9	47,780-	47,780	
	ISSUE: 457730109 - INSPIRE MEDICAL SYSTEMS INC						
1045295	10/19/23 S	66	157.500	1	10,394	14,974	-4,580
	ISSUE: 80810D103 - SCHRODINGER INC						
1045295	10/19/23 B	669	22.682	20	15,194-	15,194	
	ISSUE: 87874R100 - TECHTARGET						
1045295	11/06/23 B	539	25.756	16	13,899-	13,899	
	ISSUE: 87874R100 - TECHTARGET						
1045295	11/07/23 B	391	25.934	12	10,152-	10,152	
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045295	11/10/23 B	244	122.970	5	30,010-	30,010	
	ISSUE: 49714P108 - KINSALE CAPITAL GROUP INC						
1045295	11/17/23 S	108	351.045	2	37,910	43,052	-5,142

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: G63365103 - MURAL ONCOLOGY PUBLIC LTD CO						
1045295	11/20/23 S	542	4.440	11	2,396	0	2,396
	ISSUE: 82900L102 - SIMPLY GOOD FOODS CO						
1045295	12/01/23 S	3	39.097	0	117	108	9
	ISSUE: 82900L102 - SIMPLY GOOD FOODS CO						
1045295	12/04/23 S	404	40.119	8	16,200	14,576	1,624
	ISSUE: 42704L104 - HERC HOLDINGS INC						
1045295	12/13/23 S	422	131.833	13	55,620	54,830	791
	ISSUE: 53814L108 - LIVENT CORP						
1045295	12/14/23 S	948	17.012	19	16,109	19,882	-3,773
	ISSUE: 85209W109 - SPROUT SOCIAL INC CL A						
1045295	12/18/23 S	565	62.514	17	35,303	30,250	5,053
	ISSUE: 358054104 - FRESHWORKS INC CL A						
1045295	12/19/23 S	391	24.294	8	9,491	8,551	940
	ISSUE: 48576A100 - KARUNA THERAPEUTICS INC						
1045295	12/22/23 S	156	316.450	4	49,363	29,291	20,072
	ISSUE: 10806X102 - BRIDGEBIO PHARMA INC						
1045295	01/02/24 B	165	40.000	3	6,603-	6,603	
	ISSUE: 199908104 - COMFORT SYSTEMS USA INCORPORATED						
1045295	01/04/24 B	171	197.246	5	33,734-	33,734	
	ISSUE: 199908104 - COMFORT SYSTEMS USA INCORPORATED						
1045295	01/05/24 B	120	196.850	4	23,626-	23,626	
	ISSUE: 80810D103 - SCHRODINGER INC						
1045295	01/08/24 S	2,011	28.567	61	57,387	65,064	-7,677
	ISSUE: 05464T104 - AXSOME THERAPEUTICS INC						
1045295	01/09/24 B	7	87.490	0	613-	613	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 05464T104 - AXSOME THERAPEUTICS INC						
1045295	01/10/24 B	64	88.917	1	5,692-	5,692	
	ISSUE: 24823R105 - DENALI THERAPEUTICS INC						
1045295	01/17/24 S	1,722	17.103	52	29,399	38,647	-9,248
	ISSUE: 83200N103 - SMARTSHEET INC CL A						
1045295	01/18/24 B	142	46.855	3	6,656-	6,656	
	ISSUE: 03940C100 - ARCELLX INC						
1045295	01/19/24 B	6	53.472	0	321-	321	
	ISSUE: 501270102 - KURA SUSHI USA INC CL A						
1045295	01/19/24 B	6	87.792	0	527-	527	
	ISSUE: 974155103 - WINGSTOP INC						
1045295	01/19/24 S	288	273.575	9	78,780	46,264	32,516
	ISSUE: 03940C100 - ARCELLX INC						
1045295	01/22/24 B	355	57.294	7	20,346-	20,346	
	ISSUE: 254604101 - DISC MEDICINE INC						
1045295	01/22/24 B	16	66.618	0	1,066-	1,066	
	ISSUE: 03940C100 - ARCELLX INC						
1045295	01/23/24 B	61	55.065	1	3,360-	3,360	
	ISSUE: 002896207 - ABERCROMBIE & FITCH CO CL A						
1045295	01/24/24 B	146	103.540	3	15,120-	15,120	
	ISSUE: 501270102 - KURA SUSHI USA INC CL A						
1045295	01/26/24 B	12	91.477	0	1,098-	1,098	
	ISSUE: 358054104 - FRESHWORKS INC CL A						
1045295	01/29/24 S	833	22.686	25	18,872	18,218	655
	ISSUE: 358054104 - FRESHWORKS INC CL A						
1045295	01/29/24 S	203	22.771	4	4,618	4,440	179

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 30034T103 - EVERI HOLDINGS INC						
1045295	01/30/24 S	2,426	10.642	73	25,745	35,080	-9,334
	ISSUE: 147528103 - CASEYS GENERAL STORES INC						
1045295	02/09/24 S	146	282.902	5	41,299	36,201	5,098
	ISSUE: 501270102 - KURA SUSHI USA INC CL A						
1045295	02/09/24 B	185	101.458	4	18,774-	18,774	
	ISSUE: 192422103 - COGNEX CORP COM						
1045295	02/16/24 B	37	38.061	1	1,409-	1,409	
	ISSUE: 826919102 - SILICON LABORATORIES INC						
1045295	02/23/24 S	183	132.275	4	24,202	24,679	-477
	ISSUE: 15118V207 - CELSIUS HOLDINGS INC						
1045295	02/26/24 S	113	65.801	2	7,433	7,384	49
	ISSUE: 302492103 - FLYWIRE CORP						
1045295	02/26/24 B	265	23.510	5	6,235-	6,235	
	ISSUE: 42704L104 - HERC HOLDINGS INC						
1045295	02/26/24 S	71	151.657	2	10,765	9,225	1,541
	ISSUE: 53115L104 - LIBERTY ENERGY INC						
1045295	02/26/24 S	253	21.098	5	5,333	4,035	1,297
	ISSUE: 465741106 - ITRON INC COM						
1045295	02/28/24 B	651	93.168	20	60,672-	60,672	
	ISSUE: 80874P109 - LIGHT & WONDER INC						
1045295	02/28/24 B	120	96.340	2	11,563-	11,563	
	ISSUE: 927959106 - VIPER ENERGY, INC.						
1045295	03/05/24 S	563	38.240	11	21,518	16,974	4,543
	ISSUE: 15118V207 - CELSIUS HOLDINGS INC						
1045295	03/06/24 S	389	85.329	12	33,181	25,420	7,761

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 88642R109 - TIDEWATER INC						
1045295	03/06/24 B	711	84.232	21	59,910-	59,910	
	ISSUE: 090043100 - BILL HOLDINGS, INC.						
1045295	03/07/24 B	1,073	64.930	32	69,703-	69,703	
	ISSUE: 670703107 - NUVALENT INC						
1045295	03/12/24 B	641	84.010	13	53,863-	53,863	
	ISSUE: 15118V207 - CELSIUS HOLDINGS INC						
1045295	03/26/24 S	205	93.791	4	19,223	13,396	5,827
	ISSUE: 10950A106 - BRIGHTSPRING HEALTH SERVICES INC						
1045295	04/01/24 B	102	10.875	2	1,111-	1,111	
	ISSUE: 10950A106 - BRIGHTSPRING HEALTH SERVICES INC						
1045295	04/02/24 B	1,810	10.647	54	19,326-	19,326	
	ISSUE: 10950A106 - BRIGHTSPRING HEALTH SERVICES INC						
1045295	04/02/24 B	1,504	10.581	45	15,959-	15,959	
	ISSUE: 10950A106 - BRIGHTSPRING HEALTH SERVICES INC						
1045295	04/02/24 B	306	10.644	6	3,263-	3,263	
	ISSUE: 85914M107 - STEPSTONE GROUP INC CL A						
1045295	04/08/24 B	249	36.695	5	9,142-	9,142	
	ISSUE: 85914M107 - STEPSTONE GROUP INC CL A						
1045295	04/11/24 B	327	37.813	7	12,371-	12,371	
	ISSUE: 89377M109 - TRANSMEDICS GROUP INC						
1045295	04/16/24 B	525	93.026	16	48,855-	48,855	
	ISSUE: 98956A105 - ZETA GLOBAL HOLDINGS CORP CL A						
1045295	04/17/24 B	1,439	11.814	43	17,044-	17,044	
	ISSUE: 98956A105 - ZETA GLOBAL HOLDINGS CORP CL A						
1045295	04/17/24 B	1,478	11.776	30	17,434-	17,434	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 98956A105 - ZETA GLOBAL HOLDINGS CORP CL A						
1045295	04/18/24 B	1,314	11.763	39	15,496-	15,496	
	ISSUE: 98956A105 - ZETA GLOBAL HOLDINGS CORP CL A						
1045295	04/18/24 B	938	11.720	19	11,012-	11,012	
	ISSUE: 53115L104 - LIBERTY ENERGY INC						
1045295	04/19/24 B	1,188	22.265	12	26,463-	26,463	
	ISSUE: 465741106 - ITRON INC COM						
1045295	04/23/24 B	228	94.417	5	21,532-	21,532	
	ISSUE: 86614U100 - SUMMIT MATERIALS INC						
1045295	04/25/24 S	128	38.843	3	4,969	4,789	181
	ISSUE: 465741106 - ITRON INC COM						
1045295	05/02/24 B	77	99.610	2	7,672-	7,672	
	ISSUE: 980745103 - WOODWARD INC						
1045295	05/07/24 S	203	177.301	4	35,988	26,327	9,660
	ISSUE: 302492103 - FLYWIRE CORP						
1045295	05/08/24 B	2,219	16.862	44	37,461-	37,461	
	ISSUE: 199908104 - COMFORT SYSTEMS USA INCORPORATED						
1045295	05/09/24 S	404	348.122	13	140,628	84,657	55,971
	ISSUE: 30260D103 - FIGS INC CL A						
1045295	05/10/24 B	599	5.349	18	3,222-	3,222	
	ISSUE: 15118V207 - CELSIUS HOLDINGS INC						
1045295	05/13/24 S	512	87.017	16	44,537	33,495	11,042
	ISSUE: 457669307 - INSMED INC						
1045295	05/28/24 S	249	45.812	5	11,402	5,559	5,843
	ISSUE: 377322102 - GLAUKOS CORP						
1045295	05/29/24 B	152	108.270	3	16,460-	16,460	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 501270102 - KURA SUSHI USA INC CL A						
1045295	06/03/24 S	144	96.270	3	13,860	13,492	368
	ISSUE: 30260D103 - FIGS INC CL A						
1045295	06/06/24 B	2,621	5.481	79	14,443-	14,443	
	ISSUE: 30260D103 - FIGS INC CL A						
1045295	06/06/24 B	655	5.354	13	3,520-	3,520	
	ISSUE: 88642R109 - TIDEWATER INC						
1045295	06/17/24 S	1,273	96.738	42	123,106	106,739	16,367
	ISSUE: 98956A105 - ZETA GLOBAL HOLDINGS CORP CL A						
1045295	06/18/24 B	256	15.830	5	4,058-	4,058	
	ISSUE: 71367G102 - PERELLA WEINBERG PARTNERS CL A						
1045295	06/20/24 B	355	14.404	7	5,120-	5,120	
	ISSUE: 147448104 - CASELLA WASTE SYSTEMS INC CL A						
1045295	06/21/24 S	162	98.218	4	15,908	12,801	3,107
	ISSUE: 00445A100 - ACELYRIN INC						
1045295	06/25/24 S	136	3.955	3	535	3,396	-2,861
	ISSUE: 462260100 - IOVANCE BIOTHERAPEUTICS INC						
1045295	06/25/24 B	1,567	8.292	47	13,041-	13,041	
	ISSUE: 462260100 - IOVANCE BIOTHERAPEUTICS INC						
1045295	06/25/24 B	6	8.295	0	50-	50	
	ISSUE: 00445A100 - ACELYRIN INC						
1045295	06/26/24 S	1,397	3.865	28	5,371	34,887	-29,515
	ISSUE: 462260100 - IOVANCE BIOTHERAPEUTICS INC						
1045295	06/26/24 B	3,445	8.185	103	28,300-	28,300	
	ISSUE: 501270102 - KURA SUSHI USA INC CL A						
1045295	07/10/24 S	1,014	51.972	32	52,667	95,005	-42,338

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 69343T107 - PJT PARTNERS INC CL A						
1045295	07/10/24 S	167	110.490	4	18,448	13,229	5,219
	ISSUE: 927959106 - VIPER ENERGY, INC.						
1045295	07/29/24 S	1,077	42.485	23	45,734	32,644	13,090
	ISSUE: 74346Y103 - PROS HOLDINGS INC						
1045295	07/31/24 S	2,054	24.061	63	49,359	73,567	-24,208
	ISSUE: 03957W106 - ARCHROCK INC						
1045295	08/06/24 B	1,721	18.749	52	32,318-	32,318	
	ISSUE: 47103N106 - JANUS INTERNATIONAL GROUP INC						
1045295	08/07/24 S	6,005	10.295	62	61,758	85,960	-24,202
	ISSUE: 04041L106 - ARIS WATER SOLUTION INC CL A						
1045295	08/08/24 B	557	14.380	11	8,021-	8,021	
	ISSUE: 04041L106 - ARIS WATER SOLUTION INC CL A						
1045295	08/09/24 B	767	14.991	23	11,521-	11,521	
	ISSUE: 04041L106 - ARIS WATER SOLUTION INC CL A						
1045295	08/12/24 B	974	15.021	29	14,659-	14,659	
	ISSUE: G6700G107 - NVENT ELECTRIC PLC						
1045295	08/13/24 S	2,476	62.848	79	155,532	140,417	15,115
	ISSUE: 257651109 - DONALDSON INC COM						
1045295	08/15/24 S	814	72.716	26	59,164	53,164	6,001
	ISSUE: 257651109 - DONALDSON INC COM						
1045295	08/19/24 S	805	72.747	26	58,536	52,576	5,960
	ISSUE: M5425M103 - INMODE LTD						
1045295	08/20/24 S	2,781	15.732	85	43,665	107,657	-63,992
	SUB-TOTAL			**1,837**	**2,543,460**	**2,534,155**	**9,306**

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
			BROKER: ISI GROUP INC.				
	ISSUE: 683344105 - ONTO INNOVATION INC						
1045295	10/09/23 B	319	133.082	3	42,456-	42,456	
	ISSUE: 86800U104 - SUPER MICRO COMPUTER INC						
1045295	10/09/23 S	246	279.307	3	68,707	67,670	1,037
	ISSUE: 750917106 - RAMBUS INC						
1045295	10/17/23 B	263	59.272	3	15,591-	15,591	
	ISSUE: 98422X101 - XPONENTIAL FITNESS INC CL A						
1045295	11/20/23 S	587	14.283	6	8,378	12,714	-4,337
	ISSUE: 98422X101 - XPONENTIAL FITNESS INC CL A						
1045295	11/21/23 S	293	14.001	3	4,099	6,346	-2,247
	ISSUE: 33768G107 - FIRSTCASH HOLDINGS INC						
1045295	12/14/23 S	293	112.013	3	32,817	26,171	6,646
	ISSUE: 48576A100 - KARUNA THERAPEUTICS INC						
1045295	12/22/23 S	128	316.579	2	40,521	24,033	16,487
	ISSUE: 30034T103 - EVERI HOLDINGS INC						
1045295	01/24/24 S	727	10.751	7	7,809	10,512	-2,704
	ISSUE: 30034T103 - EVERI HOLDINGS INC						
1045295	01/26/24 S	57	10.835	1	617	824	-207
	ISSUE: 49714P108 - KINSALE CAPITAL GROUP INC						
1045295	01/26/24 S	79	389.722	1	30,787	31,492	-705
	ISSUE: 974155103 - WINGSTOP INC						
1045295	02/09/24 S	128	295.971	2	37,883	20,562	17,321
	ISSUE: 192422103 - COGNEX CORP COM						
1045295	02/16/24 B	864	38.248	9	33,055-	33,055	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 515098101 - LANDSTAR SYSTEMS INC						
1045295	02/22/24 S	96	192.889	1	18,516	18,222	294
	ISSUE: 80874P109 - LIGHT & WONDER INC						
1045295	02/23/24 B	520	93.503	5	48,627-	48,627	
	ISSUE: 826919102 - SILICON LABORATORIES INC						
1045295	02/23/24 S	415	131.902	5	54,735	55,967	-1,232
	ISSUE: 15118V207 - CELSIUS HOLDINGS INC						
1045295	02/26/24 S	398	65.577	4	26,095	26,008	87
	ISSUE: 302492103 - FLYWIRE CORP						
1045295	02/26/24 B	496	23.733	5	11,777-	11,777	
	ISSUE: 80874P109 - LIGHT & WONDER INC						
1045295	02/26/24 B	275	94.470	3	25,982-	25,982	
	ISSUE: 85914M107 - STEPSTONE GROUP INC CL A						
1045295	02/27/24 B	416	35.883	4	14,932-	14,932	
	ISSUE: 80874P109 - LIGHT & WONDER INC						
1045295	02/28/24 B	268	98.117	3	26,298-	26,298	
	ISSUE: 86800U104 - SUPER MICRO COMPUTER INC						
1045295	03/04/24 S	88	1,128.458	2	99,303	52,605	46,697
	ISSUE: 15118V207 - CELSIUS HOLDINGS INC						
1045295	03/26/24 S	194	93.813	2	18,198	12,677	5,520
	ISSUE: 01438T106 - ALDEYRA THERAPEUTICS INC						
1045295	04/03/24 B	10,344	4.176	103	43,298-	43,298	
	ISSUE: 85914M107 - STEPSTONE GROUP INC CL A						
1045295	04/11/24 B	321	37.487	3	12,037-	12,037	
	ISSUE: 465741106 - ITRON INC COM						
1045295	04/23/24 B	198	94.803	2	18,773-	18,773	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 86614U100 - SUMMIT MATERIALS INC						
1045295	04/25/24 S	183	38.588	2	7,060	6,846	213
	ISSUE: 739128106 - POWELL INDUSTRIES INC						
1045295	04/26/24 B	169	147.641	2	24,953-	24,953	
	ISSUE: 313855108 - FEDERAL SIGNAL CORP						
1045295	04/30/24 B	128	82.652	1	10,581-	10,581	
	ISSUE: 980745103 - WOODWARD INC						
1045295	05/07/24 S	259	177.034	3	45,849	33,590	12,259
	ISSUE: 148929102 - CAVA GROUP INC						
1045295	05/30/24 S	337	92.422	4	31,142	14,359	16,783
	ISSUE: 501270102 - KURA SUSHI USA INC CL A						
1045295	06/03/24 S	126	96.570	2	12,166	11,805	361
	ISSUE: 147528103 - CASEYS GENERAL STORES INC						
1045295	06/10/24 S	221	325.883	4	72,016	55,028	16,988
	ISSUE: 147528103 - CASEYS GENERAL STORES INC						
1045295	06/11/24 S	227	325.295	4	73,838	56,521	17,316
	ISSUE: 000360206 - AAON INC						
1045295	06/17/24 B	810	78.739	8	63,787-	63,787	
	ISSUE: 88642R109 - TIDEWATER INC						
1045295	06/17/24 S	543	96.606	7	52,450	45,530	6,920
	ISSUE: 71367G102 - PERELLA WEINBERG PARTNERS CL A						
1045295	06/20/24 B	226	14.422	2	3,262-	3,262	
	ISSUE: 147448104 - CASELLA WASTE SYSTEMS INC CL A						
1045295	06/21/24 S	247	98.062	3	24,218	19,518	4,701
	ISSUE: 71367G102 - PERELLA WEINBERG PARTNERS CL A						
1045295	06/21/24 B	404	14.218	4	5,748-	5,748	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 71367G102 - PERELLA WEINBERG PARTNERS CL A						
1045295	06/24/24 B	306	14.515	3	4,445-	4,445	
	ISSUE: 00445A100 - ACELYRIN INC						
1045295	06/26/24 S	273	3.850	3	1,048	6,817	-5,769
	ISSUE: 69343T107 - PJT PARTNERS INC CL A						
1045295	07/10/24 S	105	110.360	1	11,586	8,318	3,269
	ISSUE: 86800U104 - SUPER MICRO COMPUTER INC						
1045295	07/18/24 S	248	814.647	8	202,024	156,359	45,665
	ISSUE: 739128106 - POWELL INDUSTRIES INC						
1045295	07/19/24 B	213	134.487	2	28,648-	28,648	
	ISSUE: 739128106 - POWELL INDUSTRIES INC						
1045295	07/22/24 B	28	137.611	0	3,853-	3,853	
	ISSUE: 80874P109 - LIGHT & WONDER INC						
1045295	07/24/24 S	332	103.376	4	34,317	32,103	2,214
	ISSUE: 69343T107 - PJT PARTNERS INC CL A						
1045295	07/30/24 S	481	131.641	7	63,313	38,103	25,210
	ISSUE: 74346Y103 - PROS HOLDINGS INC						
1045295	08/07/24 S	297	20.448	3	6,070	10,637	-4,568
	ISSUE: 257651109 - DONALDSON INC COM						
1045295	08/15/24 S	151	72.988	2	11,019	9,862	1,157
	ISSUE: 147448104 - CASELLA WASTE SYSTEMS INC CL A						
1045295	08/21/24 S	587	105.467	8	61,901	46,384	15,518
	ISSUE: 147448104 - CASELLA WASTE SYSTEMS INC CL A						
1045295	08/22/24 S	598	105.546	8	63,109	47,253	15,856
	ISSUE: 03783C100 - APPFOLIO INC CL A						
1045295	08/23/24 B	12	229.376	0	2,753-	2,753	

continued

REPORTABLE TRANSACTIONS WORKSHEET

DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	SUB-TOTAL		**280**	**1,662,447**	**1,405,692**	**256,751**
	GRAND TOTAL		**8,071**	**13,865,957**	**13,701,010**	**164,948**

continued

REPORTABLE TRANSACTIONS WORKSHEET

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

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 86800U104 - SUPER MICRO COMPUTER INC						
1045295	02/20/24 B	156	712.570	5	111,166-	111,166	
1045295	02/23/24 B	141	891.853	4	125,756-	125,756	
1045295	04/19/24 B	4	787.528	0	3,150-	3,150	
1045295	04/22/24 B	112	691.992	2	77,505-	77,505	
		SUB-TOTAL OF BUYS # 4		**11**	**317,577**	**317,577**	
1045295	10/09/23 S	246	279.307	3	68,707	67,670	1,037
1045295	12/15/23 S	148	300.188	5	44,423	40,712	3,711
1045295	01/22/24 S	291	475.511	10	138,364	80,048	58,316
1045295	02/09/24 S	153	735.278	4	112,494	42,087	70,406
1045295	02/14/24 S	51	865.682	1	44,148	14,029	30,119
1045295	02/15/24 S	88	982.273	2	86,438	24,207	62,231
1045295	03/04/24 S	88	1,128.458	2	99,303	52,605	46,697
1045295	03/06/24 S	163	1,152.047	5	187,779	97,439	90,340
1045295	06/04/24 S	98	759.511	4	74,428	61,787	12,641
1045295	07/18/24 S	248	814.647	8	202,024	156,359	45,665
		SUB-TOTAL OF SALES # 10		**44**	**1,058,108**	**636,943**	**421,162**
		SUB-TOTAL		**55**	**1,375,685**	**954,520**	**421,162**
	ISSUE: 97181C514 - WILMINGTON US TREASURY MMKT CL SLCT						
1045295	09/01/23 B	3,759	1.000	0	3,759-	3,759	
1045295	09/05/23 B	22,107	1.000	0	22,107-	22,107	
1045295	09/07/23 B	961	1.000	0	961-	961	
1045295	09/08/23 B	351	1.000	0	351-	351	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045295	09/11/23 B	1,448	1.000	0	1,448-	1,448	
1045295	09/12/23 B	125	1.000	0	125-	125	
1045295	09/19/23 B	104,868	1.000	0	104,868-	104,868	
1045295	09/20/23 B	2,704	1.000	0	2,704-	2,704	
1045295	09/22/23 B	108,777	1.000	0	108,777-	108,777	
1045295	09/29/23 B	692	1.000	0	692-	692	
1045295	10/02/23 B	2,287	1.000	0	2,287-	2,287	
1045295	10/05/23 B	65,772	1.000	0	65,772-	65,772	
1045295	10/11/23 B	147,854	1.000	0	147,854-	147,854	
1045295	10/12/23 B	135,251	1.000	0	135,251-	135,251	
1045295	10/19/23 B	88	1.000	0	88-	88	
1045295	10/23/23 B	77,759	1.000	0	77,759-	77,759	
1045295	10/30/23 B	15,595	1.000	0	15,595-	15,595	
1045295	11/01/23 B	3,095	1.000	0	3,095-	3,095	
1045295	11/03/23 B	13,817	1.000	0	13,817-	13,817	
1045295	11/03/23 B	808	1.000	0	808-	808	
1045295	11/06/23 B	93,040	1.000	0	93,040-	93,040	
1045295	11/07/23 B	14,551	1.000	0	14,551-	14,551	
1045295	11/13/23 B	29,154	1.000	0	29,154-	29,154	
1045295	11/15/23 B	13,450	1.000	0	13,450-	13,450	
1045295	11/24/23 B	4,677	1.000	0	4,677-	4,677	
1045295	11/24/23 B	14,037	1.000	0	14,037-	14,037	
1045295	11/27/23 B	5,597	1.000	0	5,597-	5,597	
1045295	11/28/23 B	4,323	1.000	0	4,323-	4,323	
1045295	11/29/23 B	32,167	1.000	0	32,167-	32,167	
1045295	11/30/23 B	31,955	1.000	0	31,955-	31,955	
1045295	12/01/23 B	5,057	1.000	0	5,057-	5,057	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045295	12/01/23 B	2	1.000	0	2-	2	
1045295	12/06/23 B	124,049	1.000	0	124,049-	124,049	
1045295	12/11/23 B	46,736	1.000	0	46,736-	46,736	
1045295	12/12/23 B	18,804	1.000	0	18,804-	18,804	
1045295	12/13/23 B	19,555	1.000	0	19,555-	19,555	
1045295	12/15/23 B	122,628	1.000	0	122,628-	122,628	
1045295	12/18/23 B	57,763	1.000	0	57,763-	57,763	
1045295	12/19/23 B	28,280	1.000	0	28,280-	28,280	
1045295	12/20/23 B	38,253	1.000	0	38,253-	38,253	
1045295	12/21/23 B	52,746	1.000	0	52,746-	52,746	
1045295	12/22/23 B	2,269	1.000	0	2,269-	2,269	
1045295	12/27/23 B	50,478	1.000	0	50,478-	50,478	
1045295	01/02/24 B	60,066	1.000	0	60,066-	60,066	
1045295	01/03/24 B	58,229	1.000	0	58,229-	58,229	
1045295	01/05/24 B	165	1.000	0	165-	165	
1045295	01/10/24 B	80,966	1.000	0	80,966-	80,966	
1045295	01/19/24 B	96,064	1.000	0	96,064-	96,064	
1045295	01/22/24 B	92,412	1.000	0	92,412-	92,412	
1045295	01/24/24 B	26,426	1.000	0	26,426-	26,426	
1045295	01/30/24 B	11,876	1.000	0	11,876-	11,876	
1045295	01/31/24 B	26,011	1.000	0	26,011-	26,011	
1045295	02/01/24 B	27,884	1.000	0	27,884-	27,884	
1045295	02/02/24 B	24,711	1.000	0	24,711-	24,711	
1045295	02/02/24 B	904	1.000	0	904-	904	
1045295	02/08/24 B	26,635	1.000	0	26,635-	26,635	
1045295	02/08/24 B	1,737	1.000	0	1,737-	1,737	
1045295	02/13/24 B	72,865	1.000	0	72,865-	72,865	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045295	02/15/24 B	83,993	1.000	0	83,993-	83,993	
1045295	02/16/24 B	67,516	1.000	0	67,516-	67,516	
1045295	02/20/24 B	57,390	1.000	0	57,390-	57,390	
1045295	02/23/24 B	10,471	1.000	0	10,471-	10,471	
1045295	02/27/24 B	9,212	1.000	0	9,212-	9,212	
1045295	02/28/24 B	47,739	1.000	0	47,739-	47,739	
1045295	02/29/24 B	155,288	1.000	0	155,288-	155,288	
1045295	03/04/24 B	2,260	1.000	0	2,260-	2,260	
1045295	03/07/24 B	135,357	1.000	0	135,357-	135,357	
1045295	03/08/24 B	202,147	1.000	0	202,147-	202,147	
1045295	03/12/24 B	4,362	1.000	0	4,362-	4,362	
1045295	03/15/24 B	53,075	1.000	0	53,075-	53,075	
1045295	03/18/24 B	52,343	1.000	0	52,343-	52,343	
1045295	03/19/24 B	7,602	1.000	0	7,602-	7,602	
1045295	03/20/24 B	2,259	1.000	0	2,259-	2,259	
1045295	03/22/24 B	35,199	1.000	0	35,199-	35,199	
1045295	03/28/24 B	84,157	1.000	0	84,157-	84,157	
1045295	04/01/24 B	20,769	1.000	0	20,769-	20,769	
1045295	04/08/24 B	188,630	1.000	0	188,630-	188,630	
1045295	04/11/24 B	204,197	1.000	0	204,197-	204,197	
1045295	04/15/24 B	18,489	1.000	0	18,489-	18,489	
1045295	04/24/24 B	17,746	1.000	0	17,746-	17,746	
1045295	04/26/24 B	147,143	1.000	0	147,143-	147,143	
1045295	04/30/24 B	37,330	1.000	0	37,330-	37,330	
1045295	05/01/24 B	51,020	1.000	0	51,020-	51,020	
1045295	05/06/24 B	89,628	1.000	0	89,628-	89,628	
1045295	05/09/24 B	39,838	1.000	0	39,838-	39,838	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045295	05/10/24 B	629	1.000	0	629-	629	
1045295	05/13/24 B	76,181	1.000	0	76,181-	76,181	
1045295	05/15/24 B	44,811	1.000	0	44,811-	44,811	
1045295	05/17/24 B	30,109	1.000	0	30,109-	30,109	
1045295	05/20/24 B	23,285	1.000	0	23,285-	23,285	
1045295	05/22/24 B	6,888	1.000	0	6,888-	6,888	
1045295	05/24/24 B	828	1.000	0	828-	828	
1045295	05/29/24 B	73,990	1.000	0	73,990-	73,990	
1045295	06/03/24 B	768	1.000	0	768-	768	
1045295	06/05/24 B	21,399	1.000	0	21,399-	21,399	
1045295	06/07/24 B	110,035	1.000	0	110,035-	110,035	
1045295	06/11/24 B	72,016	1.000	0	72,016-	72,016	
1045295	06/12/24 B	74,033	1.000	0	74,033-	74,033	
1045295	06/13/24 B	93,487	1.000	0	93,487-	93,487	
1045295	06/21/24 B	51,612	1.000	0	51,612-	51,612	
1045295	06/26/24 B	33,446	1.000	0	33,446-	33,446	
1045295	06/28/24 B	38,787	1.000	0	38,787-	38,787	
1045295	07/01/24 B	937	1.000	0	937-	937	
1045295	07/09/24 B	20,394	1.000	0	20,394-	20,394	
1045295	07/11/24 B	148,458	1.000	0	148,458-	148,458	
1045295	07/19/24 B	202,024	1.000	0	202,024-	202,024	
1045295	07/22/24 B	63,630	1.000	0	63,630-	63,630	
1045295	07/23/24 B	29,512	1.000	0	29,512-	29,512	
1045295	07/31/24 B	91,865	1.000	0	91,865-	91,865	
1045295	08/01/24 B	67,123	1.000	0	67,123-	67,123	
1045295	08/02/24 B	470	1.000	0	470-	470	
1045295	08/05/24 B	66,389	1.000	0	66,389-	66,389	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045295	08/06/24 B	22,679	1.000	0	22,679-	22,679	
1045295	08/08/24 B	218,213	1.000	0	218,213-	218,213	
1045295	08/08/24 B	97,474	1.000	0	97,474-	97,474	
1045295	08/12/24 B	28,486	1.000	0	28,486-	28,486	
1045295	08/13/24 B	59,066	1.000	0	59,066-	59,066	
1045295	08/14/24 B	204,651	1.000	0	204,651-	204,651	
1045295	08/19/24 B	19,069	1.000	0	19,069-	19,069	
1045295	08/20/24 B	13,625	1.000	0	13,625-	13,625	
1045295	08/21/24 B	111,367	1.000	0	111,367-	111,367	
1045295	08/22/24 B	3,969	1.000	0	3,969-	3,969	
1045295	08/23/24 B	63,428	1.000	0	63,428-	63,428	
1045295	08/28/24 B	12,192	1.000	0	12,192-	12,192	
1045295	08/29/24 B	27,943	1.000	0	27,943-	27,943	
1045295	08/30/24 B	1,334	1.000	0	1,334-	1,334	
		SUB-TOTAL OF BUYS # 126		**0**	**6,276,402**	**6,276,402**	
1045295	09/14/23 S	52,110	1.000	0	52,110	52,110	0
1045295	09/18/23 S	55,310	1.000	0	55,310	55,310	0
1045295	09/26/23 S	1,111	1.000	0	1,111	1,111	0
1045295	10/04/23 S	41,125	1.000	0	41,125	41,125	0
1045295	10/13/23 S	76,496	1.000	0	76,496	76,496	0
1045295	10/16/23 S	84,757	1.000	0	84,757	84,757	0
1045295	10/17/23 S	47,780	1.000	0	47,780	47,780	0
1045295	10/18/23 S	19,833	1.000	0	19,833	19,833	0
1045295	10/19/23 S	72,535	1.000	0	72,535	72,535	0
1045295	10/27/23 S	2,938	1.000	0	2,938	2,938	0
1045295	10/31/23 S	13,985	1.000	0	13,985	13,985	0
1045295	11/02/23 S	49,298	1.000	0	49,298	49,298	0

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045295	11/08/23 S	5,453	1.000	0	5,453	5,453	0
1045295	11/09/23 S	27,050	1.000	0	27,050	27,050	0
1045295	11/10/23 S	57,865	1.000	0	57,865	57,865	0
1045295	11/14/23 S	32,246	1.000	0	32,246	32,246	0
1045295	11/16/23 S	85,801	1.000	0	85,801	85,801	0
1045295	11/17/23 S	4,712	1.000	0	4,712	4,712	0
1045295	11/20/23 S	6,447	1.000	0	6,447	6,447	0
1045295	11/21/23 S	52,244	1.000	0	52,244	52,244	0
1045295	11/22/23 S	92,912	1.000	0	92,912	92,912	0
1045295	12/04/23 S	23,484	1.000	0	23,484	23,484	0
1045295	12/05/23 S	379,252	1.000	0	379,252	379,252	0
1045295	12/06/23 S	191	1.000	0	191	191	0
1045295	12/07/23 S	70,940	1.000	0	70,940	70,940	0
1045295	12/08/23 S	29,785	1.000	0	29,785	29,785	0
1045295	12/26/23 S	51,414	1.000	0	51,414	51,414	0
1045295	12/28/23 S	54,379	1.000	0	54,379	54,379	0
1045295	12/29/23 S	22,256	1.000	0	22,256	22,256	0
1045295	01/04/24 S	51,719	1.000	0	51,719	51,719	0
1045295	01/08/24 S	43,481	1.000	0	43,481	43,481	0
1045295	01/09/24 S	48,887	1.000	0	48,887	48,887	0
1045295	01/11/24 S	58,013	1.000	0	58,013	58,013	0
1045295	01/12/24 S	55,343	1.000	0	55,343	55,343	0
1045295	01/23/24 S	61,960	1.000	0	61,960	61,960	0
1045295	01/25/24 S	124,442	1.000	0	124,442	124,442	0
1045295	01/26/24 S	110,069	1.000	0	110,069	110,069	0
1045295	01/29/24 S	17,346	1.000	0	17,346	17,346	0
1045295	02/05/24 S	24,220	1.000	0	24,220	24,220	0

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045295	02/06/24 S	40,905	1.000	0	40,905	40,905	0
1045295	02/14/24 S	174,631	1.000	0	174,631	174,631	0
1045295	02/21/24 S	95,414	1.000	0	95,414	95,414	0
1045295	02/22/24 S	26,567	1.000	0	26,567	26,567	0
1045295	02/26/24 S	33,234	1.000	0	33,234	33,234	0
1045295	03/01/24 S	25,164	1.000	0	25,164	25,164	0
1045295	03/05/24 S	72,074	1.000	0	72,074	72,074	0
1045295	03/06/24 S	32,317	1.000	0	32,317	32,317	0
1045295	03/11/24 S	73,755	1.000	0	73,755	73,755	0
1045295	03/13/24 S	5,542	1.000	0	5,542	5,542	0
1045295	03/14/24 S	125,540	1.000	0	125,540	125,540	0
1045295	03/25/24 S	24,815	1.000	0	24,815	24,815	0
1045295	03/26/24 S	29,631	1.000	0	29,631	29,631	0
1045295	03/27/24 S	22,517	1.000	0	22,517	22,517	0
1045295	04/03/24 S	37,287	1.000	0	37,287	37,287	0
1045295	04/04/24 S	38,548	1.000	0	38,548	38,548	0
1045295	04/05/24 S	51,842	1.000	0	51,842	51,842	0
1045295	04/09/24 S	144,512	1.000	0	144,512	144,512	0
1045295	04/10/24 S	29,436	1.000	0	29,436	29,436	0
1045295	04/12/24 S	25,427	1.000	0	25,427	25,427	0
1045295	04/18/24 S	96,311	1.000	0	96,311	96,311	0
1045295	04/19/24 S	98,768	1.000	0	98,768	98,768	0
1045295	04/22/24 S	16,093	1.000	0	16,093	16,093	0
1045295	04/23/24 S	514,520	1.000	0	514,520	514,520	0
1045295	04/25/24 S	9,592	1.000	0	9,592	9,592	0
1045295	04/29/24 S	91,402	1.000	0	91,402	91,402	0
1045295	05/02/24 S	8,856	1.000	0	8,856	8,856	0

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045295	05/03/24 S	32,713	1.000	0	32,713	32,713	0
1045295	05/07/24 S	124,213	1.000	0	124,213	124,213	0
1045295	05/08/24 S	38,979	1.000	0	38,979	38,979	0
1045295	05/10/24 S	28,808	1.000	0	28,808	28,808	0
1045295	05/14/24 S	78,153	1.000	0	78,153	78,153	0
1045295	05/16/24 S	124,312	1.000	0	124,312	124,312	0
1045295	05/21/24 S	5,724	1.000	0	5,724	5,724	0
1045295	05/23/24 S	22,280	1.000	0	22,280	22,280	0
1045295	05/30/24 S	53,634	1.000	0	53,634	53,634	0
1045295	05/31/24 S	21,561	1.000	0	21,561	21,561	0
1045295	06/04/24 S	102,650	1.000	0	102,650	102,650	0
1045295	06/10/24 S	19,760	1.000	0	19,760	19,760	0
1045295	06/17/24 S	76,619	1.000	0	76,619	76,619	0
1045295	06/18/24 S	4,233	1.000	0	4,233	4,233	0
1045295	06/20/24 S	46,127	1.000	0	46,127	46,127	0
1045295	06/24/24 S	20,546	1.000	0	20,546	20,546	0
1045295	06/25/24 S	4,445	1.000	0	4,445	4,445	0
1045295	06/27/24 S	162,299	1.000	0	162,299	162,299	0
1045295	07/03/24 S	35,106	1.000	0	35,106	35,106	0
1045295	07/12/24 S	19,427	1.000	0	19,427	19,427	0
1045295	07/15/24 S	49,387	1.000	0	49,387	49,387	0
1045295	07/16/24 S	23,710	1.000	0	23,710	23,710	0
1045295	07/24/24 S	57,354	1.000	0	57,354	57,354	0
1045295	07/25/24 S	51,302	1.000	0	51,302	51,302	0
1045295	07/26/24 S	20,001	1.000	0	20,001	20,001	0
1045295	07/29/24 S	48,213	1.000	0	48,213	48,213	0
1045295	07/30/24 S	67,548	1.000	0	67,548	67,548	0

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045295	08/07/24 S	92,457	1.000	0	92,457	92,457	0
1045295	08/09/24 S	42,837	1.000	0	42,837	42,837	0
1045295	08/15/24 S	13,622	1.000	0	13,622	13,622	0
1045295	08/16/24 S	107,445	1.000	0	107,445	107,445	0
1045295	08/26/24 S	2,753	1.000	0	2,753	2,753	0
	SUB-TOTAL OF SALES # 98			**0**	**5,652,107**	**5,652,107**	**0**
	SUB-TOTAL			**0**	**11,928,509**	**11,928,509**	**0**
	GRAND TOTAL			**55**	**13,304,194**	**12,883,029**	**421,162**

continued

REPORTABLE TRANSACTIONS WORKSHEET

DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS

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

*** NO TRANSACTIONS QUALIFIED FOR THIS SECTION ***

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	BEGINNING MARKET VALUE	48,969,595.37					
	COMPARATIVE VALUE (5%)	2,448,479.77					

CATEGORY 1 - SINGLE TRANSACTION EXCEEDS 5% OF VALUE

	ISSUE: 97181C514 - WILMINGTON US TREASURY MMKT CL SLCT						
1045296	07/18/24 B	7,874,396	1.000	0	7,874,396-*	7,874,396	
	ISSUE: 97181C514 - WILMINGTON US TREASURY MMKT CL SLCT						
1045296	07/25/24 S	5,309,015	1.000	0	5,309,015 *	5,309,015	0
	GRAND TOTAL			**0**	**13,183,411**	**13,183,411**	**0**

continued

REPORTABLE TRANSACTIONS WORKSHEET

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

BROKER: HILLTOP SECURITIES INC.

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 31335CLE2 - FHLMC GD PL #G62125 7.5% 6/01/38						
1045296	10/10/23 B	723,123	1.049	0	758,375-	758,375	
	ISSUE: 3128M9U67 - FHLMC GD PL #G0750 7% 2/01/39						
1045296	10/13/23 B	694,583	1.058	0	734,522-	734,522	
	ISSUE: 36202FLV6 - GNMA II PL #004840 7.5% 9/20/37						
1045296	10/13/23 B	8,424	1.010	0	8,508-	8,508	
	ISSUE: 38379NAS1 - GNMA SER 80 CMO V- 6.99954% 6/20/45						
1045296	11/14/23 B	186,182	1.024	0	190,604-	190,604	
	ISSUE: 3137B4YL4 - FHLMC SER 4261 CMO 2.5% 6/15/32						
1045296	01/01/24 B	419,160	0.972	0	407,551-	407,551	
	ISSUE: 3137FRWX5 - FHLMC SER 4965 CMO 2% 4/25/33						
1045296	01/01/24 B	816,119	0.953	0	777,863-	777,863	
	ISSUE: 3133TNCF9 - FHLMC SER 2209 CMO 8% 1/15/30						
1045296	01/22/24 B	58,501	1.049	0	61,389-	61,389	
	ISSUE: 31392GFR1 - FNMA SER T18 CMO 6.16378% 8/25/42						
1045296	01/22/24 B	790,246	1.044	0	825,437-	825,437	
	ISSUE: 31396XT20 - FNMA SER 108 CMO 7.992% 11/25/37						
1045296	01/22/24 B	6,922	1.052	0	7,286-	7,286	
	ISSUE: 38383VGV4 - GNMA SER 7 CMO 5.5% 1/20/53						
1045296	02/01/24 B	1,436,801	1.004	0	1,443,087-	1,443,087	
	ISSUE: 3137HBFD1 - FHLMC SER 5369 CMO 5.5% 6/25/50						
1045296	02/13/24 B	968,973	0.994	0	963,220-	963,220	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 31378QEF4 - FNMA PL #405234 6.5% 3/01/29						
1045296	03/13/24 S	14,109	1.009	0	14,232	14,051	181
	ISSUE: 3140FUJB5 - FNMA PL #BE8357 4.5% 4/01/48						
1045296	03/27/24 B	933,222	0.966	0	901,726-	901,726	
	ISSUE: 3622ADB80 - GNMA PL #787363 7% 3/15/39						
1045296	06/21/24 B	509,473	1.056	0	538,130-	538,130	
	ISSUE: 3132A4SE9 - FHLMC PL #ZS4117 5% 6/01/44						
1045296	07/24/24 B	1,183,944	1.007	0	1,191,714-	1,191,714	
	ISSUE: 31335CLB8 - FHLMC GD PL #G62122 8% 2/01/38						
1045296	07/24/24 B	896,831	1.059	0	949,520-	949,520	
	ISSUE: 31335PLJ2 - FHLMC GD PL #G80329 8% 3/17/32						
1045296	07/24/24 B	265,960	1.058	0	281,419-	281,419	
	ISSUE: 31393YU86 - FNMA SER T3 CMO 7.5% 2/25/44						
1045296	07/24/24 B	1,231,103	1.036	0	1,275,730-	1,275,730	
	ISSUE: 3140X6MX6 - FNMA PL #FM3073 8.5% 12/01/37						
1045296	07/24/24 B	1,069,764	1.067	0	1,141,304-	1,141,304	
	ISSUE: 36208NRK1 - GNMA PL #455990 7% 1/15/29						
1045296	07/24/24 B	20,943	1.019	0	21,349-	21,349	
	ISSUE: 38379FG45 - GNMA 165 CMO V-M VAR-CPN 1/20/39						
1045296	07/24/24 B	687,886	1.056	0	726,579-	726,579	
	ISSUE: 38382WKZ9 - GNMA SER 130 CMO 5.5% 7/20/51						
1045296	07/25/24 B	419,972	1.011	0	424,434-	424,434	
	ISSUE: 3136BSHF5 - FNMA SER 42 CMO 5.5% 6/25/51						
1045296	07/26/24 B	497,508	1.000	0	497,508-	497,508	
	ISSUE: 3128CD4D3 - FHLMC GD PL #P58020 7% 4/01/37						
1045296	08/20/24 B	161,615	1.062	0	171,565-	171,565	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	SUB-TOTAL			**0**	**14,313,052**	**14,312,871**	**181**
		BROKER: STEPHENS INC					
	ISSUE: 3138ERB33 - FNMA PL #AL9057 7.5% 5/01/38						
1045296	02/15/24 S	221,321	1.065	0	235,707	232,677	3,030
	ISSUE: 31410GKU6 - FNMA PL #888707 7.5% 10/01/37						
1045296	02/15/24 S	77,376	1.065	0	82,405	80,508	1,897
	ISSUE: 31410GRM7 - FNMA PL #888892 7.5% 11/01/37						
1045296	02/15/24 S	108,074	1.065	0	115,099	114,727	372
	ISSUE: 31418MED0 - FNMA PL #AD0131 7.5% 1/01/34						
1045296	02/15/24 S	183,242	1.065	0	195,152	190,467	4,685
	ISSUE: 31418MQ88 - FNMA PL #AD0478 7.5% 4/01/36						
1045296	02/15/24 S	58,496	1.065	0	62,298	60,603	1,695
	ISSUE: 3128M4PC1 - FHLMC GD PL #G0281 7.5% 12/01/32						
1045296	02/16/24 S	98,918	1.059	0	104,791	101,506	3,285
	ISSUE: 3128M67M4 - FHLMC GD PL #G0510 7.5% 11/01/34						
1045296	02/16/24 S	93,715	1.059	0	99,280	96,142	3,137
	ISSUE: 31335CLE2 - FHLMC GD PL #G62125 7.5% 6/01/38						
1045296	02/16/24 S	673,317	1.059	0	713,295	706,141	7,154
	ISSUE: 3140XPDV8 - FNMA PL #FS7315 7.5% 11/01/38						
1045296	02/23/24 B	950,000	1.066	0	1,012,938-	1,012,938	
	ISSUE: 3137HBT95 - FHLMC SER 5387 CMO 5.5% 3/25/50						
1045296	03/20/24 B	979,780	0.994	0	973,657-	973,657	
	ISSUE: 3137HBAF1 - FHLMC SER 5368 CMO 5.5% 12/25/53						
1045296	04/04/24 B	1,017,340	0.993	0	1,010,346-	1,010,346	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 3138EGNA8 - FNMA PL #AL0384 7% 7/01/37						
1045296	04/11/24 S	54,071	1.038	0	56,099	55,966	132
	ISSUE: 31410F6B6 - FNMA PL #888366 7% 4/01/37						
1045296	04/11/24 S	93,416	1.038	0	96,919	99,472	-2,553
	ISSUE: 31418MYX4 - FNMA PL #AD0725 7% 12/01/32						
1045296	04/11/24 S	75,858	1.038	0	78,703	78,933	-230
	ISSUE: 3128KKEK1 - FHLMC GD PL #A5643 7% 1/01/37						
1045296	04/16/24 S	56,232	1.035	0	58,200	55,488	2,713
	ISSUE: 31335ATH1 - FHLMC GD PL #G6055 7% 12/01/31						
1045296	04/16/24 S	108,742	1.035	0	112,548	111,157	1,391
	ISSUE: 3140XPRY7 - FNMA PL #FS7702 7% 1/01/40						
1045296	04/17/24 B	400,000	1.039	0	415,563-	415,563	
	ISSUE: 31335CLM4 - FHLMC GD PL #G62132 7% 3/01/39						
1045296	04/22/24 B	250,000	1.036	0	259,063-	259,063	
	ISSUE: 36200Q2G8 - GNMA PL #569675 7% 2/15/32						
1045296	04/22/24 S	12,545	1.035	0	12,984	12,458	526
	ISSUE: 36206TKT8 - GNMA PL #420706 7% 2/15/26						
1045296	04/22/24 S	1,498	1.035	0	1,550	1,492	58
	ISSUE: 36210JW38 - GNMA PL #493966 7% 6/15/29						
1045296	04/22/24 S	3,704	1.035	0	3,834	3,665	168
	ISSUE: 36291KCN5 - GNMA PL #630177 7% 7/15/34						
1045296	04/22/24 S	17,995	1.035	0	18,625	17,840	785
	ISSUE: 36294SB55 - GNMA PL #658060 7% 8/15/36						
1045296	04/22/24 S	76,628	1.035	0	79,310	76,903	2,407
	ISSUE: 36295H6D7 - GNMA PL #671468 7% 8/15/37						
1045296	04/22/24 S	114,324	1.035	0	118,326	113,519	4,806

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 3622ADB80 - GNMA PL #787363 7% 3/15/39						
1045296	04/29/24 B	150,000	1.037	0	155,531-	155,531	
	ISSUE: 3136BPE98 - FNMA SER 14 CMO 6% 6/25/48						
1045296	07/02/24 B	365,768	1.000	0	365,653-	365,653	
	ISSUE: 3128M8MX9 - FHLMC GD PL #G0637 6.5% 11/01/35						
1045296	07/11/24 S	99,520	1.042	0	103,687	101,374	2,313
	ISSUE: 31335AXV5 - FHLMC GD PL #G60692 6.5% 9/01/39						
1045296	07/11/24 S	170,112	1.042	0	177,235	174,807	2,428
	ISSUE: 31371HFZ6 - FNMA PL #252284 6.5% 1/01/29						
1045296	07/12/24 S	16,103	1.041	0	16,768	16,214	554
	ISSUE: 31411C4C2 - FNMA PL #904519 6.5% 12/01/36						
1045296	07/12/24 S	72,648	1.042	0	75,736	74,148	1,587
	ISSUE: 31414U2B3 - FNMA PL #976970 6.5% 2/01/38						
1045296	07/12/24 S	61,456	1.042	0	64,068	65,022	-954
	ISSUE: 31335CLP7 - FHLMC GD PL #G62134 6.5% 9/01/39						
1045296	07/16/24 B	410,190	1.043	0	427,879-	427,879	
	SUB-TOTAL			**0**	**7,303,249**	**7,261,859**	**41,388**
	GRAND TOTAL			**0**	**21,616,301**	**21,574,730**	**41,569**

continued

REPORTABLE TRANSACTIONS WORKSHEET

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

ISSUE: 97181C514 - WILMINGTON US TREASURY MMKT CL SLCT

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045296	09/01/23 B	7,362	1.000	0	7,362-	7,362	
1045296	09/15/23 B	195,302	1.000	0	195,302-	195,302	
1045296	09/18/23 B	33,304	1.000	0	33,304-	33,304	
1045296	09/20/23 B	195,363	1.000	0	195,363-	195,363	
1045296	09/20/23 B	10,471	1.000	0	10,471-	10,471	
1045296	09/21/23 B	1,994	1.000	0	1,994-	1,994	
1045296	09/25/23 B	352,777	1.000	0	352,777-	352,777	
1045296	09/25/23 B	162	1.000	0	162-	162	
1045296	09/26/23 B	826,067	1.000	0	826,067-	826,067	
1045296	10/02/23 B	3,033	1.000	0	3,033-	3,033	
1045296	10/16/23 B	244,541	1.000	0	244,541-	244,541	
1045296	10/16/23 B	4,695	1.000	0	4,695-	4,695	
1045296	10/20/23 B	170,829	1.000	0	170,829-	170,829	
1045296	10/20/23 B	9,529	1.000	0	9,529-	9,529	
1045296	10/23/23 B	2,028	1.000	0	2,028-	2,028	
1045296	10/25/23 B	1,830,465	1.000	0	1,830,465-	1,830,465	
1045296	10/25/23 B	792,241	1.000	0	792,241-	792,241	
1045296	10/25/23 B	91,249	1.000	0	91,249-	91,249	
1045296	10/26/23 B	125,265	1.000	0	125,265-	125,265	
1045296	10/31/23 B	455,192	1.000	0	455,192-	455,192	
1045296	11/01/23 B	8,389	1.000	0	8,389-	8,389	
1045296	11/15/23 B	208,159	1.000	0	208,159-	208,159	
1045296	11/17/23 B	19,864	1.000	0	19,864-	19,864	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045296	11/20/23 B	214,753	1.000	0	214,753-	214,753	
1045296	11/21/23 B	2,243	1.000	0	2,243-	2,243	
1045296	11/27/23 B	345,024	1.000	0	345,024-	345,024	
1045296	11/27/23 B	1,926	1.000	0	1,926-	1,926	
1045296	11/28/23 B	122,580	1.000	0	122,580-	122,580	
1045296	12/01/23 B	18,142	1.000	0	18,142-	18,142	
1045296	12/15/23 B	207,665	1.000	0	207,665-	207,665	
1045296	12/15/23 B	4,664	1.000	0	4,664-	4,664	
1045296	12/18/23 B	17,869	1.000	0	17,869-	17,869	
1045296	12/20/23 B	175,624	1.000	0	175,624-	175,624	
1045296	12/20/23 B	11,162	1.000	0	11,162-	11,162	
1045296	12/21/23 B	1,980	1.000	0	1,980-	1,980	
1045296	12/26/23 B	407,522	1.000	0	407,522-	407,522	
1045296	12/27/23 B	118,324	1.000	0	118,324-	118,324	
1045296	01/02/24 B	22,406	1.000	0	22,406-	22,406	
1045296	01/10/24 B	45,297	1.000	0	45,297-	45,297	
1045296	01/16/24 B	209,361	1.000	0	209,361-	209,361	
1045296	01/17/24 B	21,544	1.000	0	21,544-	21,544	
1045296	01/22/24 B	148,791	1.000	0	148,791-	148,791	
1045296	01/22/24 B	23,900	1.000	0	23,900-	23,900	
1045296	01/23/24 B	3,437	1.000	0	3,437-	3,437	
1045296	01/25/24 B	323,993	1.000	0	323,993-	323,993	
1045296	01/25/24 B	5,183	1.000	0	5,183-	5,183	
1045296	01/26/24 B	104,598	1.000	0	104,598-	104,598	
1045296	02/01/24 B	20,529	1.000	0	20,529-	20,529	
1045296	02/15/24 B	297,146	1.000	0	297,146-	297,146	
1045296	02/16/24 B	56,309	1.000	0	56,309-	56,309	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045296	02/16/24 B	30,585	1.000	0	30,585-	30,585	
1045296	02/20/24 B	905,165	1.000	0	905,165-	905,165	
1045296	02/20/24 B	383,221	1.000	0	383,221-	383,221	
1045296	02/21/24 B	1,912	1.000	0	1,912-	1,912	
1045296	02/21/24 B	1,038,792	1.000	0	1,038,792-	1,038,792	
1045296	02/26/24 B	340,059	1.000	0	340,059-	340,059	
1045296	03/01/24 B	12,204	1.000	0	12,204-	12,204	
1045296	03/15/24 B	251,912	1.000	0	251,912-	251,912	
1045296	03/15/24 B	18,512	1.000	0	18,512-	18,512	
1045296	03/18/24 B	25,991	1.000	0	25,991-	25,991	
1045296	03/20/24 B	409,543	1.000	0	409,543-	409,543	
1045296	03/20/24 B	10,203	1.000	0	10,203-	10,203	
1045296	03/21/24 B	2,940	1.000	0	2,940-	2,940	
1045296	03/26/24 B	121,796	1.000	0	121,796-	121,796	
1045296	04/01/24 B	13,262	1.000	0	13,262-	13,262	
1045296	04/09/24 B	1,805	1.000	0	1,805-	1,805	
1045296	04/15/24 B	300,110	1.000	0	300,110-	300,110	
1045296	04/15/24 B	135,155	1.000	0	135,155-	135,155	
1045296	04/17/24 B	17,105	1.000	0	17,105-	17,105	
1045296	04/17/24 B	239,293	1.000	0	239,293-	239,293	
1045296	04/22/24 B	510,393	1.000	0	510,393-	510,393	
1045296	04/22/24 B	11,296	1.000	0	11,296-	11,296	
1045296	04/23/24 B	16,887	1.000	0	16,887-	16,887	
1045296	04/23/24 B	321,903	1.000	0	321,903-	321,903	
1045296	04/25/24 B	399,504	1.000	0	399,504-	399,504	
1045296	04/26/24 B	127,607	1.000	0	127,607-	127,607	
1045296	05/01/24 B	4,433	1.000	0	4,433-	4,433	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045296	05/15/24 B	207,113	1.000	0	207,113-	207,113	
1045296	05/15/24 B	3,835	1.000	0	3,835-	3,835	
1045296	05/17/24 B	22,754	1.000	0	22,754-	22,754	
1045296	05/20/24 B	571,357	1.000	0	571,357-	571,357	
1045296	05/20/24 B	9,670	1.000	0	9,670-	9,670	
1045296	05/21/24 B	3,359	1.000	0	3,359-	3,359	
1045296	05/29/24 B	153,841	1.000	0	153,841-	153,841	
1045296	06/03/24 B	3,254	1.000	0	3,254-	3,254	
1045296	06/17/24 B	248,108	1.000	0	248,108-	248,108	
1045296	06/20/24 B	316,714	1.000	0	316,714-	316,714	
1045296	06/20/24 B	10,341	1.000	0	10,341-	10,341	
1045296	06/25/24 B	511,519	1.000	0	511,519-	511,519	
1045296	06/26/24 B	151,168	1.000	0	151,168-	151,168	
1045296	07/01/24 B	3,887	1.000	0	3,887-	3,887	
1045296	07/08/24 B	5,773	1.000	0	5,773-	5,773	
1045296	07/12/24 B	281,458	1.000	0	281,458-	281,458	
1045296	07/15/24 B	383,985	1.000	0	383,985-	383,985	
1045296	07/17/24 B	15,403	1.000	0	15,403-	15,403	
1045296	07/18/24 B	7,874,396	1.000	0	7,874,396-*	7,874,396	
1045296	07/22/24 B	336,547	1.000	0	336,547-	336,547	
1045296	07/22/24 B	11,320	1.000	0	11,320-	11,320	
1045296	07/25/24 B	110,261	1.000	0	110,261-	110,261	
1045296	07/26/24 B	128,183	1.000	0	128,183-	128,183	
1045296	08/01/24 B	12,051	1.000	0	12,051-	12,051	
1045296	08/08/24 B	10,264	1.000	0	10,264-	10,264	
1045296	08/15/24 B	263,439	1.000	0	263,439-	263,439	
1045296	08/19/24 B	23,702	1.000	0	23,702-	23,702	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045296	08/20/24 B	259,668	1.000	0	259,668-	259,668	
1045296	08/20/24 B	9,305	1.000	0	9,305-	9,305	
1045296	08/21/24 B	1,677	1.000	0	1,677-	1,677	
1045296	08/26/24 B	485,486	1.000	0	485,486-	485,486	
1045296	08/26/24 B	5,969	1.000	0	5,969-	5,969	
1045296	08/27/24 B	144,568	1.000	0	144,568-	144,568	
		SUB-TOTAL OF BUYS # 110		**0**	**26,752,216**	**26,752,216**	
1045296	10/12/23 S	760,032	1.000	0	760,032	760,032	0
1045296	10/17/23 S	716,039	1.000	0	716,039	716,039	0
1045296	10/17/23 S	8,536	1.000	0	8,536	8,536	0
1045296	11/10/23 S	12,832	1.000	0	12,832	12,832	0
1045296	11/16/23 S	191,147	1.000	0	191,147	191,147	0
1045296	11/20/23 S	18,638	1.000	0	18,638	18,638	0
1045296	12/27/23 S	832	1.000	0	832	832	0
1045296	01/03/24 S	797,566	1.000	0	797,566	797,566	0
1045296	01/03/24 S	433,295	1.000	0	433,295	433,295	0
1045296	01/24/24 S	834,407	1.000	0	834,407	834,407	0
1045296	01/24/24 S	69,009	1.000	0	69,009	69,009	0
1045296	01/29/24 S	78,742	1.000	0	78,742	78,742	0
1045296	02/02/24 S	1,473,892	1.000	0	1,473,892	1,473,892	0
1045296	02/16/24 S	1,939,173	1.000	0	1,939,173	1,939,173	0
1045296	02/23/24 S	324,981	1.000	0	324,981	324,981	0
1045296	02/27/24 S	887,445	1.000	0	887,445	887,445	0
1045296	03/25/24 S	584,894	1.000	0	584,894	584,894	0
1045296	03/28/24 S	904,875	1.000	0	904,875	904,875	0
1045296	04/01/24 S	300,323	1.000	0	300,323	300,323	0
1045296	04/09/24 S	1,011,589	1.000	0	1,011,589	1,011,589	0

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045296	04/12/24 S	966,809	1.000	0	966,809	966,809	0
1045296	04/19/24 S	416,963	1.000	0	416,963	416,963	0
1045296	04/24/24 S	260,181	1.000	0	260,181	260,181	0
1045296	04/25/24 S	559,165	1.000	0	559,165	559,165	0
1045296	04/30/24 S	156,377	1.000	0	156,377	156,377	0
1045296	05/13/24 S	596,121	1.000	0	596,121	596,121	0
1045296	05/28/24 S	45,826	1.000	0	45,826	45,826	0
1045296	05/30/24 S	366,006	1.000	0	366,006	366,006	0
1045296	06/24/24 S	540,409	1.000	0	540,409	540,409	0
1045296	06/28/24 S	553,193	1.000	0	553,193	553,193	0
1045296	07/08/24 S	371,853	1.000	0	371,853	371,853	0
1045296	07/11/24 S	435,797	1.000	0	435,797	435,797	0
1045296	07/16/24 S	138,334	1.000	0	138,334	138,334	0
1045296	07/19/24 S	429,213	1.000	0	429,213	429,213	0
1045296	07/19/24 S	165,148	1.000	0	165,148	165,148	0
1045296	07/25/24 S	5,309,015	1.000	0	5,309,015 *	5,309,015	0
1045296	07/26/24 S	348,362	1.000	0	348,362	348,362	0
1045296	07/30/24 S	426,295	1.000	0	426,295	426,295	0
1045296	07/30/24 S	77,738	1.000	0	77,738	77,738	0
1045296	07/31/24 S	499,788	1.000	0	499,788	499,788	0
1045296	08/02/24 S	951,403	1.000	0	951,403	951,403	0
1045296	08/13/24 S	330,745	1.000	0	330,745	330,745	0
1045296	08/16/24 S	634,021	1.000	0	634,021	634,021	0
1045296	08/21/24 S	172,193	1.000	0	172,193	172,193	0
1045296	08/30/24 S	689,279	1.000	0	689,279	689,279	0
	SUB-TOTAL OF SALES # 45			**0**	**26,788,481**	**26,788,481**	**0**

continued

REPORTABLE TRANSACTIONS WORKSHEET

DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	SUB-TOTAL		**0**	**53,540,697**	**53,540,697**	**0**
	GRAND TOTAL		**0**	**53,540,697**	**53,540,697**	**0**

continued

REPORTABLE TRANSACTIONS WORKSHEET

DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS

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

*** NO TRANSACTIONS QUALIFIED FOR THIS SECTION ***

REPORTABLE TRANSACTIONS WORKSHEET

DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
BEGINNING MARKET VALUE	102,063,273.51					
COMPARATIVE VALUE (5%)	5,103,163.68					

CATEGORY 1 - SINGLE TRANSACTION EXCEEDS 5% OF VALUE

***** NO TRANSACTIONS QUALIFIED FOR THIS SECTION *****

continued

REPORTABLE TRANSACTIONS WORKSHEET

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

BROKER: CANTOR FITZGERALD & CO. INC.

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: V7780T103 - ROYAL CARIBBEAN CRUISES LTD						
1045300	10/05/23 B	1,055	89.878	23	94,845-	94,845	
	ISSUE: 00287Y109 - ABBVIE INC						
1045300	10/05/23 S	486	148.233	11	72,030	71,423	608
	ISSUE: 00508Y102 - ACUITY BRANDS HOLDING COMPANY INC						
1045300	10/05/23 S	306	178.884	7	54,731	49,352	5,380
	ISSUE: 01973R101 - ALLISON TRANSMISSION HOLDINGS						
1045300	10/05/23 S	525	58.866	12	30,893	31,736	-843
	ISSUE: 031162100 - AMGEN INC COM						
1045300	10/05/23 S	283	267.101	7	75,583	72,544	3,038
	ISSUE: 103304101 - BOYD GAMING CORP						
1045300	10/05/23 B	1,717	58.252	38	100,056-	100,056	
	ISSUE: 12008R107 - BUILDERS FIRSTSOURCE						
1045300	10/05/23 B	212	120.182	5	25,483-	25,483	
	ISSUE: 125523100 - THE CIGNA GROUP						
1045300	10/05/23 S	267	287.010	6	76,625	73,761	2,864
	ISSUE: 147528103 - CASEYS GENERAL STORES INC						
1045300	10/05/23 S	410	272.769	10	111,826	100,130	11,695
	ISSUE: 163851108 - CHEMOURS COMPANY						
1045300	10/05/23 S	2,468	26.490	55	65,322	83,260	-17,938
	ISSUE: 17888H103 - CIVITAS RESOURCES INC						
1045300	10/05/23 B	625	71.196	14	44,511-	44,511	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 201723103 - COMMERCIAL METALS COMPANY						
1045300	10/05/23 B	505	47.773	11	24,136-	24,136	
	ISSUE: 23331A109 - D R HORTON INC						
1045300	10/05/23 B	914	104.906	20	95,904-	95,904	
	ISSUE: 277432100 - EASTMAN CHEMICAL COMPANY COM						
1045300	10/05/23 B	227	75.258	5	17,089-	17,089	
	ISSUE: 444859102 - HUMANA INC COM						
1045300	10/05/23 S	207	486.314	5	100,662	95,557	5,104
	ISSUE: 546347105 - LOUISIANA PAC CORP						
1045300	10/05/23 B	267	53.890	6	14,394-	14,394	
	ISSUE: 58155Q103 - MCKESSON CORPORATION COM						
1045300	10/05/23 S	205	445.479	5	91,318	84,526	6,792
	ISSUE: 59156R108 - METLIFE INC						
1045300	10/05/23 B	1,394	59.777	31	83,360-	83,360	
	ISSUE: 60855R100 - MOLINA HEALTHCARE INC.						
1045300	10/05/23 S	293	326.305	7	95,600	90,865	4,735
	ISSUE: 682189105 - ON SEMICONDUCTOR CORPORATION						
1045300	10/05/23 B	2,042	88.811	45	181,398-	181,398	
	ISSUE: 745867101 - PULTE GROUP INC						
1045300	10/05/23 B	1,188	72.430	26	86,073-	86,073	
	ISSUE: 86800U104 - SUPER MICRO COMPUTER INC						
1045300	10/05/23 S	658	284.867	16	187,427	181,003	6,424
	ISSUE: 87724P106 - TAYLOR MORRISON HOME CORP						
1045300	10/05/23 B	2,426	40.978	53	99,465-	99,465	
	ISSUE: 88579Y101 - 3M CO						
1045300	10/05/23 B	392	87.494	9	34,306-	34,306	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 163851108 - CHEMOURS COMPANY						
1045300	10/06/23 S	1,910	26.376	42	50,336	64,436	-14,099
	ISSUE: 354613101 - FRANKLIN RESOURCES INC						
1045300	10/18/23 B	4,707	22.940	47	108,025-	108,025	
	ISSUE: 69351T106 - PPL CORP COM						
1045300	10/18/23 S	1,217	24.114	12	29,335	30,308	-973
	ISSUE: 26210C104 - DROPBOX INC CL A						
1045300	11/08/23 B	5,708	26.176	57	149,471-	149,471	
	ISSUE: 26210C104 - DROPBOX INC CL A						
1045300	11/09/23 B	4,588	26.322	46	120,813-	120,813	
	ISSUE: 00287Y109 - ABBVIE INC						
1045300	11/15/23 B	566	137.452	12	77,810-	77,810	
	ISSUE: 053332102 - AUTOZONE INC COM						
1045300	11/15/23 B	47	2,663.268	1	125,175-	125,175	
	ISSUE: 09062X103 - BIOGEN INC						
1045300	11/15/23 B	509	228.186	11	116,158-	116,158	
	ISSUE: 103304101 - BOYD GAMING CORP						
1045300	11/15/23 S	8,229	59.240	185	487,302	541,018	-53,716
	ISSUE: 243537107 - DECKERS OUTDOOR CORP						
1045300	11/15/23 B	218	635.129	5	138,463-	138,463	
	ISSUE: 254067101 - DILLARDS INC CLASS A COMMON						
1045300	11/15/23 B	418	328.309	9	137,242-	137,242	
	ISSUE: 366651107 - GARTNER INC						
1045300	11/15/23 S	513	419.080	13	214,975	179,386	35,589
	ISSUE: 457187102 - INGREDION INC						
1045300	11/15/23 B	162	104.523	4	16,936-	16,936	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 512807108 - LAM RESEARCH CORP COMMON						
1045300	11/15/23 S	281	694.552	8	195,161	195,017	145
	ISSUE: 626755102 - MURPHY USA INC						
1045300	11/15/23 B	438	369.295	10	161,761-	161,761	
	ISSUE: 62944T105 - NVR INC						
1045300	11/15/23 S	78	6,295.630	6	491,054	495,103	-4,049
	ISSUE: 67103H107 - O'REILLY AUTOMOTIVE INC						
1045300	11/15/23 B	211	974.621	5	205,650-	205,650	
	ISSUE: 858119100 - STEEL DYNAMICS INC						
1045300	11/15/23 B	164	111.353	4	18,266-	18,266	
	ISSUE: 87724P106 - TAYLOR MORRISON HOME CORP						
1045300	11/15/23 S	5,545	45.425	124	251,756	258,256	-6,500
	ISSUE: 893641100 - TRANSDIGM GROUP INC						
1045300	11/15/23 B	1,742	994.505	38	1,732,466-	1,732,466	
	ISSUE: 87724P106 - TAYLOR MORRISON HOME CORP						
1045300	11/16/23 S	5,327	44.812	119	238,593	248,103	-9,509
	ISSUE: 893641100 - TRANSDIGM GROUP INC						
1045300	11/16/23 B	226	987.347	5	223,145-	223,145	
	ISSUE: G50871105 - JAZZ PHARMACEUTICALS PLC						
1045300	01/25/24 S	2,105	122.385	48	257,572	295,562	-37,989
	ISSUE: 718172109 - PHILIP MORRIS INTL INC						
1045300	01/25/24 B	9,395	91.205	207	857,081-	857,081	
	ISSUE: 74834L100 - QUEST DIAGNOSTICS INC						
1045300	01/25/24 B	1,134	128.728	25	146,002-	146,002	
	ISSUE: 959802109 - WESTERN UNION COMPANY						
1045300	02/06/24 B	18,553	12.558	186	233,170-	233,170	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 26210C104 - DROPBOX INC CL A						
1045300	03/20/24 S	12,042	24.497	123	294,875	332,165	-37,290
	ISSUE: 26210C104 - DROPBOX INC CL A						
1045300	03/21/24 S	9,386	24.447	96	229,366	258,902	-29,537
	ISSUE: 26210C104 - DROPBOX INC CL A						
1045300	03/22/24 S	15,539	24.282	158	377,160	428,626	-51,466
	ISSUE: 01973R101 - ALLISON TRANSMISSION HOLDINGS						
1045300	04/04/24 S	699	82.948	16	57,965	42,255	15,710
	ISSUE: 02005N100 - ALLY FINANCIAL INC						
1045300	04/04/24 S	5,663	38.907	126	220,204	154,561	65,643
	ISSUE: 047649108 - ATKORE INC.						
1045300	04/04/24 S	294	188.774	7	55,493	44,867	10,626
	ISSUE: 099502106 - BOOZ ALLEN HAMILTON HOLDING CL A						
1045300	04/04/24 S	2,195	147.451	51	323,605	251,326	72,279
	ISSUE: 127387108 - CADENCE DESIGN SYS INC						
1045300	04/04/24 S	1,006	315.624	25	317,493	241,883	75,610
	ISSUE: 219948106 - CORPAY INC						
1045300	04/04/24 S	1,111	310.029	27	344,414	336,922	7,493
	ISSUE: 38141G104 - GOLDMAN SACHS GROUP INC COM						
1045300	04/04/24 B	457	415.954	10	190,101-	190,101	
	ISSUE: 482480100 - KLA CORPORATION						
1045300	04/04/24 S	470	697.905	13	328,002	234,916	93,086
	ISSUE: 512807108 - LAM RESEARCH CORP COMMON						
1045300	04/04/24 S	304	983.796	9	299,065	210,979	88,086
	ISSUE: 744320102 - PRUDENTIAL FINANCIAL INC						
1045300	04/04/24 B	1,814	118.394	40	214,807-	214,807	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 747525103 - QUALCOMM INC COM						
1045300	04/04/24 B	11,863	173.026	261	2,052,863-	2,052,863	
	ISSUE: 83444M101 - SOLVENTUM CORP						
1045300	04/04/24 S	884	65.039	20	57,475	0	57,475
	ISSUE: 835495102 - SONOCO PRODUCTS CO COM						
1045300	04/04/24 B	652	57.778	14	37,686-	37,686	
	ISSUE: 86800U104 - SUPER MICRO COMPUTER INC						
1045300	04/04/24 S	383	1,031.809	12	395,171	147,143	248,028
	ISSUE: 87161C501 - SYNOVUS FINANCIAL CORP						
1045300	04/04/24 B	4,932	38.325	109	189,126-	189,126	
	ISSUE: 87724P106 - TAYLOR MORRISON HOME CORP						
1045300	04/04/24 B	2,484	59.969	55	149,018-	149,018	
	ISSUE: 883203101 - TEXTRON INC COM						
1045300	04/04/24 B	3,686	95.654	81	352,661-	352,661	
	ISSUE: 893641100 - TRANSDIGM GROUP INC						
1045300	04/04/24 S	289	1,221.619	9	353,039	287,181	65,858
	ISSUE: 989701107 - ZIONS BANCORPORATION, N.A.						
1045300	04/04/24 B	4,163	43.159	92	179,761-	179,761	
	ISSUE: 02005N100 - ALLY FINANCIAL INC						
1045300	04/05/24 S	3,874	38.496	86	149,049	105,734	43,315
	ISSUE: 87724P106 - TAYLOR MORRISON HOME CORP						
1045300	04/05/24 B	1,796	59.436	40	106,787-	106,787	
	ISSUE: 883203101 - TEXTRON INC COM						
1045300	04/05/24 B	1,416	96.284	31	136,369-	136,369	
	ISSUE: 02005N100 - ALLY FINANCIAL INC						
1045300	04/08/24 S	4,319	38.535	96	166,334	117,879	48,455

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 87724P106 - TAYLOR MORRISON HOME CORP						
1045300	04/08/24 B	2,131	59.152	47	126,099-	126,099	
	ISSUE: 883203101 - TEXTRON INC COM						
1045300	04/08/24 B	1,766	96.964	39	171,277-	171,277	
	ISSUE: 02005N100 - ALLY FINANCIAL INC						
1045300	04/09/24 S	8,389	39.139	187	328,150	228,962	99,187
	ISSUE: 87724P106 - TAYLOR MORRISON HOME CORP						
1045300	04/09/24 B	1,433	58.917	32	84,460-	84,460	
	ISSUE: 883203101 - TEXTRON INC COM						
1045300	04/09/24 B	2,596	95.929	57	249,089-	249,089	
	ISSUE: 02005N100 - ALLY FINANCIAL INC						
1045300	04/10/24 S	4,016	37.742	90	151,482	109,609	41,872
	ISSUE: 87724P106 - TAYLOR MORRISON HOME CORP						
1045300	04/10/24 B	3,455	56.407	76	194,963-	194,963	
	ISSUE: 883203101 - TEXTRON INC COM						
1045300	04/10/24 B	3,654	95.499	80	349,033-	349,033	
	ISSUE: 354613101 - FRANKLIN RESOURCES INC						
1045300	05/21/24 S	6,205	23.934	141	148,369	163,747	-15,379
	ISSUE: 525327102 - LEIDOS HOLDINGS, INC						
1045300	05/21/24 B	1,227	150.081	27	184,176-	184,176	
	ISSUE: 644393100 - NEW FORTRESS INC						
1045300	05/21/24 S	2,282	27.353	52	62,368	70,486	-8,119
	ISSUE: 68622V106 - ORGANON & CO						
1045300	05/21/24 B	2,570	21.805	57	56,097-	56,097	
	ISSUE: 354613101 - FRANKLIN RESOURCES INC						
1045300	05/22/24 S	7,254	23.820	164	172,624	191,430	-18,806

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 525327102 - LEIDOS HOLDINGS, INC						
1045300	05/22/24 B	3,473	150.082	76	521,309-	521,309	
	ISSUE: 644393100 - NEW FORTRESS INC						
1045300	05/22/24 S	2,336	26.668	53	62,244	72,154	-9,910
	ISSUE: 68622V106 - ORGANON & CO						
1045300	05/22/24 B	4,154	21.821	91	90,737-	90,737	
	ISSUE: 354613101 - FRANKLIN RESOURCES INC						
1045300	05/23/24 S	5,098	23.180	115	118,054	134,534	-16,481
	ISSUE: 644393100 - NEW FORTRESS INC						
1045300	05/23/24 S	5,438	25.660	124	139,417	167,968	-28,551
	ISSUE: 68622V106 - ORGANON & CO						
1045300	05/23/24 B	6,446	21.509	142	138,790-	138,790	
	ISSUE: 644393100 - NEW FORTRESS INC						
1045300	05/24/24 S	4,704	25.259	107	118,712	145,297	-26,585
	ISSUE: 002896207 - ABERCROMBIE & FITCH CO CL A						
1045300	06/17/24 S	1,560	183.540	42	286,280	151,350	134,930
	ISSUE: N00985106 - AERCAP HOLDINGS NV						
1045300	07/12/24 B	12,199	96.243	268	1,174,340-	1,174,340	
	ISSUE: 03073E105 - CENCORA, INC						
1045300	07/12/24 B	513	223.597	11	114,717-	114,717	
	ISSUE: 037833100 - APPLE INC						
1045300	07/12/24 S	1,825	229.873	52	419,467	334,952	84,514
	ISSUE: 040413106 - ARISTA NETWORKS INC						
1045300	07/12/24 S	699	362.130	22	253,107	136,466	116,641
	ISSUE: 052800109 - AUTOLIV INC						
1045300	07/12/24 B	460	109.618	10	50,434-	50,434	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 055622104 - BP PLC SPONSORED ADR						
1045300	07/12/24 B	2,270	35.319	50	80,224-	80,224	
	ISSUE: 142339100 - CARLISLE COMPANIES INC						
1045300	07/12/24 S	116	431.004	4	49,993	30,435	19,558
	ISSUE: 243537107 - DECKERS OUTDOOR CORP						
1045300	07/12/24 B	303	905.423	7	274,350-	274,350	
	ISSUE: 253393102 - DICKS SPORTING GOODS INC						
1045300	07/12/24 B	872	218.631	19	190,665-	190,665	
	ISSUE: 370334104 - GENERAL MILLS INC						
1045300	07/12/24 S	15,900	63.195	378	1,004,420	1,064,467	-60,048
	ISSUE: 38141G104 - GOLDMAN SACHS GROUP INC COM						
1045300	07/12/24 S	471	480.632	17	226,361	160,743	65,618
	ISSUE: 526057104 - LENNAR CORP CL A						
1045300	07/12/24 S	1,271	159.970	34	203,289	149,273	54,016
	ISSUE: 546347105 - LOUISIANA PAC CORP						
1045300	07/12/24 B	2,417	85.597	53	206,941-	206,941	
	ISSUE: 59001A102 - MERITAGE HOMES CORP						
1045300	07/12/24 B	1,077	178.911	24	192,711-	192,711	
	ISSUE: 60871R209 - MOLSON COORS BEVERAGE COMPANY						
1045300	07/12/24 B	2,798	50.935	62	142,578-	142,578	
	ISSUE: 67103H107 - O'REILLY AUTOMOTIVE INC						
1045300	07/12/24 B	151	1,041.163	3	157,219-	157,219	
	ISSUE: 69047Q102 - OVINTIV INC						
1045300	07/12/24 B	1,861	48.436	41	90,181-	90,181	
	ISSUE: 690742101 - OWENS CORNING INC						
1045300	07/12/24 S	159	177.904	4	28,282	22,068	6,214

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 745867101 - PULTE GROUP INC						
1045300	07/12/24 B	1,678	116.194	37	195,011-	195,011	
	ISSUE: 747525103 - QUALCOMM INC COM						
1045300	07/12/24 B	1,088	201.120	24	218,843-	218,843	
	ISSUE: 835495102 - SONOCO PRODUCTS CO COM						
1045300	07/12/24 B	606	50.254	13	30,467-	30,467	
	ISSUE: 87161C501 - SYNOVUS FINANCIAL CORP						
1045300	07/12/24 S	4,140	42.652	96	176,485	150,634	25,851
	ISSUE: 91307C102 - UNITED THERAPEUTICS CORP						
1045300	07/12/24 S	783	325.992	24	255,227	189,987	65,240
	ISSUE: 92840M102 - VISTRA CORP						
1045300	07/12/24 S	503	89.081	12	44,795	15,804	28,991
	ISSUE: 526057104 - LENNAR CORP CL A						
1045300	07/15/24 S	789	159.856	21	126,106	92,664	33,441
	ISSUE: 59001A102 - MERITAGE HOMES CORP						
1045300	07/15/24 B	661	179.779	15	118,848-	118,848	
	ISSUE: 526057104 - LENNAR CORP CL A						
1045300	07/16/24 S	1,515	167.953	40	254,409	177,930	76,479
	ISSUE: 59001A102 - MERITAGE HOMES CORP						
1045300	07/16/24 B	1,266	189.119	28	239,452-	239,452	
	ISSUE: 526057104 - LENNAR CORP CL A						
1045300	07/17/24 S	1,560	167.259	42	260,882	183,215	77,667
	ISSUE: 59001A102 - MERITAGE HOMES CORP						
1045300	07/17/24 B	1,283	191.803	28	246,111-	246,111	
	ISSUE: 526057104 - LENNAR CORP CL A						
1045300	07/18/24 S	2,323	173.365	62	402,666	272,826	129,840

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 59001A102 - MERITAGE HOMES CORP						
1045300	07/18/24 B	2,239	197.307	49	441,819-	441,819	
	SUB-TOTAL			**6,612**	**27,848,774**	**26,262,460**	**1,586,309**
	BROKER: BOFA SECURITIES, INC.						
	ISSUE: G0250X107 - AMCOR PLC						
1045300	09/07/23 B	1,585	9.241	35	14,682-	14,682	
	ISSUE: V7780T103 - ROYAL CARIBBEAN CRUISES LTD						
1045300	09/07/23 B	1,252	96.699	28	121,094-	121,094	
	ISSUE: 040413106 - ARISTA NETWORKS INC						
1045300	09/07/23 S	1,103	194.602	26	214,620	215,339	-719
	ISSUE: 172967424 - CITIGROUP INC						
1045300	09/07/23 B	3,798	41.003	84	155,814-	155,814	
	ISSUE: 17888H103 - CIVITAS RESOURCES INC						
1045300	09/07/23 S	644	83.522	15	53,773	52,950	824
	ISSUE: 185899101 - CLEVELAND-CLIFFS INC						
1045300	09/07/23 B	1,703	14.482	37	24,701-	24,701	
	ISSUE: 23331A109 - D R HORTON INC						
1045300	09/07/23 B	1,016	116.839	22	118,731-	118,731	
	ISSUE: 254709108 - DISCOVER FINANCIAL SERVICES						
1045300	09/07/23 B	1,304	89.748	29	117,061-	117,061	
	ISSUE: 354613101 - FRANKLIN RESOURCES INC						
1045300	09/07/23 B	3,682	25.969	81	95,700-	95,700	
	ISSUE: 526057104 - LENNAR CORP CL A						
1045300	09/07/23 B	923	117.919	20	108,860-	108,860	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 552953101 - MGM RESORTS INTERNATIONAL						
1045300	09/07/23 B	1,866	43.063	41	80,397-	80,397	
	ISSUE: 69351T106 - PPL CORP COM						
1045300	09/07/23 B	1,276	24.713	28	31,562-	31,562	
	ISSUE: 745867101 - PULTE GROUP INC						
1045300	09/07/23 B	1,354	81.090	30	109,825-	109,825	
	ISSUE: 88033G407 - TENET HEALTHCARE CORP						
1045300	09/07/23 S	1,387	73.930	31	102,509	107,576	-5,067
	ISSUE: 92840M102 - VISTRA CORP						
1045300	09/07/23 S	1,925	33.081	43	63,639	60,484	3,155
	ISSUE: 949746101 - WELLS FARGO & CO						
1045300	09/07/23 B	3,091	40.523	68	125,324-	125,324	
	ISSUE: 15135B101 - CENTENE CORPORATION						
1045300	09/14/23 S	1,628	67.481	37	109,822	100,366	9,455
	ISSUE: 552953101 - MGM RESORTS INTERNATIONAL						
1045300	09/14/23 B	2,468	41.669	54	102,893-	102,893	
	ISSUE: 889478103 - TOLL BROTHERS COMMON						
1045300	09/14/23 B	1,446	80.480	32	116,405-	116,405	
	ISSUE: 02005N100 - ALLY FINANCIAL INC						
1045300	10/05/23 B	4,973	24.787	109	123,373-	123,373	
	ISSUE: 552953101 - MGM RESORTS INTERNATIONAL						
1045300	10/05/23 B	2,549	34.712	56	88,538-	88,538	
	ISSUE: 88033G407 - TENET HEALTHCARE CORP						
1045300	10/05/23 B	2,120	58.253	47	123,542-	123,542	
	ISSUE: V7780T103 - ROYAL CARIBBEAN CRUISES LTD						
1045300	10/18/23 B	1,008	84.058	22	84,753-	84,753	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 526057104 - LENNAR CORP CL A						
1045300	10/18/23 B	1,135	107.654	25	122,212-	122,212	
	ISSUE: 7591EP100 - REGIONS FINANCIAL CORP						
1045300	10/18/23 B	4,705	16.579	104	78,109-	78,109	
	ISSUE: 88033G407 - TENET HEALTHCARE CORP						
1045300	10/18/23 B	1,198	56.171	26	67,319-	67,319	
	ISSUE: 889478103 - TOLL BROTHERS COMMON						
1045300	10/18/23 B	1,198	71.010	26	85,096-	85,096	
	ISSUE: 959802109 - WESTERN UNION COMPANY						
1045300	10/18/23 S	4,268	13.291	94	56,633	53,200	3,432
	ISSUE: G0250X107 - AMCOR PLC						
1045300	11/08/23 B	2,012	9.071	44	18,295-	18,295	
	ISSUE: 052800109 - AUTOLIV INC						
1045300	11/08/23 S	455	96.815	10	44,041	44,408	-367
	ISSUE: 055622104 - BP PLC SPONSORED ADR						
1045300	11/08/23 B	2,078	35.051	46	72,882-	72,882	
	ISSUE: 05722G100 - BAKER HUGHES COMPANY						
1045300	11/08/23 B	2,251	33.861	50	76,270-	76,270	
	ISSUE: 09739D100 - BOISE CASCADE CO						
1045300	11/08/23 B	1,147	103.202	25	118,398-	118,398	
	ISSUE: 14149Y108 - CARDINAL HEALTH INC						
1045300	11/08/23 S	761	102.014	17	77,615	66,458	11,157
	ISSUE: 150870103 - CELANESE CORP						
1045300	11/08/23 S	1,123	117.257	26	131,654	141,902	-10,249
	ISSUE: 165167735 - CHESAPEAKE ENERGY CORP						
1045300	11/08/23 B	928	81.860	20	75,987-	75,987	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 185899101 - CLEVELAND-CLIFFS INC						
1045300	11/08/23 S	9,754	16.485	216	160,574	147,800	12,773
	ISSUE: 20825C104 - CONOCOPHILLIPS						
1045300	11/08/23 S	3,521	114.428	81	402,820	419,105	-16,285
	ISSUE: 260557103 - DOW INC						
1045300	11/08/23 S	2,657	47.977	59	127,415	145,020	-17,605
	ISSUE: 26884L109 - EQT CORPORATION						
1045300	11/08/23 B	1,324	40.412	29	53,535-	53,535	
	ISSUE: 337932107 - FIRSTENERGY CORP						
1045300	11/08/23 S	1,127	35.373	25	39,840	40,651	-811
	ISSUE: 34959E109 - FORTINET INC						
1045300	11/08/23 B	9,230	50.834	203	469,404-	469,404	
	ISSUE: 406216101 - HALLIBURTON HLDG CO COM						
1045300	11/08/23 B	1,932	37.811	43	73,093-	73,093	
	ISSUE: 460146103 - INTERNATIONAL PAPER CO COM						
1045300	11/08/23 B	435	33.474	10	14,571-	14,571	
	ISSUE: 565849106 - MARATHON OIL CORP						
1045300	11/08/23 B	2,515	25.011	55	62,959-	62,959	
	ISSUE: 571903202 - MARRIOTT INTL INC CL A						
1045300	11/08/23 B	717	192.635	16	138,135-	138,135	
	ISSUE: 574599106 - MASCO CORP						
1045300	11/08/23 S	921	55.952	21	51,511	53,737	-2,226
	ISSUE: 62944T105 - NVR INC						
1045300	11/08/23 S	32	5,932.607	2	189,841	203,119	-13,278
	ISSUE: 69047Q102 - OVINTIV INC						
1045300	11/08/23 B	1,785	45.139	39	80,611-	80,611	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 69351T106 - PPL CORP COM						
1045300	11/08/23 S	1,654	25.370	37	41,925	41,191	734
	ISSUE: 744573106 - PUBLIC SVC ENTERPRISE GROUP INC						
1045300	11/08/23 S	612	61.116	14	37,389	37,381	8
	ISSUE: 75281A109 - RANGE RESOURCES CORPORATION						
1045300	11/08/23 B	1,430	33.464	31	47,885-	47,885	
	ISSUE: 78454L100 - SM ENERGY CO						
1045300	11/08/23 B	1,859	36.636	41	68,148-	68,148	
	ISSUE: 806407102 - HENRY SCHEIN INC COM						
1045300	11/08/23 B	1,576	63.531	35	100,160-	100,160	
	ISSUE: 86800U104 - SUPER MICRO COMPUTER INC						
1045300	11/08/23 B	1,456	259.585	32	377,988-	377,988	
	ISSUE: 88033G407 - TENET HEALTHCARE CORP						
1045300	11/08/23 S	4,300	54.876	96	235,870	311,590	-75,720
	ISSUE: 92343V104 - VERIZON COMMUNICATIONS COM						
1045300	11/08/23 S	1,962	35.663	44	69,928	68,631	1,297
	ISSUE: 92840M102 - VISTRA CORP						
1045300	11/08/23 S	1,124	34.713	25	38,992	35,316	3,676
	ISSUE: 959802109 - WESTERN UNION COMPANY						
1045300	11/08/23 B	7,800	11.757	172	91,877-	91,877	
	ISSUE: 09739D100 - BOISE CASCADE CO						
1045300	11/09/23 B	1,290	103.285	28	133,266-	133,266	
	ISSUE: 62944T105 - NVR INC						
1045300	11/09/23 S	42	5,865.295	3	246,340	266,594	-20,254
	ISSUE: 88033G407 - TENET HEALTHCARE CORP						
1045300	11/09/23 S	2,260	53.122	51	120,005	163,766	-43,761

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 09739D100 - BOISE CASCADE CO						
1045300	11/10/23 B	232	104.975	5	24,359-	24,359	
	ISSUE: 88033G407 - TENET HEALTHCARE CORP						
1045300	11/10/23 S	516	52.482	12	27,069	37,391	-10,322
	ISSUE: 23918K108 - DAVITA INC						
1045300	11/15/23 S	1,437	94.658	33	135,991	138,710	-2,719
	ISSUE: 86800U104 - SUPER MICRO COMPUTER INC						
1045300	11/15/23 S	1,149	290.597	28	333,868	312,758	21,110
	ISSUE: 02005N100 - ALLY FINANCIAL INC						
1045300	12/06/23 S	4,415	29.661	98	130,856	120,499	10,357
	ISSUE: 099724106 - BORG WARNER INC COM						
1045300	12/06/23 B	1,154	32.784	25	37,858-	37,858	
	ISSUE: 125523100 - THE CIGNA GROUP						
1045300	12/06/23 B	645	256.600	14	165,521-	165,521	
	ISSUE: 201723103 - COMMERCIAL METALS COMPANY						
1045300	12/06/23 B	553	45.601	12	25,230-	25,230	
	ISSUE: 26441C204 - DUKE ENERGY HOLDING CORP						
1045300	12/06/23 B	3,093	93.560	68	289,448-	289,448	
	ISSUE: 339041105 - FLEETCOR TECHNOLOGIES INC						
1045300	12/06/23 S	888	251.065	21	222,924	235,640	-12,716
	ISSUE: 571903202 - MARRIOTT INTL INC CL A						
1045300	12/06/23 B	796	204.946	18	163,155-	163,155	
	ISSUE: 670837103 - OGE ENERGY CORP COM						
1045300	12/06/23 S	1,133	35.540	25	40,241	40,504	-263
	ISSUE: 704326107 - PAYCHEX INC COM						
1045300	12/06/23 S	2,108	124.271	48	261,914	255,405	6,509

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 92343V104 - VERIZON COMMUNICATIONS COM						
1045300	12/06/23 S	891	38.573	20	34,348	31,167	3,181
	ISSUE: 92840M102 - VISTRA CORP						
1045300	12/06/23 S	968	36.322	22	35,138	30,415	4,723
	ISSUE: V7780T103 - ROYAL CARIBBEAN CRUISES LTD						
1045300	12/13/23 S	1,264	120.081	29	151,754	121,866	29,888
	ISSUE: 040413106 - ARISTA NETWORKS INC						
1045300	12/13/23 S	1,195	229.786	28	274,566	233,300	41,266
	ISSUE: 23331A109 - D R HORTON INC						
1045300	12/13/23 S	1,314	142.926	30	187,775	156,686	31,089
	ISSUE: 23918K108 - DAVITA INC						
1045300	12/13/23 S	922	108.764	21	100,259	88,999	11,261
	ISSUE: 34959E109 - FORTINET INC						
1045300	12/13/23 S	5,240	55.316	118	289,739	304,243	-14,504
	ISSUE: 571903202 - MARRIOTT INTL INC CL A						
1045300	12/13/23 S	850	217.697	20	185,022	171,896	13,126
	ISSUE: 745867101 - PULTE GROUP INC						
1045300	12/13/23 S	1,737	97.498	40	169,314	143,171	26,143
	ISSUE: 75281A109 - RANGE RESOURCES CORPORATION						
1045300	12/13/23 B	1,961	29.392	43	57,681-	57,681	
	ISSUE: 34959E109 - FORTINET INC						
1045300	12/14/23 S	4	55.800	0	223	232	-9
	ISSUE: 172967424 - CITIGROUP INC						
1045300	01/10/24 S	3,808	52.983	85	201,675	157,060	44,615
	ISSUE: 354613101 - FRANKLIN RESOURCES INC						
1045300	01/10/24 S	6,107	29.211	136	178,256	160,146	18,111

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 86800U104 - SUPER MICRO COMPUTER INC						
1045300	01/10/24 S	925	339.884	23	314,370	251,785	62,585
	ISSUE: 889478103 - TOLL BROTHERS COMMON						
1045300	01/10/24 S	2,030	103.006	46	209,055	163,938	45,117
	ISSUE: 039483102 - ARCHER DANIELS MIDLAND CO COM						
1045300	01/25/24 S	2,684	51.087	60	137,057	206,109	-69,052
	ISSUE: 444859102 - HUMANA INC COM						
1045300	01/25/24 S	1,870	358.018	47	669,448	861,776	-192,328
	ISSUE: G0250X107 - AMCOR PLC						
1045300	02/06/24 B	3,552	9.249	78	32,932-	32,932	
	ISSUE: 02005N100 - ALLY FINANCIAL INC						
1045300	02/06/24 S	5,434	35.625	121	193,466	148,311	45,155
	ISSUE: 031162100 - AMGEN INC COM						
1045300	02/06/24 S	2,733	319.072	67	871,958	700,577	171,381
	ISSUE: 05722G100 - BAKER HUGHES COMPANY						
1045300	02/06/24 B	2,530	29.459	56	74,587-	74,587	
	ISSUE: 09062X103 - BIOGEN INC						
1045300	02/06/24 B	820	244.083	18	200,166-	200,166	
	ISSUE: 126650100 - CVS HEALTH CORPORATION						
1045300	02/06/24 B	3,712	73.763	82	273,888-	273,888	
	ISSUE: 14149Y108 - CARDINAL HEALTH INC						
1045300	02/06/24 B	2,589	104.417	57	270,392-	270,392	
	ISSUE: 15135B101 - CENTENE CORPORATION						
1045300	02/06/24 B	3,422	75.560	75	258,643-	258,643	
	ISSUE: 253393102 - DICKS SPORTING GOODS INC						
1045300	02/06/24 S	1,066	156.173	25	166,455	152,781	13,675

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 254709108 - DISCOVER FINANCIAL SERVICES						
1045300	02/06/24 S	1,223	105.100	28	128,510	110,108	18,402
	ISSUE: 26884L109 - EQT CORPORATION						
1045300	02/06/24 B	2,293	34.456	50	79,059-	79,059	
	ISSUE: 31620R303 - FNF GROUP						
1045300	02/06/24 S	2,804	49.762	63	139,470	116,086	23,385
	ISSUE: 34959E109 - FORTINET INC						
1045300	02/06/24 S	3,855	66.305	87	255,518	223,827	31,691
	ISSUE: 370334104 - GENERAL MILLS INC						
1045300	02/06/24 B	4,450	65.093	98	289,760-	289,760	
	ISSUE: 416515104 - HARTFORD FINANCIAL SVCS GRP INC						
1045300	02/06/24 S	1,718	89.746	39	154,144	123,387	30,758
	ISSUE: 460146103 - INTERNATIONAL PAPER CO COM						
1045300	02/06/24 B	1,211	33.268	27	40,314-	40,314	
	ISSUE: 565849106 - MARATHON OIL CORP						
1045300	02/06/24 B	2,776	22.671	61	62,994-	62,994	
	ISSUE: 594918104 - MICROSOFT CORP						
1045300	02/06/24 B	5,065	404.318	111	2,047,984-	2,047,984	
	ISSUE: 670837103 - OGE ENERGY CORP COM						
1045300	02/06/24 B	1,516	32.680	33	49,576-	49,576	
	ISSUE: 718172109 - PHILIP MORRIS INTL INC						
1045300	02/06/24 B	1,629	91.564	36	149,193-	149,193	
	ISSUE: 74834L100 - QUEST DIAGNOSTICS INC						
1045300	02/06/24 S	6,683	125.085	154	835,790	875,696	-39,906
	ISSUE: 86800U104 - SUPER MICRO COMPUTER INC						
1045300	02/06/24 S	1,123	649.110	31	728,920	305,681	423,239

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 87165B103 - SYNCHRONY FINANCIAL						
1045300	02/06/24 S	4,699	38.668	105	181,596	150,920	30,675
	ISSUE: 949746101 - WELLS FARGO & CO						
1045300	02/06/24 S	3,093	48.452	69	149,792	127,392	22,400
	ISSUE: 038222105 - APPLIED MATERIALS INC COM						
1045300	02/15/24 S	1,680	188.350	39	316,388	254,654	61,734
	ISSUE: 05329W102 - AUTONATION INC						
1045300	02/15/24 S	1,237	143.529	29	177,517	185,511	-7,994
	ISSUE: 08579W103 - BERRY GLOBAL GROUP, INC.						
1045300	02/15/24 B	685	58.883	15	40,350-	40,350	
	ISSUE: 099724106 - BORG WARNER INC COM						
1045300	02/15/24 B	1,667	31.481	37	52,516-	52,516	
	ISSUE: 59156R108 - METLIFE INC						
1045300	02/15/24 S	1,746	69.633	39	121,541	110,016	11,525
	ISSUE: 745867101 - PULTE GROUP INC						
1045300	02/15/24 S	1,358	104.376	31	141,711	111,932	29,779
	ISSUE: 86800U104 - SUPER MICRO COMPUTER INC						
1045300	02/15/24 S	704	991.613	21	698,074	191,629	506,445
	ISSUE: 91529Y106 - UNUM GROUP						
1045300	02/15/24 S	2,290	48.781	51	111,657	110,674	983
	ISSUE: 05329W102 - AUTONATION INC						
1045300	02/16/24 S	1,057	143.228	24	151,367	158,517	-7,150
	ISSUE: 05329W102 - AUTONATION INC						
1045300	02/20/24 S	111	139.474	3	15,479	16,647	-1,168
	ISSUE: 05329W102 - AUTONATION INC						
1045300	02/21/24 S	975	137.853	23	134,384	146,220	-11,836

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 05329W102 - AUTONATION INC						
1045300	02/22/24 S	573	137.998	13	79,059	85,932	-6,873
	ISSUE: 05329W102 - AUTONATION INC						
1045300	02/23/24 S	1,088	140.296	25	152,617	163,166	-10,549
	ISSUE: 002896207 - ABERCROMBIE & FITCH CO CL A						
1045300	03/06/24 S	1,329	132.567	31	176,151	128,939	47,212
	ISSUE: 037833100 - APPLE INC						
1045300	03/06/24 B	2,657	170.020	58	451,803-	451,803	
	ISSUE: 09062X103 - BIOGEN INC						
1045300	03/06/24 B	670	217.947	15	146,039-	146,039	
	ISSUE: 23918K108 - DAVITA INC						
1045300	03/06/24 S	1,303	131.684	30	171,555	129,873	41,682
	ISSUE: 253393102 - DICKS SPORTING GOODS INC						
1045300	03/06/24 S	1,161	179.393	27	208,248	166,396	41,852
	ISSUE: 406216101 - HALLIBURTON HLDG CO COM						
1045300	03/06/24 B	2,076	35.664	46	74,083-	74,083	
	ISSUE: 499049104 - KNIGHT-SWIFT TRANSPORTATION HOLDINGS						
1045300	03/06/24 B	986	55.716	22	54,958-	54,958	
	ISSUE: 704326107 - PAYCHEX INC COM						
1045300	03/06/24 B	2,795	120.837	61	337,801-	337,801	
	ISSUE: 780259305 - SHELL PLC SPONS ADR						
1045300	03/06/24 B	1,455	64.100	32	93,298-	93,298	
	ISSUE: 889478103 - TOLL BROTHERS COMMON						
1045300	03/06/24 S	1,332	117.450	31	156,413	107,569	48,844
	ISSUE: 89151E109 - TOTALENERGIES SE SPONSORED ADR						
1045300	03/06/24 B	1,173	65.322	256	76,879-	76,879	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 91307C102 - UNITED THERAPEUTICS CORP						
1045300	03/06/24 B	1,025	237.203	23	243,156-	243,156	
	ISSUE: 92840M102 - VISTRA CORP						
1045300	03/06/24 S	2,026	60.580	46	122,690	63,657	59,033
	ISSUE: 91307C102 - UNITED THERAPEUTICS CORP						
1045300	03/07/24 B	994	240.697	22	239,275-	239,275	
	ISSUE: 91307C102 - UNITED THERAPEUTICS CORP						
1045300	03/08/24 B	957	241.595	21	231,227-	231,227	
	ISSUE: 91307C102 - UNITED THERAPEUTICS CORP						
1045300	03/11/24 B	713	248.017	16	176,852-	176,852	
	ISSUE: 91307C102 - UNITED THERAPEUTICS CORP						
1045300	03/12/24 B	893	247.759	20	221,268-	221,268	
	ISSUE: 253393102 - DICKS SPORTING GOODS INC						
1045300	03/20/24 S	1,084	216.426	26	234,580	155,360	79,219
	ISSUE: 31620R303 - FNF GROUP						
1045300	03/20/24 B	3,246	50.154	71	162,871-	162,871	
	ISSUE: 354613101 - FRANKLIN RESOURCES INC						
1045300	03/20/24 B	6,781	27.195	149	184,562-	184,562	
	ISSUE: 857477103 - STATE STREET CORP						
1045300	03/20/24 B	2,184	72.991	48	159,461-	159,461	
	ISSUE: 92343V104 - VERIZON COMMUNICATIONS COM						
1045300	03/20/24 B	1,696	40.009	37	67,892-	67,892	
	ISSUE: G0250X107 - AMCOR PLC						
1045300	04/04/24 B	4,086	9.309	90	38,125-	38,125	
	ISSUE: 038222105 - APPLIED MATERIALS INC COM						
1045300	04/04/24 S	1,367	208.944	32	285,594	207,210	78,384

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 040413106 - ARISTA NETWORKS INC						
1045300	04/04/24 S	1,462	298.955	36	437,036	285,426	151,610
	ISSUE: 59156R108 - METLIFE INC						
1045300	04/04/24 B	3,153	74.325	69	234,416-	234,416	
	ISSUE: 595112103 - MICRON TECHNOLOGY INC COM						
1045300	04/04/24 S	7,274	127.708	167	928,780	688,781	239,999
	ISSUE: 87165B103 - SYNCHRONY FINANCIAL						
1045300	04/04/24 B	4,995	41.852	110	209,160-	209,160	
	ISSUE: 91529Y106 - UNUM GROUP						
1045300	04/04/24 B	3,539	53.950	78	191,008-	191,008	
	ISSUE: 037833100 - APPLE INC						
1045300	04/18/24 S	1,599	168.142	37	268,822	293,473	-24,651
	ISSUE: 64110D104 - NETAPP APPLIANCE INC						
1045300	04/18/24 S	2,849	101.373	65	288,748	254,037	34,711
	ISSUE: 704326107 - PAYCHEX INC COM						
1045300	04/18/24 S	2,316	118.941	53	275,414	280,500	-5,087
	ISSUE: G0250X107 - AMCOR PLC						
1045300	05/08/24 S	4,258	10.216	94	43,406	40,567	2,838
	ISSUE: 037833100 - APPLE INC						
1045300	05/08/24 S	1,286	182.724	30	234,953	236,027	-1,073
	ISSUE: 055622104 - BP PLC SPONSORED ADR						
1045300	05/08/24 B	4,304	37.447	95	161,265-	161,265	
	ISSUE: 05722G100 - BAKER HUGHES COMPANY						
1045300	05/08/24 B	4,080	31.985	90	130,589-	130,589	
	ISSUE: 165167735 - CHESAPEAKE ENERGY CORP						
1045300	05/08/24 B	1,755	88.359	39	155,108-	155,108	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 406216101 - HALLIBURTON HLDG CO COM						
1045300	05/08/24 B	3,251	37.102	72	120,691-	120,691	
	ISSUE: 565849106 - MARATHON OIL CORP						
1045300	05/08/24 B	3,202	26.970	70	86,428-	86,428	
	ISSUE: 624756102 - MUELLER INDS INC COM						
1045300	05/08/24 S	971	58.293	22	56,581	37,461	19,119
	ISSUE: 69047Q102 - OVINTIV INC						
1045300	05/08/24 B	2,276	50.982	50	116,085-	116,085	
	ISSUE: 717081103 - PFIZER INC						
1045300	05/08/24 B	36,706	28.247	808	1,037,657-	1,037,657	
	ISSUE: 745867101 - PULTE GROUP INC						
1045300	05/08/24 S	1,388	115.808	32	160,710	114,405	46,305
	ISSUE: 747525103 - QUALCOMM INC COM						
1045300	05/08/24 S	1,637	180.334	38	295,169	283,279	11,890
	ISSUE: 89151E109 - TOTALENERGIES SE SPONSORED ADR						
1045300	05/08/24 B	1,238	72.231	296	89,718-	89,718	
	ISSUE: 92840M102 - VISTRA CORP						
1045300	05/08/24 S	910	89.513	21	81,436	28,592	52,844
	ISSUE: 902681105 - UGI CORP NEW COMMON						
1045300	05/21/24 B	3,781	24.704	83	93,490-	93,490	
	ISSUE: 02079K305 - ALPHABET INC CL A						
1045300	06/06/24 B	10,068	176.769	222	1,779,930-	1,779,930	
	ISSUE: 038222105 - APPLIED MATERIALS INC COM						
1045300	06/06/24 S	2,042	221.430	57	452,102	309,526	142,576
	ISSUE: 040413106 - ARISTA NETWORKS INC						
1045300	06/06/24 S	970	295.127	29	286,244	189,373	96,871

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 23918K108 - DAVITA INC						
1045300	06/06/24 S	1,260	143.861	33	181,232	125,587	55,646
	ISSUE: 406216101 - HALLIBURTON HLDG CO COM						
1045300	06/06/24 B	3,089	33.731	68	104,263-	104,263	
	ISSUE: 460146103 - INTERNATIONAL PAPER CO COM						
1045300	06/06/24 S	1,152	44.032	27	50,698	39,648	11,050
	ISSUE: 595112103 - MICRON TECHNOLOGY INC COM						
1045300	06/06/24 S	2,909	129.973	75	378,017	275,456	102,561
	ISSUE: 718172109 - PHILIP MORRIS INTL INC						
1045300	06/06/24 S	1,883	104.542	47	196,805	171,881	24,924
	ISSUE: 747525103 - QUALCOMM INC COM						
1045300	06/06/24 S	1,892	209.784	53	396,859	327,406	69,453
	ISSUE: 7591EP100 - REGIONS FINANCIAL CORP						
1045300	06/06/24 B	10,946	18.619	241	204,044-	204,044	
	ISSUE: 780259305 - SHELL PLC SPONS ADR						
1045300	06/06/24 B	1,906	70.042	42	133,541-	133,541	
	ISSUE: 88033G407 - TENET HEALTHCARE CORP						
1045300	06/06/24 S	1,199	134.253	31	160,939	109,629	51,310
	ISSUE: 460146103 - INTERNATIONAL PAPER CO COM						
1045300	06/18/24 S	4,798	45.712	112	219,215	165,133	54,082
	ISSUE: 7591EP100 - REGIONS FINANCIAL CORP						
1045300	07/12/24 S	9,927	20.695	224	205,212	180,774	24,438
	ISSUE: 87165B103 - SYNCHRONY FINANCIAL						
1045300	07/12/24 S	5,411	49.230	126	266,257	182,812	83,445
	ISSUE: 989701107 - ZIONS BANCORPORATION, N.A.						
1045300	07/12/24 S	3,688	47.438	86	174,866	146,143	28,722

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 002896207 - ABERCROMBIE & FITCH CO CL A						
1045300	07/25/24 B	2,092	155.780	46	325,937-	325,937	
	ISSUE: 165167735 - CHESAPEAKE ENERGY CORP						
1045300	07/25/24 B	1,560	77.827	34	121,444-	121,444	
	ISSUE: 539830109 - LOCKHEED MARTIN CORPORATION COM						
1045300	07/25/24 B	3,450	522.425	76	1,802,442-	1,802,442	
	ISSUE: 595112103 - MICRON TECHNOLOGY INC COM						
1045300	07/25/24 B	2,908	108.668	64	316,069-	316,069	
	ISSUE: 67103H107 - O'REILLY AUTOMOTIVE INC						
1045300	07/25/24 S	1,199	1,092.538	63	1,309,890	1,149,943	159,947
	ISSUE: 744320102 - PRUDENTIAL FINANCIAL INC						
1045300	07/25/24 S	1,553	124.538	40	193,368	171,010	22,357
	ISSUE: 86800U104 - SUPER MICRO COMPUTER INC						
1045300	07/25/24 S	2,031	701.783	84	1,425,236	780,281	644,955
	ISSUE: 92840M102 - VISTRA CORP						
1045300	07/25/24 B	1,218	71.231	27	86,786-	86,786	
	ISSUE: 047649108 - ATKORE INC.						
1045300	08/07/24 B	1,182	96.539	26	114,135-	114,135	
	ISSUE: 110122108 - BRISTOL-MYERS SQUIBB CO						
1045300	08/07/24 B	19,648	46.813	432	920,218-	920,218	
	ISSUE: 30303M102 - META PLATFORMS, INC-A						
1045300	08/07/24 B	3,274	491.794	72	1,610,204-	1,610,204	
	ISSUE: 31620R303 - FNF GROUP						
1045300	08/07/24 S	3,148	54.255	74	170,721	134,377	36,344
	ISSUE: 371901109 - GENTEX CORP COM						
1045300	08/07/24 B	2,499	28.829	55	72,098-	72,098	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 595112103 - MICRON TECHNOLOGY INC COM						
1045300	08/07/24 S	16,116	87.907	394	1,416,317	1,566,745	-150,429
	ISSUE: 624756102 - MUELLER INDS INC COM						
1045300	08/07/24 S	920	66.798	22	61,433	35,494	25,939
	ISSUE: 717081103 - PFIZER INC						
1045300	08/07/24 S	5,003	28.902	114	144,484	141,432	3,052
	ISSUE: 78454L100 - SM ENERGY CO						
1045300	08/07/24 B	2,783	39.097	61	108,867-	108,867	
	ISSUE: 88579Y101 - 3M CO						
1045300	08/07/24 S	682	123.516	17	84,221	70,045	14,175
	ISSUE: 032095101 - AMPHENOL CORP NEW CL A						
1045300	08/19/24 S	3,112	66.007	74	205,338	197,320	8,018
	ISSUE: 05722G100 - BAKER HUGHES COMPANY						
1045300	08/19/24 S	2,381	34.998	55	83,276	81,541	1,735
	ISSUE: 15135B101 - CENTENE CORPORATION						
1045300	08/19/24 S	2,016	78.458	49	158,123	131,334	26,789
	ISSUE: 499049104 - KNIGHT-SWIFT TRANSPORTATION HOLDINGS						
1045300	08/19/24 S	1,035	53.765	24	55,622	55,708	-86
	ISSUE: 718172109 - PHILIP MORRIS INTL INC						
1045300	08/19/24 S	1,452	118.644	37	172,234	132,539	39,695
	ISSUE: 74834L100 - QUEST DIAGNOSTICS INC						
1045300	08/19/24 S	775	150.983	20	116,991	110,170	6,821
	ISSUE: 7591EP100 - REGIONS FINANCIAL CORP						
1045300	08/19/24 S	7,049	21.711	159	152,884	128,365	24,519
	ISSUE: 780259305 - SHELL PLC SPONS ADR						
1045300	08/19/24 S	1,286	73.258	31	94,179	82,219	11,960

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 88033G407 - TENET HEALTHCARE CORP						
1045300	08/19/24 S	1,222	156.174	32	190,812	111,732	79,080
	ISSUE: 911312106 - UNITED PARCEL SERVICE CL B						
1045300	08/19/24 B	2,679	129.081	59	345,867-	345,867	
	SUB-TOTAL			**13,371**	**48,728,963**	**44,861,190**	**3,867,774**
	BROKER: DIRECT TRADING INSTITUTIONAL I						
	ISSUE: G02602103 - AMDOCS LIMITED						
1045300	09/07/23 B	2,811	88.706	62	249,413-	249,413	
	ISSUE: G50871105 - JAZZ PHARMACEUTICALS PLC						
1045300	09/07/23 S	530	136.340	12	72,248	75,981	-3,733
	ISSUE: N53745100 - LYONDELLBASELL INDUSTRIES NV CL A						
1045300	09/07/23 B	116	99.341	3	11,526-	11,526	
	ISSUE: 031162100 - AMGEN INC COM						
1045300	09/07/23 S	471	251.971	11	118,667	120,736	-2,069
	ISSUE: 037833100 - APPLE INC						
1045300	09/07/23 B	696	175.043	15	121,845-	121,845	
	ISSUE: 039483102 - ARCHER DANIELS MIDLAND CO COM						
1045300	09/07/23 B	179	77.799	4	13,930-	13,930	
	ISSUE: 047649108 - ATKORE INC.						
1045300	09/07/23 S	198	152.286	5	30,148	30,486	-338
	ISSUE: 053332102 - AUTOZONE INC COM						
1045300	09/07/23 B	25	2,577.272	1	64,432-	64,432	
	ISSUE: 06417N103 - BANK OZK						
1045300	09/07/23 B	4,024	38.781	89	156,143-	156,143	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 08579W103 - BERRY GLOBAL GROUP, INC.						
1045300	09/07/23 B	269	62.773	6	16,892-	16,892	
	ISSUE: 09062X103 - BIOGEN INC						
1045300	09/07/23 S	253	260.816	6	65,980	67,642	-1,662
	ISSUE: 099502106 - BOOZ ALLEN HAMILTON HOLDING CL A						
1045300	09/07/23 B	2,029	113.103	45	229,531-	229,531	
	ISSUE: 103304101 - BOYD GAMING CORP						
1045300	09/07/23 B	813	64.737	18	52,649-	52,649	
	ISSUE: 14040H105 - CAPITAL ONE FINANCIAL CORP						
1045300	09/07/23 S	3,648	100.131	83	365,195	373,519	-8,324
	ISSUE: 142339100 - CARLISLE COMPANIES INC						
1045300	09/07/23 B	97	254.493	2	24,688-	24,688	
	ISSUE: 147528103 - CASEYS GENERAL STORES INC						
1045300	09/07/23 B	288	242.000	6	69,702-	69,702	
	ISSUE: 163851108 - CHEMOURS COMPANY						
1045300	09/07/23 B	740	32.317	16	23,931-	23,931	
	ISSUE: 243537107 - DECKERS OUTDOOR CORP						
1045300	09/07/23 B	178	516.509	4	91,943-	91,943	
	ISSUE: 253393102 - DICKS SPORTING GOODS INC						
1045300	09/07/23 S	5,239	110.244	120	577,449	609,505	-32,056
	ISSUE: 260557103 - DOW INC						
1045300	09/07/23 B	180	54.837	4	9,875-	9,875	
	ISSUE: 30034W106 - EVERGY INC						
1045300	09/07/23 B	492	53.790	11	26,475-	26,475	
	ISSUE: 31620R303 - FNF GROUP						
1045300	09/07/23 S	1,751	42.523	39	74,418	72,491	1,927

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 339041105 - FLEETCOR TECHNOLOGIES INC						
1045300	09/07/23 S	636	273.111	15	173,684	172,820	863
	ISSUE: 38141G104 - GOLDMAN SACHS GROUP INC COM						
1045300	09/07/23 B	191	322.423	4	61,587-	61,587	
	ISSUE: 40412C101 - HCA HEALTHCARE, INC						
1045300	09/07/23 S	350	273.752	8	95,805	97,055	-1,250
	ISSUE: 436440101 - HOLOGIC INC COM						
1045300	09/07/23 S	777	73.995	18	57,477	58,073	-596
	ISSUE: 457187102 - INGREDION INC						
1045300	09/07/23 B	175	100.370	4	17,569-	17,569	
	ISSUE: 460146103 - INTERNATIONAL PAPER CO COM						
1045300	09/07/23 B	374	33.829	8	12,660-	12,660	
	ISSUE: 46982L108 - JACOBS SOLUTIONS INC						
1045300	09/07/23 S	168	131.312	4	22,057	22,650	-593
	ISSUE: 499049104 - KNIGHT-SWIFT TRANSPORTATION HOLDINGS						
1045300	09/07/23 B	702	52.563	15	36,914-	36,914	
	ISSUE: 50540R409 - LABORATORY CRP OF AMER HLDGS COM NEW						
1045300	09/07/23 S	252	204.817	6	51,608	52,441	-833
	ISSUE: 512807108 - LAM RESEARCH CORP COMMON						
1045300	09/07/23 B	181	680.276	4	123,134-	123,134	
	ISSUE: 546347105 - LOUISIANA PAC CORP						
1045300	09/07/23 B	213	60.685	5	12,931-	12,931	
	ISSUE: 60871R209 - MOLSON COORS BEVERAGE COMPANY						
1045300	09/07/23 S	828	62.443	19	51,684	52,570	-886
	ISSUE: 65336K103 - NEXSTAR MEDIA GROUP INC COMMON STOCK						
1045300	09/07/23 S	944	135.599	22	127,983	153,683	-25,700

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 67103H107 - O'REILLY AUTOMOTIVE INC						
1045300	09/07/23 B	98	951.933	2	93,292-	93,292	
	ISSUE: 695156109 - PACKAGING CORP OF AMER COM						
1045300	09/07/23 B	101	146.000	2	14,748-	14,748	
	ISSUE: 704326107 - PAYCHEX INC COM						
1045300	09/07/23 B	1,411	120.734	31	170,387-	170,387	
	ISSUE: 70959W103 - PENSKE AUTOMOTIVE GROUP						
1045300	09/07/23 B	718	160.208	16	115,045-	115,045	
	ISSUE: 737446104 - POST HOLDINGS INC						
1045300	09/07/23 B	2,643	86.014	58	227,393-	227,393	
	ISSUE: 759509102 - RELIANCE STEEL & ALUMINUM COMPANY						
1045300	09/07/23 B	50	267.774	1	13,390-	13,390	
	ISSUE: 806407102 - HENRY SCHEIN INC COM						
1045300	09/07/23 S	953	73.999	22	70,500	72,943	-2,443
	ISSUE: 835495102 - SONOCO PRODUCTS CO COM						
1045300	09/07/23 B	219	55.316	5	12,119-	12,119	
	ISSUE: 87165B103 - SYNCHRONY FINANCIAL						
1045300	09/07/23 B	4,707	31.260	104	147,243-	147,243	
	ISSUE: 87724P106 - TAYLOR MORRISON HOME CORP						
1045300	09/07/23 B	1,251	46.231	28	57,862-	57,862	
	ISSUE: 92343V104 - VERIZON COMMUNICATIONS COM						
1045300	09/07/23 S	1,007	34.224	22	34,441	35,225	-784
	ISSUE: 928881101 - VONTIER CORP						
1045300	09/07/23 S	718	30.339	16	21,768	22,552	-785
	ISSUE: 960413102 - WESTLAKE CORP						
1045300	09/07/23 B	98	126.576	2	12,407-	12,407	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: G50871105 - JAZZ PHARMACEUTICALS PLC						
1045300	09/08/23 S	366	136.511	8	49,955	52,470	-2,515
	ISSUE: 06417N103 - BANK OZK						
1045300	09/08/23 B	359	38.454	8	13,813-	13,813	
	ISSUE: 103304101 - BOYD GAMING CORP						
1045300	09/08/23 B	204	65.162	4	13,298-	13,298	
	ISSUE: 14040H105 - CAPITAL ONE FINANCIAL CORP						
1045300	09/08/23 S	3,976	99.614	91	395,976	407,103	-11,126
	ISSUE: 253393102 - DICKS SPORTING GOODS INC						
1045300	09/08/23 S	638	111.708	15	71,255	74,225	-2,970
	ISSUE: 65336K103 - NEXSTAR MEDIA GROUP INC COMMON STOCK						
1045300	09/08/23 S	1,039	133.911	24	139,110	169,149	-30,040
	ISSUE: 737446104 - POST HOLDINGS INC						
1045300	09/08/23 B	756	86.384	17	65,323-	65,323	
	ISSUE: 87724P106 - TAYLOR MORRISON HOME CORP						
1045300	09/08/23 B	639	46.526	14	29,744-	29,744	
	ISSUE: 92840M102 - VISTRA CORP						
1045300	10/05/23 S	982	31.527	10	30,950	30,854	95
	ISSUE: G02602103 - AMDOCS LIMITED						
1045300	11/08/23 B	2,524	79.567	56	200,882-	200,882	
	ISSUE: N53745100 - LYONDELLBASELL INDUSTRIES NV CL A						
1045300	11/08/23 B	298	91.116	7	27,159-	27,159	
	ISSUE: 039483102 - ARCHER DANIELS MIDLAND CO COM						
1045300	11/08/23 B	342	72.201	8	24,700-	24,700	
	ISSUE: 05329W102 - AUTONATION INC						
1045300	11/08/23 B	950	134.408	21	127,708-	127,708	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 053332102 - AUTOZONE INC COM						
1045300	11/08/23 B	56	2,666.587	1	149,330-	149,330	
	ISSUE: 08579W103 - BERRY GLOBAL GROUP, INC.						
1045300	11/08/23 B	471	57.573	10	27,127-	27,127	
	ISSUE: 099502106 - BOOZ ALLEN HAMILTON HOLDING CL A						
1045300	11/08/23 B	1,746	124.482	38	217,385-	217,385	
	ISSUE: 147528103 - CASEYS GENERAL STORES INC						
1045300	11/08/23 B	579	274.236	13	158,796-	158,796	
	ISSUE: 17888H103 - CIVITAS RESOURCES INC						
1045300	11/08/23 S	4,129	68.734	93	283,708	334,409	-50,702
	ISSUE: 231021106 - CUMMINS INC COM						
1045300	11/08/23 S	118	219.173	3	25,860	27,145	-1,285
	ISSUE: 243537107 - DECKERS OUTDOOR CORP						
1045300	11/08/23 S	148	630.906	4	93,370	77,999	15,371
	ISSUE: 254067101 - DILLARDS INC CLASS A COMMON						
1045300	11/08/23 B	411	308.995	9	127,006-	127,006	
	ISSUE: 277432100 - EASTMAN CHEMICAL COMPANY COM						
1045300	11/08/23 B	240	76.181	5	18,289-	18,289	
	ISSUE: 30034W106 - EVERGY INC						
1045300	11/08/23 S	650	49.599	15	32,224	35,674	-3,450
	ISSUE: 339041105 - FLEETCOR TECHNOLOGIES INC						
1045300	11/08/23 B	1,155	234.939	25	271,380-	271,380	
	ISSUE: 461202103 - INTUIT INC COM						
1045300	11/08/23 B	337	521.989	7	175,918-	175,918	
	ISSUE: 499049104 - KNIGHT-SWIFT TRANSPORTATION HOLDINGS						
1045300	11/08/23 S	626	51.051	14	31,944	34,156	-2,212

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 512807108 - LAM RESEARCH CORP COMMON						
1045300	11/08/23 B	390	645.882	9	251,902-	251,902	
	ISSUE: 624756102 - MUELLER INDS INC COM						
1045300	11/08/23 S	1,332	37.913	30	50,470	51,389	-918
	ISSUE: 629377508 - NRG ENERGY INC						
1045300	11/08/23 B	6,596	45.389	145	299,530-	299,530	
	ISSUE: 670346105 - NUCOR CORP COMMON						
1045300	11/08/23 B	93	153.387	2	14,267-	14,267	
	ISSUE: 682189105 - ON SEMICONDUCTOR CORPORATION						
1045300	11/08/23 S	19,839	66.016	447	1,309,243	1,933,690	-624,448
	ISSUE: 690742101 - OWENS CORNING INC						
1045300	11/08/23 B	196	122.800	4	24,073-	24,073	
	ISSUE: 701094104 - PARKER HANNIFIN CORP						
1045300	11/08/23 S	108	413.436	3	44,648	45,025	-377
	ISSUE: 704326107 - PAYCHEX INC COM						
1045300	11/08/23 B	1,992	113.751	44	226,637-	226,637	
	ISSUE: 70959W103 - PENSKE AUTOMOTIVE GROUP						
1045300	11/08/23 B	675	152.052	15	102,650-	102,650	
	ISSUE: 74834L100 - QUEST DIAGNOSTICS INC						
1045300	11/08/23 S	608	133.443	14	81,119	79,952	1,167
	ISSUE: 759509102 - RELIANCE STEEL & ALUMINUM COMPANY						
1045300	11/08/23 B	62	264.897	1	16,425-	16,425	
	ISSUE: 833034101 - SNAP ON INC COMMON						
1045300	11/08/23 S	166	266.133	4	44,174	44,588	-413
	ISSUE: 835495102 - SONOCO PRODUCTS CO COM						
1045300	11/08/23 B	295	54.498	6	16,083-	16,083	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 872590104 - T-MOBILE US INC						
1045300	11/08/23 S	297	146.924	7	43,629	40,466	3,163
	ISSUE: 88579Y101 - 3M CO						
1045300	11/08/23 S	477	92.612	11	44,165	49,842	-5,677
	ISSUE: 90278Q108 - UFP INDUSTRIES INC						
1045300	11/08/23 B	213	103.163	5	21,978-	21,978	
	ISSUE: 911363109 - UNITED RENTALS INC COM						
1045300	11/08/23 S	60	444.018	2	26,640	28,592	-1,953
	ISSUE: 91529Y106 - UNUM GROUP						
1045300	11/08/23 B	3,203	43.541	70	139,534-	139,534	
	ISSUE: 928881101 - VONTIER CORP						
1045300	11/08/23 S	1,875	32.402	42	60,712	58,894	1,819
	ISSUE: 960413102 - WESTLAKE CORP						
1045300	11/08/23 B	190	120.285	4	22,858-	22,858	
	ISSUE: 17888H103 - CIVITAS RESOURCES INC						
1045300	11/09/23 S	904	68.036	20	61,484	73,215	-11,731
	ISSUE: 17888H103 - CIVITAS RESOURCES INC						
1045300	11/10/23 S	559	67.822	13	37,900	45,274	-7,374
	ISSUE: 26210C104 - DROPBOX INC CL A						
1045300	12/06/23 S	5,956	27.872	61	165,948	164,290	1,658
	ISSUE: 26210C104 - DROPBOX INC CL A						
1045300	12/07/23 S	3,256	27.617	33	89,888	89,813	75
	ISSUE: 70959W103 - PENSKE AUTOMOTIVE GROUP						
1045300	12/13/23 S	2,558	154.393	59	394,879	412,733	-17,855
	ISSUE: 70959W103 - PENSKE AUTOMOTIVE GROUP						
1045300	12/14/23 S	1,570	160.788	37	252,400	253,320	-919

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 001084102 - AGCO CORP						
1045300	02/15/24 B	508	111.294	11	56,548-	56,548	
	ISSUE: 002896207 - ABERCROMBIE & FITCH CO CL A						
1045300	02/15/24 S	2,156	119.579	49	257,762	209,174	48,588
	ISSUE: 126650100 - CVS HEALTH CORPORATION						
1045300	02/15/24 S	13,944	77.095	315	1,074,703	940,708	133,995
	ISSUE: 142339100 - CARLISLE COMPANIES INC						
1045300	02/15/24 S	156	347.415	4	54,193	40,930	13,263
	ISSUE: 277432100 - EASTMAN CHEMICAL COMPANY COM						
1045300	02/15/24 B	346	84.880	8	29,376-	29,376	
	ISSUE: 60855R100 - MOLINA HEALTHCARE INC.						
1045300	02/15/24 S	326	398.337	8	129,850	105,323	24,527
	ISSUE: 626755102 - MURPHY USA INC						
1045300	02/15/24 S	347	392.919	9	136,334	112,710	23,625
	ISSUE: 67103H107 - O'REILLY AUTOMOTIVE INC						
1045300	02/15/24 S	151	1,040.483	5	157,108	143,036	14,073
	ISSUE: 693656100 - PVH CORP						
1045300	02/15/24 S	1,203	128.464	28	154,514	142,814	11,701
	ISSUE: 744320102 - PRUDENTIAL FINANCIAL INC						
1045300	02/15/24 B	3,518	109.435	77	385,068-	385,068	
	ISSUE: 751212101 - RALPH LAUREN CORP CL A						
1045300	02/15/24 B	1,898	179.761	42	341,228-	341,228	
	ISSUE: 833034101 - SNAP ON INC COMMON						
1045300	02/15/24 B	232	265.607	5	61,626-	61,626	
	ISSUE: 88033G407 - TENET HEALTHCARE CORP						
1045300	02/15/24 B	2,442	89.415	54	218,404-	218,404	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 744320102 - PRUDENTIAL FINANCIAL INC						
1045300	02/16/24 B	2,395	107.513	53	257,545-	257,545	
	ISSUE: 751212101 - RALPH LAUREN CORP CL A						
1045300	02/16/24 B	771	181.729	17	140,130-	140,130	
	ISSUE: 88033G407 - TENET HEALTHCARE CORP						
1045300	02/16/24 B	1,093	90.851	24	99,325-	99,325	
	ISSUE: 744320102 - PRUDENTIAL FINANCIAL INC						
1045300	02/20/24 B	1,731	107.629	38	186,344-	186,344	
	ISSUE: 751212101 - RALPH LAUREN CORP CL A						
1045300	02/20/24 B	1,600	182.164	35	291,497-	291,497	
	ISSUE: 88033G407 - TENET HEALTHCARE CORP						
1045300	02/20/24 B	1,510	90.798	33	137,137-	137,137	
	ISSUE: 744320102 - PRUDENTIAL FINANCIAL INC						
1045300	02/21/24 B	846	107.392	19	90,872-	90,872	
	ISSUE: 751212101 - RALPH LAUREN CORP CL A						
1045300	02/21/24 B	1,078	184.325	24	198,726-	198,726	
	ISSUE: 88033G407 - TENET HEALTHCARE CORP						
1045300	02/21/24 B	1,313	91.054	29	119,582-	119,582	
	ISSUE: 751212101 - RALPH LAUREN CORP CL A						
1045300	02/22/24 B	659	187.027	15	123,265-	123,265	
	ISSUE: 88033G407 - TENET HEALTHCARE CORP						
1045300	02/22/24 B	1,112	92.429	24	102,806-	102,806	
	ISSUE: 88033G407 - TENET HEALTHCARE CORP						
1045300	02/23/24 B	1,874	93.377	41	175,029-	175,029	
	ISSUE: 88033G407 - TENET HEALTHCARE CORP						
1045300	02/26/24 B	1,967	92.465	43	181,922-	181,922	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 26210C104 - DROPBOX INC CL A						
1045300	03/06/24 S	9,234	23.821	94	219,872	254,710	-34,838
	ISSUE: 26210C104 - DROPBOX INC CL A						
1045300	03/07/24 S	9,594	23.986	98	230,020	264,640	-34,620
	ISSUE: 26210C104 - DROPBOX INC CL A						
1045300	03/08/24 S	6,586	24.281	67	159,846	181,668	-21,821
	ISSUE: 26210C104 - DROPBOX INC CL A						
1045300	03/11/24 S	5,269	23.606	54	124,324	145,340	-21,015
	ISSUE: V7780T103 - ROYAL CARIBBEAN CRUISES LTD						
1045300	03/20/24 S	1,191	129.669	27	154,409	114,828	39,581
	ISSUE: 06417N103 - BANK OZK						
1045300	03/20/24 S	6,178	43.417	138	268,090	246,562	21,529
	ISSUE: 23331A109 - D R HORTON INC						
1045300	03/20/24 S	1,288	155.748	30	200,573	153,585	46,988
	ISSUE: 254067101 - DILLARDS INC CLASS A COMMON						
1045300	03/20/24 S	565	434.428	14	245,438	189,976	55,462
	ISSUE: 30034W106 - EVERGY INC						
1045300	03/20/24 B	1,047	52.352	23	54,836-	54,836	
	ISSUE: 337932107 - FIRSTENERGY CORP						
1045300	03/20/24 S	5,692	38.289	127	217,812	205,310	12,501
	ISSUE: 595112103 - MICRON TECHNOLOGY INC COM						
1045300	03/20/24 B	23,391	94.669	515	2,214,913-	2,214,913	
	ISSUE: 644393100 - NEW FORTRESS INC						
1045300	03/20/24 B	2,525	30.412	56	76,845-	76,845	
	ISSUE: 69351T106 - PPL CORP COM						
1045300	03/20/24 B	1,967	27.040	43	53,231-	53,231	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 723484101 - PINNACLE WEST CAPITAL CORP						
1045300	03/20/24 B	776	72.469	17	56,253-	56,253	
	ISSUE: 80874P109 - LIGHT & WONDER INC						
1045300	03/20/24 B	1,154	102.077	25	117,822-	117,822	
	ISSUE: 86800U104 - SUPER MICRO COMPUTER INC						
1045300	03/20/24 B	436	892.207	10	389,012-	389,012	
	ISSUE: 872590104 - T-MOBILE US INC						
1045300	03/20/24 B	466	160.481	10	74,794-	74,794	
	ISSUE: 06417N103 - BANK OZK						
1045300	03/21/24 S	2,391	44.632	53	106,662	95,424	11,238
	ISSUE: 337932107 - FIRSTENERGY CORP						
1045300	03/21/24 S	2,606	38.427	58	100,081	93,998	6,083
	ISSUE: 80874P109 - LIGHT & WONDER INC						
1045300	03/21/24 B	1,207	106.389	27	128,438-	128,438	
	ISSUE: 06417N103 - BANK OZK						
1045300	03/22/24 S	930	44.248	21	41,130	37,116	4,014
	ISSUE: 80874P109 - LIGHT & WONDER INC						
1045300	03/26/24 B	1,109	104.947	24	116,411-	116,411	
	ISSUE: 80874P109 - LIGHT & WONDER INC						
1045300	03/27/24 B	555	103.676	12	57,552-	57,552	
	ISSUE: 565849106 - MARATHON OIL CORP						
1045300	06/06/24 S	23,984	27.888	258	668,607	620,569	48,038
	ISSUE: 02005N100 - ALLY FINANCIAL INC						
1045300	07/25/24 B	6,630	43.292	146	287,174-	287,174	
	ISSUE: 254067101 - DILLARDS INC CLASS A COMMON						
1045300	07/25/24 B	726	404.147	16	293,427-	293,427	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 416515104 - HARTFORD FINANCIAL SVCS GRP INC						
1045300	07/25/24 S	1,843	103.073	46	189,918	140,678	49,240
	ISSUE: 46817M107 - JACKSON FINANCIAL INC CL A						
1045300	07/25/24 B	2,780	85.255	61	237,069-	237,069	
	ISSUE: 87161C501 - SYNOVUS FINANCIAL CORP						
1045300	07/25/24 S	3,987	46.549	93	185,499	145,067	40,432
	ISSUE: 989701107 - ZIONS BANCORPORATION, N.A.						
1045300	07/25/24 S	3,455	51.524	81	177,933	136,910	41,023
	ISSUE: 02005N100 - ALLY FINANCIAL INC						
1045300	07/26/24 B	4,207	43.996	93	185,184-	185,184	
	ISSUE: 46817M107 - JACKSON FINANCIAL INC CL A						
1045300	07/26/24 B	1,718	87.532	38	150,417-	150,417	
	ISSUE: 02005N100 - ALLY FINANCIAL INC						
1045300	07/29/24 B	4,753	44.019	105	209,329-	209,329	
	ISSUE: 46817M107 - JACKSON FINANCIAL INC CL A						
1045300	07/29/24 B	3,645	87.261	80	318,147-	318,147	
	ISSUE: 02005N100 - ALLY FINANCIAL INC						
1045300	07/30/24 B	6,186	44.532	136	275,610-	275,610	
	ISSUE: 02005N100 - ALLY FINANCIAL INC						
1045300	07/31/24 B	3,708	45.061	82	167,168-	167,168	
	ISSUE: H2906T109 - GARMIN LIMITED						
1045300	08/19/24 B	1,433	174.965	32	250,756-	250,756	
	ISSUE: 00287Y109 - ABBVIE INC						
1045300	08/19/24 S	796	194.950	22	155,159	116,200	38,959
	ISSUE: 03073E105 - CENCORA, INC						
1045300	08/19/24 S	632	238.149	18	150,492	114,695	35,797

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 03076C106 - AMERIPRISE FINANCIAL INC						
1045300	08/19/24 S	448	432.571	15	193,777	157,796	35,980
	ISSUE: 093671105 - H & R BLOCK COMMON						
1045300	08/19/24 B	6,674	65.285	147	435,857-	435,857	
	ISSUE: 12008R107 - BUILDERS FIRSTSOURCE						
1045300	08/19/24 S	156	163.380	4	25,483	22,094	3,389
	ISSUE: 125269100 - CF INDUSTRIES HOLDINGS INC						
1045300	08/19/24 B	2,516	81.194	55	204,339-	204,339	
	ISSUE: 125523100 - THE CIGNA GROUP						
1045300	08/19/24 S	492	342.275	15	168,384	137,940	30,444
	ISSUE: 254067101 - DILLARDS INC CLASS A COMMON						
1045300	08/19/24 S	655	347.849	21	227,821	230,323	-2,502
	ISSUE: 34959E109 - FORTINET INC						
1045300	08/19/24 S	7,813	74.800	188	584,226	453,635	130,591
	ISSUE: 375558103 - GILEAD SCIENCES INC COM						
1045300	08/19/24 B	5,364	74.327	118	398,809-	398,809	
	ISSUE: 38141G104 - GOLDMAN SACHS GROUP INC COM						
1045300	08/19/24 S	334	505.296	12	168,757	113,987	54,769
	ISSUE: 40412C101 - HCA HEALTHCARE, INC						
1045300	08/19/24 S	591	373.359	19	220,636	162,101	58,535
	ISSUE: 457187102 - INGREDION INC						
1045300	08/19/24 S	320	131.847	8	42,183	33,530	8,653
	ISSUE: 504922105 - LABCORP HOLDINGS INC						
1045300	08/19/24 S	609	227.025	17	138,241	128,249	9,992
	ISSUE: 59001A102 - MERITAGE HOMES CORP						
1045300	08/19/24 B	586	184.782	13	108,295-	108,295	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 59156R108 - METLIFE INC						
1045300	08/19/24 S	1,842	73.025	44	134,467	120,087	14,380
	ISSUE: 60855R100 - MOLINA HEALTHCARE INC.						
1045300	08/19/24 S	510	349.452	16	178,204	163,468	14,737
	ISSUE: 60871R209 - MOLSON COORS BEVERAGE COMPANY						
1045300	08/19/24 S	2,355	54.055	55	127,244	144,201	-16,957
	ISSUE: 626717102 - MURPHY OIL CORP COMMON						
1045300	08/19/24 B	6,701	37.971	147	254,591-	254,591	
	ISSUE: 701094104 - PARKER HANNIFIN CORP						
1045300	08/19/24 S	84	585.374	3	49,168	35,020	14,149
	ISSUE: 70202L102 - PARSONS CORP						
1045300	08/19/24 B	2,046	93.621	45	191,593-	191,593	
	ISSUE: 783549108 - RYDER SYS INC COM						
1045300	08/19/24 S	427	137.408	11	58,662	42,999	15,663
	ISSUE: 78454L100 - SM ENERGY CO						
1045300	08/19/24 S	3,779	45.750	88	172,800	158,297	14,502
	ISSUE: 857477103 - STATE STREET CORP						
1045300	08/19/24 S	2,032	81.180	49	164,908	140,935	23,973
	ISSUE: 858119100 - STEEL DYNAMICS INC						
1045300	08/19/24 B	242	117.891	5	28,535-	28,535	
	ISSUE: 87724P106 - TAYLOR MORRISON HOME CORP						
1045300	08/19/24 B	3,107	63.210	68	196,461-	196,461	
	ISSUE: 90278Q108 - UFP INDUSTRIES INC						
1045300	08/19/24 S	206	118.722	5	24,452	21,819	2,633
	ISSUE: H2906T109 - GARMIN LIMITED						
1045300	08/20/24 B	1,586	176.231	35	279,536-	279,536	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 093671105 - H & R BLOCK COMMON						
1045300	08/20/24 B	3,692	66.163	81	244,356-	244,356	
	ISSUE: 254067101 - DILLARDS INC CLASS A COMMON						
1045300	08/20/24 S	572	352.438	18	201,576	201,137	439
	ISSUE: 375558103 - GILEAD SCIENCES INC COM						
1045300	08/20/24 B	6,940	74.691	153	518,508-	518,508	
	ISSUE: 59001A102 - MERITAGE HOMES CORP						
1045300	08/20/24 B	342	186.811	8	63,897-	63,897	
	ISSUE: 626717102 - MURPHY OIL CORP COMMON						
1045300	08/20/24 B	2,136	36.895	47	78,856-	78,856	
	ISSUE: 70202L102 - PARSONS CORP						
1045300	08/20/24 B	1,307	93.679	29	122,467-	122,467	
	ISSUE: H2906T109 - GARMIN LIMITED						
1045300	08/21/24 B	1,632	178.331	36	291,073-	291,073	
	ISSUE: 093671105 - H & R BLOCK COMMON						
1045300	08/21/24 B	4,187	64.605	92	270,594-	270,594	
	ISSUE: 254067101 - DILLARDS INC CLASS A COMMON						
1045300	08/21/24 S	414	347.506	13	143,855	145,578	-1,723
	ISSUE: 626717102 - MURPHY OIL CORP COMMON						
1045300	08/21/24 B	3,246	36.872	71	119,760-	119,760	
	ISSUE: 70202L102 - PARSONS CORP						
1045300	08/21/24 B	1,596	95.091	35	151,800-	151,800	
	ISSUE: H2906T109 - GARMIN LIMITED						
1045300	08/22/24 B	783	178.633	17	139,887-	139,887	
	ISSUE: 254067101 - DILLARDS INC CLASS A COMMON						
1045300	08/22/24 S	236	345.970	7	81,641	82,986	-1,345

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 626717102 - MURPHY OIL CORP COMMON						
1045300	08/22/24 B	4,036	37.360	89	150,875-	150,875	
	ISSUE: 70202L102 - PARSONS CORP						
1045300	08/22/24 B	963	95.009	21	91,515-	91,515	
	ISSUE: H2906T109 - GARMIN LIMITED						
1045300	08/23/24 B	17	178.792	0	3,040-	3,040	
	ISSUE: 254067101 - DILLARDS INC CLASS A COMMON						
1045300	08/23/24 S	188	354.260	6	66,595	66,108	487
	ISSUE: 626717102 - MURPHY OIL CORP COMMON						
1045300	08/23/24 B	502	37.828	11	19,001-	19,001	
	ISSUE: 70202L102 - PARSONS CORP						
1045300	08/23/24 B	988	94.550	22	93,437-	93,437	
	SUB-TOTAL			**8,430**	**33,049,523**	**32,862,251**	**187,270**
	BROKER: JP MORGAN SECURITIES LLC						
	ISSUE: 05329W102 - AUTONATION INC						
1045300	09/14/23 B	851	154.519	19	131,514-	131,514	
	ISSUE: 142339100 - CARLISLE COMPANIES INC						
1045300	09/14/23 S	152	276.764	4	42,064	39,880	2,184
	ISSUE: 254067101 - DILLARDS INC CLASS A COMMON						
1045300	09/14/23 B	318	321.413	7	102,216-	102,216	
	ISSUE: 571903202 - MARRIOTT INTL INC CL A						
1045300	09/14/23 B	607	201.450	13	122,294-	122,294	
	ISSUE: 62944T105 - NVR INC						
1045300	09/14/23 B	23	6,179.970	1	142,140-	142,140	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 670837103 - OGE ENERGY CORP COM						
1045300	09/14/23 B	1,870	35.544	41	66,509-	66,509	
	ISSUE: 681919106 - OMNICOM GROUP INC COM						
1045300	09/14/23 S	4,619	78.091	105	360,598	374,185	-13,587
	ISSUE: 723484101 - PINNACLE WEST CAPITAL CORP						
1045300	09/14/23 S	568	78.090	13	44,342	43,889	453
	ISSUE: 744573106 - PUBLIC SVC ENTERPRISE GROUP INC						
1045300	09/14/23 S	798	61.134	18	48,767	48,742	25
	ISSUE: 872590104 - T-MOBILE US INC						
1045300	09/14/23 S	297	141.446	7	42,003	40,466	1,536
	ISSUE: 254067101 - DILLARDS INC CLASS A COMMON						
1045300	09/15/23 B	159	320.957	4	51,036-	51,036	
	ISSUE: 670837103 - OGE ENERGY CORP COM						
1045300	09/15/23 B	3,989	35.745	88	142,675-	142,675	
	ISSUE: 681919106 - OMNICOM GROUP INC COM						
1045300	09/15/23 S	5,477	77.506	124	424,379	443,692	-19,313
	ISSUE: 670837103 - OGE ENERGY CORP COM						
1045300	09/18/23 B	3,389	35.808	75	121,430-	121,430	
	ISSUE: 03073E105 - CENCORA, INC						
1045300	10/18/23 S	303	188.217	7	57,023	53,322	3,701
	ISSUE: 03076C106 - AMERIPRISE FINANCIAL INC						
1045300	10/18/23 B	206	332.190	5	68,436-	68,436	
	ISSUE: 038222105 - APPLIED MATERIALS INC COM						
1045300	10/18/23 B	1,118	139.020	25	155,449-	155,449	
	ISSUE: 047649108 - ATKORE INC.						
1045300	10/18/23 B	165	135.434	4	22,350-	22,350	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 05329W102 - AUTONATION INC						
1045300	10/18/23 B	646	137.444	14	88,803-	88,803	
	ISSUE: 099502106 - BOOZ ALLEN HAMILTON HOLDING CL A						
1045300	10/18/23 S	2,098	127.769	48	268,010	237,677	30,334
	ISSUE: 125523100 - THE CIGNA GROUP						
1045300	10/18/23 S	173	313.125	4	54,166	47,793	6,373
	ISSUE: 126650100 - CVS HEALTH CORPORATION						
1045300	10/18/23 S	896	71.978	20	64,472	58,392	6,079
	ISSUE: 14149Y108 - CARDINAL HEALTH INC						
1045300	10/18/23 S	631	93.642	14	59,074	55,105	3,969
	ISSUE: 15135B101 - CENTENE CORPORATION						
1045300	10/18/23 S	742	72.516	17	53,790	45,744	8,046
	ISSUE: 201723103 - COMMERCIAL METALS COMPANY						
1045300	10/18/23 B	409	42.173	9	17,258-	17,258	
	ISSUE: 23918K108 - DAVITA INC						
1045300	10/18/23 B	2,307	77.759	51	179,440-	179,440	
	ISSUE: 243537107 - DECKERS OUTDOOR CORP						
1045300	10/18/23 B	157	519.559	3	81,574-	81,574	
	ISSUE: 339041105 - FLEETCOR TECHNOLOGIES INC						
1045300	10/18/23 B	513	248.640	11	127,564-	127,564	
	ISSUE: 40412C101 - HCA HEALTHCARE, INC						
1045300	10/18/23 B	284	245.196	6	69,642-	69,642	
	ISSUE: 46982L108 - JACOBS SOLUTIONS INC						
1045300	10/18/23 S	201	137.358	5	27,604	27,099	505
	ISSUE: 482480100 - KLA CORPORATION						
1045300	10/18/23 B	286	474.530	6	135,722-	135,722	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 552953101 - MGM RESORTS INTERNATIONAL						
1045300	10/18/23 S	12,731	35.887	284	456,599	544,111	-87,512
	ISSUE: 574599106 - MASCO CORP						
1045300	10/18/23 B	501	51.132	11	25,628-	25,628	
	ISSUE: 60855R100 - MOLINA HEALTHCARE INC.						
1045300	10/18/23 S	165	360.821	4	59,531	51,170	8,362
	ISSUE: 670346105 - NUCOR CORP COMMON						
1045300	10/18/23 B	142	147.521	3	20,951-	20,951	
	ISSUE: 67103H107 - O'REILLY AUTOMOTIVE INC						
1045300	10/18/23 B	74	946.237	2	70,023-	70,023	
	ISSUE: 690742101 - OWENS CORNING INC						
1045300	10/18/23 B	137	124.762	3	17,095-	17,095	
	ISSUE: 70959W103 - PENSKE AUTOMOTIVE GROUP						
1045300	10/18/23 B	732	152.007	16	111,285-	111,285	
	ISSUE: 783549108 - RYDER SYS INC COM						
1045300	10/18/23 S	310	102.543	7	31,781	31,217	564
	ISSUE: 552953101 - MGM RESORTS INTERNATIONAL						
1045300	10/19/23 S	5,729	36.241	128	207,494	244,852	-37,358
	ISSUE: 552953101 - MGM RESORTS INTERNATIONAL						
1045300	10/20/23 S	6,430	35.367	143	227,264	274,812	-47,548
	ISSUE: 103304101 - BOYD GAMING CORP						
1045300	11/08/23 S	2,047	56.945	46	116,520	134,581	-18,061
	ISSUE: 87724P106 - TAYLOR MORRISON HOME CORP						
1045300	11/08/23 S	2,241	42.932	50	96,160	104,374	-8,213
	ISSUE: 896288107 - TRINET GROUP INC						
1045300	11/08/23 B	1,047	105.341	23	110,315-	110,315	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 103304101 - BOYD GAMING CORP						
1045300	11/09/23 S	1,412	56.550	32	79,817	92,832	-13,015
	ISSUE: 87724P106 - TAYLOR MORRISON HOME CORP						
1045300	11/09/23 S	1,481	42.326	33	62,652	68,977	-6,325
	ISSUE: 896288107 - TRINET GROUP INC						
1045300	11/09/23 B	497	107.638	11	53,507-	53,507	
	ISSUE: 103304101 - BOYD GAMING CORP						
1045300	11/10/23 S	1,299	57.081	29	74,119	85,403	-11,285
	ISSUE: 87724P106 - TAYLOR MORRISON HOME CORP						
1045300	11/10/23 S	3,130	42.979	70	134,454	145,778	-11,324
	ISSUE: 896288107 - TRINET GROUP INC						
1045300	11/10/23 B	422	108.685	9	45,874-	45,874	
	ISSUE: 103304101 - BOYD GAMING CORP						
1045300	11/13/23 S	1,493	56.471	34	84,277	98,158	-13,881
	ISSUE: 87724P106 - TAYLOR MORRISON HOME CORP						
1045300	11/13/23 S	1,346	42.624	30	57,342	62,689	-5,347
	ISSUE: 896288107 - TRINET GROUP INC						
1045300	11/13/23 B	539	109.782	12	59,184-	59,184	
	ISSUE: 103304101 - BOYD GAMING CORP						
1045300	11/14/23 S	474	58.506	11	27,721	31,163	-3,442
	ISSUE: 87724P106 - TAYLOR MORRISON HOME CORP						
1045300	11/14/23 S	2,140	45.734	48	97,824	99,670	-1,846
	ISSUE: 896288107 - TRINET GROUP INC						
1045300	11/14/23 B	104	113.162	2	11,771-	11,771	
	ISSUE: N53745100 - LYONDELLBASELL INDUSTRIES NV CL A						
1045300	12/13/23 B	255	91.111	6	23,239-	23,239	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 125523100 - THE CIGNA GROUP						
1045300	12/13/23 S	352	295.324	9	103,945	95,766	8,180
	ISSUE: 243537107 - DECKERS OUTDOOR CORP						
1045300	12/13/23 S	244	710.459	7	173,345	131,668	41,677
	ISSUE: 253393102 - DICKS SPORTING GOODS INC						
1045300	12/13/23 B	1,803	138.686	40	250,090-	250,090	
	ISSUE: 254067101 - DILLARDS INC CLASS A COMMON						
1045300	12/13/23 S	463	379.554	12	175,722	155,679	20,042
	ISSUE: 366651107 - GARTNER INC						
1045300	12/13/23 S	471	464.253	12	218,651	164,699	53,952
	ISSUE: 482480100 - KLA CORPORATION						
1045300	12/13/23 S	385	562.304	10	216,477	192,431	24,046
	ISSUE: 64110D104 - NETAPP APPLIANCE INC						
1045300	12/13/23 B	5,051	88.190	111	445,557-	445,557	
	ISSUE: 695156109 - PACKAGING CORP OF AMER COM						
1045300	12/13/23 B	135	161.915	3	21,862-	21,862	
	ISSUE: 759509102 - RELIANCE STEEL & ALUMINUM COMPANY						
1045300	12/13/23 B	90	265.341	2	23,883-	23,883	
	ISSUE: 835495102 - SONOCO PRODUCTS CO COM						
1045300	12/13/23 B	500	54.992	11	27,507-	27,507	
	ISSUE: 872590104 - T-MOBILE US INC						
1045300	12/13/23 S	229	159.496	5	36,519	31,201	5,318
	ISSUE: 253393102 - DICKS SPORTING GOODS INC						
1045300	12/14/23 B	1,664	144.674	37	240,774-	240,774	
	ISSUE: 254067101 - DILLARDS INC CLASS A COMMON						
1045300	12/14/23 S	237	371.613	6	88,066	79,689	8,377

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 64110D104 - NETAPP APPLIANCE INC						
1045300	12/14/23 B	5,006	88.975	110	445,516-	445,516	
	ISSUE: 253393102 - DICKS SPORTING GOODS INC						
1045300	12/15/23 B	4,868	144.539	107	703,721-	703,721	
	ISSUE: 64110D104 - NETAPP APPLIANCE INC						
1045300	12/15/23 B	1,168	88.571	26	103,477-	103,477	
	ISSUE: 002896207 - ABERCROMBIE & FITCH CO CL A						
1045300	01/10/24 B	3,913	96.159	86	376,355-	376,355	
	ISSUE: 002896207 - ABERCROMBIE & FITCH CO CL A						
1045300	01/11/24 B	3,913	97.358	86	381,048-	381,048	
	ISSUE: 002896207 - ABERCROMBIE & FITCH CO CL A						
1045300	01/12/24 B	3,553	97.524	78	346,580-	346,580	
	ISSUE: 86800U104 - SUPER MICRO COMPUTER INC						
1045300	01/24/24 S	1,529	485.964	40	743,000	416,194	326,806
	ISSUE: 03076C106 - AMERIPRISE FINANCIAL INC						
1045300	02/06/24 S	369	388.699	9	143,421	124,420	19,001
	ISSUE: 036752103 - ELEVANCE HEALTH INC						
1045300	02/06/24 B	386	491.583	8	189,760-	189,760	
	ISSUE: 125523100 - THE CIGNA GROUP						
1045300	02/06/24 B	479	326.547	11	156,426-	156,426	
	ISSUE: 23918K108 - DAVITA INC						
1045300	02/06/24 B	1,834	112.145	40	205,714-	205,714	
	ISSUE: 243537107 - DECKERS OUTDOOR CORP						
1045300	02/06/24 S	290	830.242	8	240,762	156,491	84,271
	ISSUE: 281020107 - EDISON INTERNATIONAL COM						
1045300	02/06/24 S	4,286	65.243	97	279,537	295,091	-15,554

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 38141G104 - GOLDMAN SACHS GROUP INC COM						
1045300	02/06/24 S	406	385.019	10	156,308	132,907	23,400
	ISSUE: 436440101 - HOLOGIC INC COM						
1045300	02/06/24 B	2,115	73.832	47	156,201-	156,201	
	ISSUE: 501044101 - KROGER COMPANY COMMON						
1045300	02/06/24 S	16,925	45.141	378	763,638	785,151	-21,513
	ISSUE: 50540R409 - LABORATORY CRP OF AMER HLDGS COM NEW						
1045300	02/06/24 B	928	221.997	20	206,034-	206,034	
	ISSUE: 512807108 - LAM RESEARCH CORP COMMON						
1045300	02/06/24 S	409	845.839	12	345,936	283,850	62,086
	ISSUE: 521865204 - LEAR CORPORATION						
1045300	02/06/24 B	308	130.281	7	40,133-	40,133	
	ISSUE: 526057104 - LENNAR CORP CL A						
1045300	02/06/24 S	1,064	152.496	25	162,231	124,962	37,269
	ISSUE: 571903202 - MARRIOTT INTL INC CL A						
1045300	02/06/24 S	633	243.682	15	154,236	128,012	26,224
	ISSUE: 58155Q103 - MCKESSON CORPORATION COM						
1045300	02/06/24 B	348	513.806	8	178,812-	178,812	
	ISSUE: 60855R100 - MOLINA HEALTHCARE INC.						
1045300	02/06/24 B	830	355.006	18	294,673-	294,673	
	ISSUE: 60871R209 - MOLSON COORS BEVERAGE COMPANY						
1045300	02/06/24 B	4,375	61.530	96	269,291-	269,291	
	ISSUE: 629377508 - NRG ENERGY INC						
1045300	02/06/24 S	740	53.266	17	39,400	33,604	5,796
	ISSUE: 644393100 - NEW FORTRESS INC						
1045300	02/06/24 B	2,819	32.172	62	90,754-	90,754	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 806407102 - HENRY SCHEIN INC COM						
1045300	02/06/24 B	1,775	76.100	39	135,116-	135,116	
	ISSUE: 88579Y101 - 3M CO						
1045300	02/06/24 B	568	93.353	13	53,037-	53,037	
	ISSUE: 911363109 - UNITED RENTALS INC COM						
1045300	02/06/24 S	120	649.244	3	77,906	57,185	20,721
	ISSUE: 989701107 - ZIONS BANCORPORATION, N.A.						
1045300	02/06/24 B	14,976	38.991	329	584,256-	584,256	
	ISSUE: 644393100 - NEW FORTRESS INC						
1045300	02/07/24 B	3,571	32.090	79	114,672-	114,672	
	ISSUE: 989701107 - ZIONS BANCORPORATION, N.A.						
1045300	02/07/24 B	8,269	38.942	182	322,190-	322,190	
	ISSUE: 644393100 - NEW FORTRESS INC						
1045300	02/08/24 B	2,985	32.007	66	95,607-	95,607	
	ISSUE: 989701107 - ZIONS BANCORPORATION, N.A.						
1045300	02/08/24 B	915	39.476	20	36,140-	36,140	
	ISSUE: 644393100 - NEW FORTRESS INC						
1045300	02/09/24 B	129	32.477	3	4,192-	4,192	
	ISSUE: 48666K109 - KB HOME COM						
1045300	02/15/24 B	3,925	62.631	86	245,915-	245,915	
	ISSUE: 48666K109 - KB HOME COM						
1045300	02/16/24 B	1,309	61.929	29	81,094-	81,094	
	ISSUE: 48666K109 - KB HOME COM						
1045300	02/20/24 B	2,619	61.170	58	160,261-	160,261	
	ISSUE: 48666K109 - KB HOME COM						
1045300	02/21/24 B	1,965	62.073	43	122,016-	122,016	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 48666K109 - KB HOME COM						
1045300	02/22/24 B	1,770	62.743	39	111,094-	111,094	
	ISSUE: 147528103 - CASEYS GENERAL STORES INC						
1045300	04/18/24 S	534	309.521	13	165,271	135,065	30,206
	ISSUE: 629377508 - NRG ENERGY INC						
1045300	04/18/24 S	899	72.941	20	65,554	40,824	24,730
	ISSUE: 87724P106 - TAYLOR MORRISON HOME CORP						
1045300	04/18/24 B	3,728	54.324	82	202,603-	202,603	
	ISSUE: 883203101 - TEXTRON INC COM						
1045300	04/18/24 B	3,329	92.777	73	308,927-	308,927	
	ISSUE: 87724P106 - TAYLOR MORRISON HOME CORP						
1045300	04/19/24 B	1,572	54.133	35	85,132-	85,132	
	ISSUE: 883203101 - TEXTRON INC COM						
1045300	04/19/24 B	1,744	93.111	38	162,424-	162,424	
	ISSUE: 87724P106 - TAYLOR MORRISON HOME CORP						
1045300	04/22/24 B	703	54.978	15	38,665-	38,665	
	ISSUE: 883203101 - TEXTRON INC COM						
1045300	04/22/24 B	1,141	93.848	25	107,106-	107,106	
	ISSUE: 87724P106 - TAYLOR MORRISON HOME CORP						
1045300	04/23/24 B	964	56.995	21	54,964-	54,964	
	ISSUE: 883203101 - TEXTRON INC COM						
1045300	04/23/24 B	1,243	95.278	27	118,458-	118,458	
	ISSUE: 87724P106 - TAYLOR MORRISON HOME CORP						
1045300	04/24/24 B	390	56.837	9	22,175-	22,175	
	ISSUE: 354613101 - FRANKLIN RESOURCES INC						
1045300	05/08/24 S	19,053	23.379	423	445,010	502,801	-57,791

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 68622V106 - ORGANON & CO						
1045300	05/08/24 B	9,917	20.362	218	202,149-	202,149	
	ISSUE: 354613101 - FRANKLIN RESOURCES INC						
1045300	05/09/24 S	2,925	23.945	65	69,975	77,190	-7,214
	ISSUE: 68622V106 - ORGANON & CO						
1045300	05/09/24 B	3,625	20.484	80	74,334-	74,334	
	ISSUE: 68622V106 - ORGANON & CO						
1045300	05/10/24 B	2,660	20.402	59	54,327-	54,327	
	ISSUE: 68622V106 - ORGANON & CO						
1045300	05/13/24 B	4,986	20.905	110	104,344-	104,344	
	ISSUE: 68622V106 - ORGANON & CO						
1045300	05/14/24 B	3,812	21.293	84	81,254-	81,254	
	ISSUE: 68622V106 - ORGANON & CO						
1045300	05/15/24 B	3,702	21.604	81	80,061-	80,061	
	ISSUE: 68622V106 - ORGANON & CO						
1045300	05/16/24 B	2,974	21.382	65	63,655-	63,655	
	ISSUE: 219948106 - CORPAY INC						
1045300	05/21/24 S	1,969	273.934	58	539,317	597,119	-57,802
	ISSUE: 74834L100 - QUEST DIAGNOSTICS INC						
1045300	05/21/24 B	1,527	143.065	34	218,494-	218,494	
	ISSUE: 219948106 - CORPAY INC						
1045300	05/22/24 S	711	273.590	21	194,502	215,618	-21,116
	ISSUE: 74834L100 - QUEST DIAGNOSTICS INC						
1045300	05/22/24 B	3,933	141.984	87	558,511-	558,511	
	ISSUE: 219948106 - CORPAY INC						
1045300	05/23/24 S	667	269.639	20	179,829	202,274	-22,445

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 74834L100 - QUEST DIAGNOSTICS INC						
1045300	05/23/24 B	1,312	141.496	29	185,672-	185,672	
	ISSUE: 219948106 - CORPAY INC						
1045300	05/24/24 S	283	268.705	8	76,035	85,823	-9,787
	ISSUE: 001084102 - AGCO CORP						
1045300	06/06/24 B	577	103.313	13	59,624-	59,624	
	ISSUE: 036752103 - ELEVANCE HEALTH INC						
1045300	06/06/24 S	298	540.566	11	161,078	134,488	26,589
	ISSUE: 053332102 - AUTOZONE INC COM						
1045300	06/06/24 S	356	2,766.132	35	984,708	913,258	71,450
	ISSUE: 09062X103 - BIOGEN INC						
1045300	06/06/24 S	829	233.002	24	193,135	209,312	-16,177
	ISSUE: 12008R107 - BUILDERS FIRSTSOURCE						
1045300	06/06/24 B	236	146.800	5	34,650-	34,650	
	ISSUE: 23331A109 - D R HORTON INC						
1045300	06/06/24 B	1,245	145.975	27	181,766-	181,766	
	ISSUE: 243537107 - DECKERS OUTDOOR CORP						
1045300	06/06/24 S	245	1,088.531	13	266,677	132,208	134,469
	ISSUE: 25746U109 - DOMINION ENERGY INC.						
1045300	06/06/24 B	7,491	52.620	165	394,343-	394,343	
	ISSUE: 372460105 - GENUINE PARTS INC						
1045300	06/06/24 B	411	143.110	9	58,827-	58,827	
	ISSUE: 40434L105 - HP INC						
1045300	06/06/24 B	22,937	36.212	505	831,090-	831,090	
	ISSUE: 46982L108 - JACOBS SOLUTIONS INC						
1045300	06/06/24 B	404	137.570	9	55,587-	55,587	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 482480100 - KLA CORPORATION						
1045300	06/06/24 S	329	777.058	14	255,638	164,441	91,197
	ISSUE: 512807108 - LAM RESEARCH CORP COMMON						
1045300	06/06/24 S	292	962.740	14	281,106	202,651	78,455
	ISSUE: 58155Q103 - MCKESSON CORPORATION COM						
1045300	06/06/24 S	348	581.146	13	202,225	149,668	52,558
	ISSUE: 594918104 - MICROSOFT CORP						
1045300	06/06/24 S	900	424.010	30	381,579	363,906	17,672
	ISSUE: 60855R100 - MOLINA HEALTHCARE INC.						
1045300	06/06/24 B	553	308.735	12	170,743-	170,743	
	ISSUE: 64110D104 - NETAPP APPLIANCE INC						
1045300	06/06/24 S	4,511	121.369	114	547,382	402,232	145,149
	ISSUE: 751212101 - RALPH LAUREN CORP CL A						
1045300	06/06/24 S	2,628	183.676	71	482,628	479,063	3,565
	ISSUE: 78454L100 - SM ENERGY CO						
1045300	06/06/24 B	2,460	47.176	54	116,106-	116,106	
	ISSUE: 835495102 - SONOCO PRODUCTS CO COM						
1045300	06/06/24 S	593	60.653	14	35,953	33,732	2,221
	ISSUE: 40434L105 - HP INC						
1045300	06/07/24 B	26,627	36.491	586	972,232-	972,232	
	ISSUE: 751212101 - RALPH LAUREN CORP CL A						
1045300	06/07/24 S	2,618	182.039	71	476,506	477,240	-734
	ISSUE: 751212101 - RALPH LAUREN CORP CL A						
1045300	06/10/24 S	760	185.709	21	141,118	138,542	2,577
	SUB-TOTAL			**8,120**	**28,817,078**	**27,825,133**	**991,942**

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
			BROKER: PIPER SANDLER & CO.				
	ISSUE: G50871105 - JAZZ PHARMACEUTICALS PLC						
1045300	12/06/23 B	902	122.395	20	110,420-	110,420	
	ISSUE: 05329W102 - AUTONATION INC						
1045300	12/06/23 B	1,503	137.646	33	206,915-	206,915	
	ISSUE: 147528103 - CASEYS GENERAL STORES INC						
1045300	12/06/23 B	729	274.315	16	199,991-	199,991	
	ISSUE: 23331A109 - D R HORTON INC						
1045300	12/06/23 B	1,136	134.137	25	152,404-	152,404	
	ISSUE: 281020107 - EDISON INTERNATIONAL COM						
1045300	12/06/23 S	639	66.907	14	42,739	43,995	-1,256
	ISSUE: 461202103 - INTUIT INC COM						
1045300	12/06/23 S	520	571.965	14	297,408	280,845	16,563
	ISSUE: 546347105 - LOUISIANA PAC CORP						
1045300	12/06/23 S	2,635	63.266	59	166,647	161,969	4,678
	ISSUE: 64110D104 - NETAPP APPLIANCE INC						
1045300	12/06/23 B	10,579	89.745	233	949,646-	949,646	
	ISSUE: 70959W103 - PENSKE AUTOMOTIVE GROUP						
1045300	12/06/23 S	625	150.589	15	94,103	100,844	-6,740
	ISSUE: 745867101 - PULTE GROUP INC						
1045300	12/06/23 B	1,595	93.125	35	148,570-	148,570	
	ISSUE: 70959W103 - PENSKE AUTOMOTIVE GROUP						
1045300	12/07/23 S	1,040	150.111	24	156,091	167,804	-11,713
	ISSUE: 70959W103 - PENSKE AUTOMOTIVE GROUP						
1045300	12/08/23 S	1,040	150.466	24	156,461	167,804	-11,343

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 693656100 - PVH CORP						
1045300	12/13/23 B	1,297	111.837	29	145,080-	145,080	
	ISSUE: 693656100 - PVH CORP						
1045300	12/14/23 B	1,297	117.294	29	152,159-	152,159	
	ISSUE: 693656100 - PVH CORP						
1045300	12/15/23 B	1,297	118.069	29	153,164-	153,164	
	ISSUE: 693656100 - PVH CORP						
1045300	12/18/23 B	1,299	118.659	29	154,167-	154,167	
	ISSUE: 693656100 - PVH CORP						
1045300	12/19/23 B	1,305	121.298	29	158,322-	158,322	
	ISSUE: 693656100 - PVH CORP						
1045300	12/20/23 B	1,306	121.536	29	158,754-	158,754	
	ISSUE: 693656100 - PVH CORP						
1045300	12/21/23 B	1,306	120.946	29	157,984-	157,984	
	ISSUE: 693656100 - PVH CORP						
1045300	12/22/23 B	654	120.990	14	79,142-	79,142	
	ISSUE: G50871105 - JAZZ PHARMACEUTICALS PLC						
1045300	01/10/24 S	2,020	120.315	46	242,991	283,627	-40,636
	ISSUE: 00508Y102 - ACUITY BRANDS HOLDING COMPANY INC						
1045300	01/10/24 S	307	226.411	7	69,501	49,513	19,988
	ISSUE: 039483102 - ARCHER DANIELS MIDLAND CO COM						
1045300	01/10/24 B	459	70.462	10	32,352-	32,352	
	ISSUE: 05329W102 - AUTONATION INC						
1045300	01/10/24 S	1,497	142.600	35	213,437	224,503	-11,066
	ISSUE: 06417N103 - BANK OZK						
1045300	01/10/24 S	3,226	48.298	72	155,736	128,748	26,988

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 147528103 - CASEYS GENERAL STORES INC						
1045300	01/10/24 S	616	281.692	15	173,508	155,805	17,702
	ISSUE: 436440101 - HOLOGIC INC COM						
1045300	01/10/24 B	1,770	72.185	39	127,807-	127,807	
	ISSUE: 444859102 - HUMANA INC COM						
1045300	01/10/24 B	377	457.704	8	172,563-	172,563	
	ISSUE: 744573106 - PUBLIC SVC ENTERPRISE GROUP INC						
1045300	01/10/24 S	4,809	61.643	108	296,333	293,734	2,599
	ISSUE: 87161C501 - SYNOVUS FINANCIAL CORP						
1045300	01/10/24 B	5,109	36.730	112	187,763-	187,763	
	ISSUE: G50871105 - JAZZ PHARMACEUTICALS PLC						
1045300	01/11/24 S	2,277	120.256	52	273,771	319,712	-45,941
	ISSUE: 87161C501 - SYNOVUS FINANCIAL CORP						
1045300	01/11/24 B	4,695	36.323	103	170,639-	170,639	
	ISSUE: 87161C501 - SYNOVUS FINANCIAL CORP						
1045300	01/12/24 B	7,835	36.099	172	283,011-	283,011	
	ISSUE: 87161C501 - SYNOVUS FINANCIAL CORP						
1045300	01/16/24 B	5,204	35.532	114	185,024-	185,024	
	ISSUE: 87161C501 - SYNOVUS FINANCIAL CORP						
1045300	01/17/24 B	3,917	35.095	86	137,551-	137,551	
	ISSUE: 05329W102 - AUTONATION INC						
1045300	03/06/24 S	1,103	146.044	26	161,060	165,416	-4,355
	ISSUE: 053332102 - AUTOZONE INC COM						
1045300	03/06/24 S	83	3,104.358	4	257,658	212,923	44,735
	ISSUE: 06417N103 - BANK OZK						
1045300	03/06/24 S	3,949	43.963	88	173,521	157,603	15,918

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 254709108 - DISCOVER FINANCIAL SERVICES						
1045300	03/06/24 S	3,711	120.190	85	445,941	334,105	111,836
	ISSUE: 26441C204 - DUKE ENERGY HOLDING CORP						
1045300	03/06/24 B	482	93.772	11	45,209-	45,209	
	ISSUE: 366651107 - GARTNER INC						
1045300	03/06/24 B	624	465.168	14	290,278-	290,278	
	ISSUE: 457187102 - INGREDION INC						
1045300	03/06/24 B	261	117.007	6	30,545-	30,545	
	ISSUE: 48666K109 - KB HOME COM						
1045300	03/06/24 B	2,132	68.191	47	145,430-	145,430	
	ISSUE: 737446104 - POST HOLDINGS INC						
1045300	03/06/24 B	875	103.972	19	90,995-	90,995	
	ISSUE: 806407102 - HENRY SCHEIN INC COM						
1045300	03/06/24 S	3,298	75.417	75	248,651	247,242	1,409
	ISSUE: 80874P109 - LIGHT & WONDER INC						
1045300	03/06/24 B	936	99.757	21	93,393-	93,393	
	ISSUE: 90278Q108 - UFP INDUSTRIES INC						
1045300	03/06/24 B	361	113.358	8	40,930-	40,930	
	ISSUE: 960413102 - WESTLAKE CORP						
1045300	03/06/24 B	231	140.729	5	32,513-	32,513	
	ISSUE: 05329W102 - AUTONATION INC						
1045300	03/07/24 S	908	147.436	21	133,851	136,172	-2,321
	ISSUE: 06417N103 - BANK OZK						
1045300	03/07/24 S	2,061	44.069	46	90,781	82,254	8,527
	ISSUE: 254709108 - DISCOVER FINANCIAL SERVICES						
1045300	03/07/24 S	3,889	121.508	89	472,454	350,131	122,323

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 48666K109 - KB HOME COM						
1045300	03/07/24 B	2,648	70.050	58	185,552-	185,552	
	ISSUE: 737446104 - POST HOLDINGS INC						
1045300	03/07/24 B	632	103.530	14	65,445-	65,445	
	ISSUE: 806407102 - HENRY SCHEIN INC COM						
1045300	03/07/24 S	1,610	75.319	36	121,226	120,697	529
	ISSUE: 80874P109 - LIGHT & WONDER INC						
1045300	03/07/24 B	1,520	101.786	33	154,748-	154,748	
	ISSUE: 05329W102 - AUTONATION INC						
1045300	03/08/24 S	658	150.258	15	98,854	98,679	175
	ISSUE: 06417N103 - BANK OZK						
1045300	03/08/24 S	970	44.331	22	42,979	38,712	4,267
	ISSUE: 254709108 - DISCOVER FINANCIAL SERVICES						
1045300	03/08/24 S	1,207	121.605	28	146,750	108,667	38,083
	ISSUE: 806407102 - HENRY SCHEIN INC COM						
1045300	03/08/24 S	1,928	75.259	44	145,055	144,537	518
	ISSUE: 80874P109 - LIGHT & WONDER INC						
1045300	03/08/24 B	2,241	101.991	49	228,610-	228,610	
	ISSUE: 06417N103 - BANK OZK						
1045300	03/11/24 S	849	43.891	19	37,244	33,883	3,361
	ISSUE: 806407102 - HENRY SCHEIN INC COM						
1045300	03/11/24 S	1,858	74.776	42	138,892	139,289	-397
	ISSUE: 80874P109 - LIGHT & WONDER INC						
1045300	03/11/24 B	928	99.788	20	92,623-	92,623	
	ISSUE: 06417N103 - BANK OZK						
1045300	03/12/24 S	1,273	42.900	28	54,584	50,805	3,779

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 806407102 - HENRY SCHEIN INC COM						
1045300	03/12/24 S	1,052	74.549	24	78,402	78,866	-464
	ISSUE: 80874P109 - LIGHT & WONDER INC						
1045300	03/12/24 B	1,060	101.618	23	107,739-	107,739	
	ISSUE: 06417N103 - BANK OZK						
1045300	03/13/24 S	1,636	43.185	37	70,615	65,292	5,323
	ISSUE: 806407102 - HENRY SCHEIN INC COM						
1045300	03/13/24 S	3,739	75.563	85	282,447	280,302	2,144
	ISSUE: 03076C106 - AMERIPRISE FINANCIAL INC						
1045300	05/08/24 B	501	424.467	11	212,669-	212,669	
	ISSUE: 032095101 - AMPHENOL CORP NEW CL A						
1045300	05/08/24 B	7,221	126.345	159	912,498-	912,498	
	ISSUE: 047649108 - ATKORE INC.						
1045300	05/08/24 B	398	157.791	9	62,809-	62,809	
	ISSUE: 099502106 - BOOZ ALLEN HAMILTON HOLDING CL A						
1045300	05/08/24 S	1,797	150.574	42	270,539	205,755	64,784
	ISSUE: 14149Y108 - CARDINAL HEALTH INC						
1045300	05/08/24 S	4,400	97.903	100	430,674	404,248	26,426
	ISSUE: 260003108 - DOVER CORP COMMON						
1045300	05/08/24 S	287	181.789	7	52,167	42,562	9,605
	ISSUE: 26884L109 - EQT CORPORATION						
1045300	05/08/24 S	7,407	40.094	165	296,809	307,177	-10,368
	ISSUE: 277432100 - EASTMAN CHEMICAL COMPANY COM						
1045300	05/08/24 S	340	100.242	8	34,075	28,301	5,773
	ISSUE: 366651107 - GARTNER INC						
1045300	05/08/24 S	585	435.623	15	254,824	213,349	41,475

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 416515104 - HARTFORD FINANCIAL SVCS GRP INC						
1045300	05/08/24 B	2,006	99.762	44	200,167-	200,167	
	ISSUE: 461202103 - INTUIT INC COM						
1045300	05/08/24 S	479	632.816	13	303,106	258,702	44,404
	ISSUE: 482480100 - KLA CORPORATION						
1045300	05/08/24 S	379	711.897	10	269,798	189,432	80,366
	ISSUE: 499049104 - KNIGHT-SWIFT TRANSPORTATION HOLDINGS						
1045300	05/08/24 B	1,076	48.293	24	51,987-	51,987	
	ISSUE: 521865204 - LEAR CORPORATION						
1045300	05/08/24 B	387	128.145	9	49,601-	49,601	
	ISSUE: 525327102 - LEIDOS HOLDINGS, INC						
1045300	05/08/24 B	3,853	145.034	85	558,901-	558,901	
	ISSUE: 644393100 - NEW FORTRESS INC						
1045300	05/08/24 B	2,731	27.014	60	73,836-	73,836	
	ISSUE: 670346105 - NUCOR CORP COMMON						
1045300	05/08/24 B	184	170.504	4	31,377-	31,377	
	ISSUE: 75281A109 - RANGE RESOURCES CORPORATION						
1045300	05/08/24 S	5,766	37.094	129	213,757	185,125	28,632
	ISSUE: 88033G407 - TENET HEALTHCARE CORP						
1045300	05/08/24 S	3,095	122.550	71	379,220	282,987	96,233
	ISSUE: 893641100 - TRANSDIGM GROUP INC						
1045300	05/08/24 S	273	1,321.795	9	360,841	271,281	89,560
	ISSUE: 896288107 - TRINET GROUP INC						
1045300	05/08/24 B	839	103.495	18	86,851-	86,851	
	ISSUE: 91307C102 - UNITED THERAPEUTICS CORP						
1045300	05/08/24 S	753	262.161	18	197,389	182,708	14,681

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 960413102 - WESTLAKE CORP						
1045300	05/08/24 S	199	156.665	5	31,172	26,040	5,132
	ISSUE: 032095101 - AMPHENOL CORP NEW CL A						
1045300	05/09/24 B	7,549	127.217	166	960,524-	960,524	
	ISSUE: 14149Y108 - CARDINAL HEALTH INC						
1045300	05/09/24 S	5,347	98.088	122	524,352	491,253	33,099
	ISSUE: 26884L109 - EQT CORPORATION						
1045300	05/09/24 S	6,164	40.078	138	246,901	255,629	-8,727
	ISSUE: 525327102 - LEIDOS HOLDINGS, INC						
1045300	05/09/24 B	4,529	146.033	100	661,484-	661,484	
	ISSUE: 75281A109 - RANGE RESOURCES CORPORATION						
1045300	05/09/24 S	9,707	37.177	216	360,656	311,656	49,000
	ISSUE: 032654105 - ANALOG DEVICES INC						
1045300	06/06/24 B	6,798	236.559	150	1,608,279-	1,608,279	
	ISSUE: 219948106 - CORPAY INC						
1045300	06/06/24 S	2,896	260.021	85	752,935	878,241	-125,306
	ISSUE: 032654105 - ANALOG DEVICES INC						
1045300	06/07/24 B	695	236.440	15	164,341-	164,341	
	ISSUE: G02602103 - AMDOCS LIMITED						
1045300	08/07/24 S	2,294	82.484	56	189,162	202,156	-12,995
	ISSUE: G50871105 - JAZZ PHARMACEUTICALS PLC						
1045300	08/07/24 B	2,691	111.936	59	301,279-	301,279	
	ISSUE: 366651107 - GARTNER INC						
1045300	08/07/24 S	795	473.652	28	376,526	289,936	86,590
	ISSUE: 436440101 - HOLOGIC INC COM						
1045300	08/07/24 S	2,748	83.550	67	229,529	204,140	25,389

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 46817M107 - JACKSON FINANCIAL INC CL A						
1045300	08/07/24 B	3,189	74.282	70	236,955-	236,955	
	ISSUE: 525327102 - LEIDOS HOLDINGS, INC						
1045300	08/07/24 S	1,793	144.546	47	259,124	263,957	-4,833
	ISSUE: 539830109 - LOCKHEED MARTIN CORPORATION COM						
1045300	08/07/24 S	463	542.892	17	251,342	241,893	9,449
	ISSUE: 571903202 - MARRIOTT INTL INC CL A						
1045300	08/07/24 S	4,657	215.522	130	1,003,553	941,786	61,767
	ISSUE: 70202L102 - PARSONS CORP						
1045300	08/07/24 B	7,536	89.407	166	673,935-	673,935	
	ISSUE: 704326107 - PAYCHEX INC COM						
1045300	08/07/24 S	3,137	125.941	80	394,996	379,935	15,061
	ISSUE: 737446104 - POST HOLDINGS INC						
1045300	08/07/24 S	1,880	112.160	47	210,813	170,321	40,491
	ISSUE: 80874P109 - LIGHT & WONDER INC						
1045300	08/07/24 B	2,633	101.672	58	267,761-	267,761	
	ISSUE: 91529Y106 - UNUM GROUP						
1045300	08/07/24 S	2,978	53.094	70	158,045	146,605	11,440
	ISSUE: 928881101 - VONTIER CORP						
1045300	08/07/24 B	2,318	32.860	51	76,221-	76,221	
	ISSUE: G02602103 - AMDOCS LIMITED						
1045300	08/08/24 S	1,843	83.735	45	154,278	162,412	-8,134
	ISSUE: G50871105 - JAZZ PHARMACEUTICALS PLC						
1045300	08/08/24 B	5,655	112.570	124	636,706-	636,706	
	ISSUE: 46817M107 - JACKSON FINANCIAL INC CL A						
1045300	08/08/24 B	22	79.221	0	1,743-	1,743	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 70202L102 - PARSONS CORP						
1045300	08/08/24 B	2,828	91.638	62	259,214-	259,214	
	ISSUE: 46817M107 - JACKSON FINANCIAL INC CL A						
1045300	08/09/24 B	425	82.259	9	34,969-	34,969	
	ISSUE: 70202L102 - PARSONS CORP						
1045300	08/09/24 B	1,413	92.453	31	130,666-	130,666	
	ISSUE: 46817M107 - JACKSON FINANCIAL INC CL A						
1045300	08/12/24 B	973	82.370	21	80,167-	80,167	
	SUB-TOTAL			**6,095**	**27,908,652**	**26,924,443**	**984,205**
	GRAND TOTAL			**42,628**	**166,352,990**	**158,735,477**	**7,617,500**

continued

REPORTABLE TRANSACTIONS WORKSHEET

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

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 595112103 - MICRON TECHNOLOGY INC COM						
1045300	03/20/24 B	23,391	94.669	515	2,214,913-	2,214,913	
1045300	07/25/24 B	2,908	108.668	64	316,069-	316,069	
	SUB-TOTAL OF BUYS # 2			**579**	**2,530,982**	**2,530,982**	
1045300	04/04/24 S	7,274	127.708	167	928,780	688,781	239,999
1045300	06/06/24 S	2,909	129.973	75	378,017	275,456	102,561
1045300	08/07/24 S	16,116	87.907	394	1,416,317	1,566,745	-150,429
	SUB-TOTAL OF SALES # 3			**636**	**2,723,114**	**2,530,982**	**192,131**
	SUB-TOTAL			**1,215**	**5,254,096**	**5,061,964**	**192,131**
	ISSUE: 86800U104 - SUPER MICRO COMPUTER INC						
1045300	11/08/23 B	1,456	259.585	32	377,988-	377,988	
1045300	03/20/24 B	436	892.207	10	389,012-	389,012	
	SUB-TOTAL OF BUYS # 2			**42**	**767,000**	**767,000**	
1045300	10/05/23 S	658	284.867	16	187,427	181,003	6,424
1045300	11/15/23 S	1,149	290.597	28	333,868	312,758	21,110
1045300	01/10/24 S	925	339.884	23	314,370	251,785	62,585
1045300	01/24/24 S	1,529	485.964	40	743,000	416,194	326,806
1045300	02/06/24 S	1,123	649.110	31	728,920	305,681	423,239
1045300	02/15/24 S	704	991.613	21	698,074	191,629	506,445
1045300	03/04/24 S	415	1,127.410	13	467,862	112,963	354,899
1045300	04/04/24 S	383	1,031.809	12	395,171	147,143	248,028
1045300	07/25/24 S	2,031	701.783	84	1,425,236	780,281	644,955

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	SUB-TOTAL OF SALES # 9			**268**	**5,293,928**	**2,699,437**	**2,594,491**
	SUB-TOTAL			**310**	**6,060,928**	**3,466,437**	**2,594,491**
	ISSUE: 97181C514 - WILMINGTON US TREASURY MMKT CL SLCT						
1045300	09/01/23 B	32,020	1.000	0	32,020-	32,020	
1045300	09/05/23 B	1,684	1.000	0	1,684-	1,684	
1045300	09/06/23 B	3,434	1.000	0	3,434-	3,434	
1045300	09/07/23 B	9,725	1.000	0	9,725-	9,725	
1045300	09/08/23 B	14,016	1.000	0	14,016-	14,016	
1045300	09/12/23 B	755,834	1.000	0	755,834-	755,834	
1045300	09/14/23 B	10,856	1.000	0	10,856-	10,856	
1045300	09/15/23 B	15,269	1.000	0	15,269-	15,269	
1045300	09/18/23 B	4,293	1.000	0	4,293-	4,293	
1045300	09/19/23 B	232,311	1.000	0	232,311-	232,311	
1045300	09/21/23 B	3,459	1.000	0	3,459-	3,459	
1045300	09/22/23 B	4,654	1.000	0	4,654-	4,654	
1045300	09/22/23 B	4,692	1.000	0	4,692-	4,692	
1045300	09/25/23 B	755	1.000	0	755-	755	
1045300	09/27/23 B	1,629	1.000	0	1,629-	1,629	
1045300	09/27/23 B	1,731	1.000	0	1,731-	1,731	
1045300	09/28/23 B	7,613	1.000	0	7,613-	7,613	
1045300	09/29/23 B	45,302	1.000	0	45,302-	45,302	
1045300	10/02/23 B	32,926	1.000	0	32,926-	32,926	
1045300	10/03/23 B	6,907	1.000	0	6,907-	6,907	
1045300	10/04/23 B	5,426	1.000	0	5,426-	5,426	
1045300	10/06/23 B	1,303	1.000	0	1,303-	1,303	
1045300	10/11/23 B	50,336	1.000	0	50,336-	50,336	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045300	10/12/23 B	8,915	1.000	0	8,915-	8,915	
1045300	10/13/23 B	16,043	1.000	0	16,043-	16,043	
1045300	10/16/23 B	9,080	1.000	0	9,080-	9,080	
1045300	10/17/23 B	3,182	1.000	0	3,182-	3,182	
1045300	10/18/23 B	1,175	1.000	0	1,175-	1,175	
1045300	10/23/23 B	211,866	1.000	0	211,866-	211,866	
1045300	10/24/23 B	228,397	1.000	0	228,397-	228,397	
1045300	10/26/23 B	2,770	1.000	0	2,770-	2,770	
1045300	10/27/23 B	5,372	1.000	0	5,372-	5,372	
1045300	10/27/23 B	9,245	1.000	0	9,245-	9,245	
1045300	10/30/23 B	728	1.000	0	728-	728	
1045300	10/31/23 B	3,632	1.000	0	3,632-	3,632	
1045300	11/01/23 B	31,700	1.000	0	31,700-	31,700	
1045300	11/03/23 B	513	1.000	0	513-	513	
1045300	11/06/23 B	1,557	1.000	0	1,557-	1,557	
1045300	11/09/23 B	8,774	1.000	0	8,774-	8,774	
1045300	11/13/23 B	263,498	1.000	0	263,498-	263,498	
1045300	11/14/23 B	203,308	1.000	0	203,308-	203,308	
1045300	11/15/23 B	101,918	1.000	0	101,918-	101,918	
1045300	11/16/23 B	116,252	1.000	0	116,252-	116,252	
1045300	11/20/23 B	85,241	1.000	0	85,241-	85,241	
1045300	11/22/23 B	13,410	1.000	0	13,410-	13,410	
1045300	11/27/23 B	73,605	1.000	0	73,605-	73,605	
1045300	11/28/23 B	18,254	1.000	0	18,254-	18,254	
1045300	11/29/23 B	1,377	1.000	0	1,377-	1,377	
1045300	11/30/23 B	1,184	1.000	0	1,184-	1,184	
1045300	12/01/23 B	46,805	1.000	0	46,805-	46,805	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045300	12/04/23 B	7,595	1.000	0	7,595-	7,595	
1045300	12/04/23 B	2,201	1.000	0	2,201-	2,201	
1045300	12/06/23 B	4,868	1.000	0	4,868-	4,868	
1045300	12/07/23 B	9,136	1.000	0	9,136-	9,136	
1045300	12/11/23 B	251,693	1.000	0	251,693-	251,693	
1045300	12/12/23 B	163,558	1.000	0	163,558-	163,558	
1045300	12/12/23 B	2,216	1.000	0	2,216-	2,216	
1045300	12/13/23 B	1,933	1.000	0	1,933-	1,933	
1045300	12/14/23 B	11,939	1.000	0	11,939-	11,939	
1045300	12/15/23 B	1,712,552	1.000	0	1,712,552-	1,712,552	
1045300	12/15/23 B	289,739	1.000	0	289,739-	289,739	
1045300	12/20/23 B	4,293	1.000	0	4,293-	4,293	
1045300	12/28/23 B	9,672	1.000	0	9,672-	9,672	
1045300	12/29/23 B	38,414	1.000	0	38,414-	38,414	
1045300	01/02/24 B	34,060	1.000	0	34,060-	34,060	
1045300	01/03/24 B	13,743	1.000	0	13,743-	13,743	
1045300	01/05/24 B	1,714	1.000	0	1,714-	1,714	
1045300	01/08/24 B	65,580	1.000	0	65,580-	65,580	
1045300	01/12/24 B	1,179,294	1.000	0	1,179,294-	1,179,294	
1045300	01/23/24 B	8,949	1.000	0	8,949-	8,949	
1045300	01/24/24 B	10,902	1.000	0	10,902-	10,902	
1045300	01/26/24 B	753,947	1.000	0	753,947-	753,947	
1045300	01/26/24 B	10,343	1.000	0	10,343-	10,343	
1045300	01/29/24 B	60,994	1.000	0	60,994-	60,994	
1045300	01/31/24 B	7,283	1.000	0	7,283-	7,283	
1045300	02/01/24 B	28,099	1.000	0	28,099-	28,099	
1045300	02/05/24 B	2,964	1.000	0	2,964-	2,964	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045300	02/07/24 B	4,261	1.000	0	4,261-	4,261	
1045300	02/14/24 B	208	1.000	0	208-	208	
1045300	02/15/24 B	32,075	1.000	0	32,075-	32,075	
1045300	02/16/24 B	7,642	1.000	0	7,642-	7,642	
1045300	02/20/24 B	2,100,320	1.000	0	2,100,320-	2,100,320	
1045300	02/29/24 B	1,450	1.000	0	1,450-	1,450	
1045300	03/01/24 B	40,839	1.000	0	40,839-	40,839	
1045300	03/06/24 B	469,240	1.000	0	469,240-	469,240	
1045300	03/07/24 B	9,460	1.000	0	9,460-	9,460	
1045300	03/08/24 B	96,203	1.000	0	96,203-	96,203	
1045300	03/11/24 B	411,217	1.000	0	411,217-	411,217	
1045300	03/11/24 B	2,520	1.000	0	2,520-	2,520	
1045300	03/12/24 B	138,988	1.000	0	138,988-	138,988	
1045300	03/13/24 B	34,296	1.000	0	34,296-	34,296	
1045300	03/15/24 B	372,215	1.000	0	372,215-	372,215	
1045300	03/18/24 B	3,170	1.000	0	3,170-	3,170	
1045300	03/19/24 B	2,660	1.000	0	2,660-	2,660	
1045300	03/21/24 B	4,402	1.000	0	4,402-	4,402	
1045300	03/25/24 B	302,706	1.000	0	302,706-	302,706	
1045300	03/25/24 B	4,462	1.000	0	4,462-	4,462	
1045300	03/26/24 B	421,490	1.000	0	421,490-	421,490	
1045300	03/27/24 B	6,192	1.000	0	6,192-	6,192	
1045300	03/27/24 B	950	1.000	0	950-	950	
1045300	03/28/24 B	5,588	1.000	0	5,588-	5,588	
1045300	04/01/24 B	23,565	1.000	0	23,565-	23,565	
1045300	04/02/24 B	7,020	1.000	0	7,020-	7,020	
1045300	04/03/24 B	4,826	1.000	0	4,826-	4,826	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045300	04/04/24 B	792	1.000	0	792-	792	
1045300	04/05/24 B	1,994	1.000	0	1,994-	1,994	
1045300	04/08/24 B	909,558	1.000	0	909,558-	909,558	
1045300	04/09/24 B	106,880	1.000	0	106,880-	106,880	
1045300	04/10/24 B	60,303	1.000	0	60,303-	60,303	
1045300	04/11/24 B	5,023	1.000	0	5,023-	5,023	
1045300	04/12/24 B	16	1.000	0	16-	16	
1045300	04/15/24 B	6,307	1.000	0	6,307-	6,307	
1045300	04/16/24 B	7,779	1.000	0	7,779-	7,779	
1045300	04/17/24 B	1,175	1.000	0	1,175-	1,175	
1045300	04/18/24 B	3,017	1.000	0	3,017-	3,017	
1045300	04/19/24 B	2,193	1.000	0	2,193-	2,193	
1045300	04/22/24 B	552,931	1.000	0	552,931-	552,931	
1045300	04/26/24 B	11,390	1.000	0	11,390-	11,390	
1045300	05/01/24 B	25,800	1.000	0	25,800-	25,800	
1045300	05/03/24 B	2,203	1.000	0	2,203-	2,203	
1045300	05/06/24 B	619	1.000	0	619-	619	
1045300	05/08/24 B	3,729	1.000	0	3,729-	3,729	
1045300	05/09/24 B	2,076	1.000	0	2,076-	2,076	
1045300	05/10/24 B	71,823	1.000	0	71,823-	71,823	
1045300	05/22/24 B	828	1.000	0	828-	828	
1045300	05/23/24 B	213,502	1.000	0	213,502-	213,502	
1045300	05/28/24 B	115,708	1.000	0	115,708-	115,708	
1045300	05/29/24 B	194,747	1.000	0	194,747-	194,747	
1045300	05/30/24 B	15,734	1.000	0	15,734-	15,734	
1045300	05/31/24 B	5,602	1.000	0	5,602-	5,602	
1045300	06/03/24 B	24,224	1.000	0	24,224-	24,224	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045300	06/05/24 B	5,235	1.000	0	5,235-	5,235	
1045300	06/06/24 B	2,798	1.000	0	2,798-	2,798	
1045300	06/07/24 B	1,585,621	1.000	0	1,585,621-	1,585,621	
1045300	06/10/24 B	2,701	1.000	0	2,701-	2,701	
1045300	06/11/24 B	150,040	1.000	0	150,040-	150,040	
1045300	06/11/24 B	2,638	1.000	0	2,638-	2,638	
1045300	06/12/24 B	7,720	1.000	0	7,720-	7,720	
1045300	06/13/24 B	26,442	1.000	0	26,442-	26,442	
1045300	06/14/24 B	20,038	1.000	0	20,038-	20,038	
1045300	06/17/24 B	8,981	1.000	0	8,981-	8,981	
1045300	06/18/24 B	286,280	1.000	0	286,280-	286,280	
1045300	06/20/24 B	244,165	1.000	0	244,165-	244,165	
1045300	06/21/24 B	11,227	1.000	0	11,227-	11,227	
1045300	06/24/24 B	1,205	1.000	0	1,205-	1,205	
1045300	06/24/24 B	5,463	1.000	0	5,463-	5,463	
1045300	06/25/24 B	5,050	1.000	0	5,050-	5,050	
1045300	06/25/24 B	429	1.000	0	429-	429	
1045300	06/27/24 B	8,214	1.000	0	8,214-	8,214	
1045300	06/28/24 B	56,134	1.000	0	56,134-	56,134	
1045300	06/28/24 B	7,444	1.000	0	7,444-	7,444	
1045300	07/01/24 B	51,469	1.000	0	51,469-	51,469	
1045300	07/02/24 B	7,686	1.000	0	7,686-	7,686	
1045300	07/03/24 B	13,660	1.000	0	13,660-	13,660	
1045300	07/08/24 B	11,883	1.000	0	11,883-	11,883	
1045300	07/09/24 B	1,719	1.000	0	1,719-	1,719	
1045300	07/10/24 B	7,592	1.000	0	7,592-	7,592	
1045300	07/11/24 B	10,422	1.000	0	10,422-	10,422	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045300	07/12/24 B	6,947	1.000	0	6,947-	6,947	
1045300	07/15/24 B	190,507	1.000	0	190,507-	190,507	
1045300	07/16/24 B	7,257	1.000	0	7,257-	7,257	
1045300	07/17/24 B	16,131	1.000	0	16,131-	16,131	
1045300	07/18/24 B	17,357	1.000	0	17,357-	17,357	
1045300	07/22/24 B	5,941	1.000	0	5,941-	5,941	
1045300	07/23/24 B	2,981	1.000	0	2,981-	2,981	
1045300	07/24/24 B	7,511	1.000	0	7,511-	7,511	
1045300	07/26/24 B	15,525	1.000	0	15,525-	15,525	
1045300	07/26/24 B	11,390	1.000	0	11,390-	11,390	
1045300	07/29/24 B	93	1.000	0	93-	93	
1045300	08/02/24 B	697	1.000	0	697-	697	
1045300	08/05/24 B	3,265	1.000	0	3,265-	3,265	
1045300	08/08/24 B	571,039	1.000	0	571,039-	571,039	
1045300	08/12/24 B	908	1.000	0	908-	908	
1045300	08/15/24 B	27,861	1.000	0	27,861-	27,861	
1045300	08/16/24 B	17,861	1.000	0	17,861-	17,861	
1045300	08/19/24 B	1,453	1.000	0	1,453-	1,453	
1045300	08/20/24 B	1,799,419	1.000	0	1,799,419-	1,799,419	
1045300	08/28/24 B	828	1.000	0	828-	828	
1045300	08/29/24 B	12,660	1.000	0	12,660-	12,660	
1045300	08/30/24 B	12,079	1.000	0	12,079-	12,079	
		SUB-TOTAL OF BUYS # 180		**0**	**19,527,541**	**19,527,541**	
1045300	09/11/23 S	744,302	1.000	0	744,302	744,302	0
1045300	09/18/23 S	136,375	1.000	0	136,375	136,375	0
1045300	09/20/23 S	117,687	1.000	0	117,687	117,687	0
1045300	09/26/23 S	5,096	1.000	0	5,096	5,096	0

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045300	10/10/23 S	243,509	1.000	0	243,509	243,509	0
1045300	10/20/23 S	507,579	1.000	0	507,579	507,579	0
1045300	11/10/23 S	827,599	1.000	0	827,599	827,599	0
1045300	11/17/23 S	326,271	1.000	0	326,271	326,271	0
1045300	12/08/23 S	949,572	1.000	0	949,572	949,572	0
1045300	12/18/23 S	497,760	1.000	0	497,760	497,760	0
1045300	12/19/23 S	960,361	1.000	0	960,361	960,361	0
1045300	12/19/23 S	284,139	1.000	0	284,139	284,139	0
1045300	12/20/23 S	150,343	1.000	0	150,343	150,343	0
1045300	12/21/23 S	152,713	1.000	0	152,713	152,713	0
1045300	12/22/23 S	157,988	1.000	0	157,988	157,988	0
1045300	12/26/23 S	161,495	1.000	0	161,495	161,495	0
1045300	12/27/23 S	77,204	1.000	0	77,204	77,204	0
1045300	01/16/24 S	272,266	1.000	0	272,266	272,266	0
1045300	01/17/24 S	628,416	1.000	0	628,416	628,416	0
1045300	01/18/24 S	182,007	1.000	0	182,007	182,007	0
1045300	01/19/24 S	136,759	1.000	0	136,759	136,759	0
1045300	02/08/24 S	453,873	1.000	0	453,873	453,873	0
1045300	02/09/24 S	436,290	1.000	0	436,290	436,290	0
1045300	02/12/24 S	131,747	1.000	0	131,747	131,747	0
1045300	02/13/24 S	1,730	1.000	0	1,730	1,730	0
1045300	02/21/24 S	426,727	1.000	0	426,727	426,727	0
1045300	02/22/24 S	749,855	1.000	0	749,855	749,855	0
1045300	02/23/24 S	383,689	1.000	0	383,689	383,689	0
1045300	02/26/24 S	256,100	1.000	0	256,100	256,100	0
1045300	02/27/24 S	5,300	1.000	0	5,300	5,300	0
1045300	02/28/24 S	181,094	1.000	0	181,094	181,094	0

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045300	03/14/24 S	174,408	1.000	0	174,408	174,408	0
1045300	03/22/24 S	1,988,123	1.000	0	1,988,123	1,988,123	0
1045300	03/28/24 S	106,430	1.000	0	106,430	106,430	0
1045300	04/12/24 S	369,225	1.000	0	369,225	369,225	0
1045300	04/23/24 S	246,094	1.000	0	246,094	246,094	0
1045300	04/24/24 S	134,869	1.000	0	134,869	134,869	0
1045300	04/25/24 S	173,422	1.000	0	173,422	173,422	0
1045300	04/26/24 S	18,147	1.000	0	18,147	18,147	0
1045300	05/13/24 S	494,458	1.000	0	494,458	494,458	0
1045300	05/14/24 S	54,327	1.000	0	54,327	54,327	0
1045300	05/15/24 S	85,080	1.000	0	85,080	85,080	0
1045300	05/16/24 S	75,347	1.000	0	75,347	75,347	0
1045300	05/17/24 S	68,400	1.000	0	68,400	68,400	0
1045300	05/20/24 S	63,655	1.000	0	63,655	63,655	0
1045300	05/24/24 S	729,443	1.000	0	729,443	729,443	0
1045300	06/10/24 S	649,684	1.000	0	649,684	649,684	0
1045300	06/26/24 S	3,323	1.000	0	3,323	3,323	0
1045300	07/11/24 S	126,554	1.000	0	126,554	126,554	0
1045300	07/19/24 S	33,231	1.000	0	33,231	33,231	0
1045300	07/29/24 S	335,602	1.000	0	335,602	335,602	0
1045300	07/30/24 S	527,476	1.000	0	527,476	527,476	0
1045300	07/31/24 S	275,610	1.000	0	275,610	275,610	0
1045300	08/01/24 S	136,305	1.000	0	136,305	136,305	0
1045300	08/09/24 S	742,714	1.000	0	742,714	742,714	0
1045300	08/12/24 S	165,636	1.000	0	165,636	165,636	0
1045300	08/13/24 S	80,167	1.000	0	80,167	80,167	0
1045300	08/21/24 S	1,106,044	1.000	0	1,106,044	1,106,044	0

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
1045300	08/22/24 S	676,596	1.000	0	676,596	676,596	0
1045300	08/23/24 S	289,579	1.000	0	289,579	289,579	0
1045300	08/26/24 S	46,616	1.000	0	46,616	46,616	0
		SUB-TOTAL OF SALES # 61		**0**	**20,522,411**	**20,522,411**	**0**
		SUB-TOTAL		**0**	**40,049,952**	**40,049,952**	**0**
		GRAND TOTAL		**1,525**	**51,364,976**	**48,578,353**	**2,786,623**

continued

REPORTABLE TRANSACTIONS WORKSHEET

DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS

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

*** NO TRANSACTIONS QUALIFIED FOR THIS SECTION ***

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	BEGINNING MARKET VALUE	114,928,115.65					
	COMPARATIVE VALUE (5%)	5,746,405.78					

CATEGORY 1 - SINGLE TRANSACTION EXCEEDS 5% OF VALUE

	ISSUE: 91282CKQ3 - U.S. TREASURY NOTES 4.375% 5/15/34						
118419-000	08/09/24 S	8,350,000	1.035	0	8,639,077 *	8,392,794	246,283
	ISSUE: 91282CLF6 - U.S. TREASURY NOTES 3.875% 8/15/34						
118419-000	08/09/24 B	8,350,000	0.994	0	8,303,031-*	8,303,031	
	ISSUE: 97181C514 - WILMINGTON US TREASURY MMKT CL SLCT						
118419-000	02/26/24 B	17,005,395	1.000	0	17,005,395-*	17,005,395	
	ISSUE: 97181C514 - WILMINGTON US TREASURY MMKT CL SLCT						
118419-000	02/27/24 S	13,932,043	1.000	0	13,932,043 *	13,932,043	0
	ISSUE: 97181C514 - WILMINGTON US TREASURY MMKT CL SLCT						
118419-000	02/28/24 B	13,213,319	1.000	0	13,213,319-*	13,213,319	
	ISSUE: 97181C514 - WILMINGTON US TREASURY MMKT CL SLCT						
118419-000	02/29/24 S	14,035,169	1.000	0	14,035,169 *	14,035,169	0
	ISSUE: 97181C514 - WILMINGTON US TREASURY MMKT CL SLCT						
118419-000	07/19/24 B	18,000,000	1.000	0	18,000,000-*	18,000,000	
	ISSUE: 97181C514 - WILMINGTON US TREASURY MMKT CL SLCT						
118419-000	07/22/24 S	16,225,903	1.000	0	16,225,903 *	16,225,903	0
	ISSUE: 97181C514 - WILMINGTON US TREASURY MMKT CL SLCT						
118419-000	08/12/24 B	8,833,874	1.000	0	8,833,874-*	8,833,874	
	ISSUE: 97181C514 - WILMINGTON US TREASURY MMKT CL SLCT						
118419-000	08/15/24 S	7,291,330	1.000	0	7,291,330 *	7,291,330	0
	GRAND TOTAL			**0**	**125,479,141**	**125,232,858**	**246,283**

continued

REPORTABLE TRANSACTIONS WORKSHEET

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

BROKER: JP MORGAN SECURITIES LLC

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 608190AM6 - MOHAWK INDS INC 5.85% 9/18/28						
118419-000	09/11/23 B	215,000	1.000	0	214,972-	214,972	
	ISSUE: 87264ABV6 - T MOBILE USA INC 3.375% 4/15/29						
118419-000	09/11/23 B	235,000	0.889	0	209,018-	209,018	
	ISSUE: 46124HAH9 - INTUIT SR NT 5.5% 9/15/53						
118419-000	09/12/23 B	135,000	0.992	0	133,882-	133,882	
	ISSUE: 831641FW0 - SBA SER 10B ABS 5.688% 9/10/33						
118419-000	09/14/23 B	255,000	1.000	0	255,000-	255,000	
	ISSUE: 05606FAL7 - BX TRUST ABS 4.07546% 12/09/41						
118419-000	10/06/23 S	30,000	0.806	0	24,169	25,003	-834
	ISSUE: 42225UAG9 - HEALTHCARE TRUST 3.1% 2/15/30						
118419-000	10/10/23 S	170,000	0.826	0	140,417	144,813	-4,396
	ISSUE: 91282CHT1 - U.S. TREASURY NOTES 3.875% 8/15/33						
118419-000	10/10/23 B	104,000	0.938	0	97,533-	97,533	
	ISSUE: 3132DQ6T8 - FHLMC PL #SD3582 3.5% 10/01/49						
118419-000	10/11/23 B	244,056	0.877	0	214,045-	214,045	
	ISSUE: 3132DQ6T8 - FHLMC PL #SD3582 3.5% 10/01/49						
118419-000	10/17/23 B	244,056	0.863	0	210,575-	210,575	
	ISSUE: 37045XEG7 - GENERAL MTRS FINL CO 5.85% 4/06/30						
118419-000	10/20/23 B	70,000	0.940	0	65,776-	65,776	
	ISSUE: 3137FG6X8 - FHLMC K077 CMO V-M 3.85% 5/25/28						
118419-000	10/24/23 S	205,000	0.940	0	192,636	196,503	-3,867

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 544495UG7 - LOS ANGELES CA 5.716% 7/01/39						
118419-000	12/05/23 B	150,000	1.041	0	156,204-	156,204	
	ISSUE: 69335PEF8 - PFS FINANCING ABS 2.47% 2/16/27						
118419-000	12/05/23 S	425,000	0.963	0	409,046	404,477	4,569
	ISSUE: 544495UG7 - LOS ANGELES CA 5.716% 7/01/39						
118419-000	12/14/23 B	95,000	1.066	0	101,277-	101,277	
	ISSUE: 10373QBX7 - BP CAP MKTS AMER INC 4.699% 4/10/29						
118419-000	01/04/24 B	155,000	1.000	0	154,969-	154,969	
	ISSUE: 55261FAR5 - M&T BANK CORP V-D 5.053% 1/27/34						
118419-000	01/10/24 S	90,000	0.936	0	84,236	81,844	2,391
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/10/24 B	72,000	1.038	0	74,725-	74,725	
	ISSUE: 55261FAR5 - M&T BANK CORP V-D 5.053% 1/27/34						
118419-000	01/11/24 S	150,000	0.937	0	140,552	136,407	4,145
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/11/24 B	120,000	1.039	0	124,688-	124,688	
	ISSUE: 5447122H4 - LOS ANGELES CNTY CA 5.735% 6/01/39						
118419-000	01/22/24 B	125,000	1.042	0	130,238-	130,238	
	ISSUE: 64971M4P4 - NEW YORK NY 5.508% 8/01/37						
118419-000	01/23/24 S	100,000	1.036	0	103,632	101,789	1,843
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/23/24 B	102,000	1.028	0	104,837-	104,837	
	ISSUE: 63743HFN7 - NATIONAL RURAL MTN 4.85% 2/07/29						
118419-000	01/24/24 B	355,000	1.000	0	354,890-	354,890	
	ISSUE: 08162VAE8 - BENCHMARK MTGE CMO 3.717% 3/15/62						
118419-000	01/29/24 S	110,000	0.938	0	103,177	99,624	3,553

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 91282CDZ1 - U.S. TREASURY NOTES 1.5% 2/15/25						
118419-000	01/30/24 S	90,000	0.967	0	87,008	85,451	1,558
	ISSUE: 23311VAJ6 - DCP MIDSTREAM OP 5.625% 7/15/27						
118419-000	02/01/24 S	115,000	1.020	0	117,351	115,123	2,228
	ISSUE: 444859BZ4 - HUMANA INC 5.75% 12/01/28						
118419-000	02/06/24 S	215,000	1.030	0	221,497	219,113	2,384
	ISSUE: 373334KW0 - GEORGIA POWER CO 5.25% 3/15/34						
118419-000	02/20/24 B	205,000	0.997	0	204,342-	204,342	
	ISSUE: 13063A7D0 - CALIFORNIA ST 7.3% 10/01/39						
118419-000	02/21/24 B	115,000	1.166	0	134,106-	134,106	
	ISSUE: 38141GXR0 - GOLDMAN SACHS V-Q 1.992% 1/27/32						
118419-000	03/01/24 B	200,000	0.806	0	161,224-	161,224	
	ISSUE: 14040HCN3 - CAPITAL ONE FINL V-D 3.273% 3/01/30						
118419-000	03/05/24 B	225,000	0.898	0	201,985-	201,985	
	ISSUE: 00206RKA9 - AT&T INC 3.65% 6/01/51						
118419-000	03/08/24 B	25,000	0.736	0	18,400-	18,400	
	ISSUE: 912810TV0 - U.S. TREASURY BONDS 4.75% 11/15/53						
118419-000	03/08/24 S	16,000	1.083	0	17,325	16,880	445
	ISSUE: 502431AT6 - L3HARRIS TECH INC 5.25% 6/01/31						
118419-000	03/11/24 B	250,000	0.999	0	249,815-	249,815	
	ISSUE: 64829JAA1 - NEW RESIDENT ABS 4% 2/25/57						
118419-000	03/11/24 B	273,574	0.950	0	259,810-	259,810	
	ISSUE: 20030NCE9 - COMCAST CORP 3.999% 11/01/49						
118419-000	03/12/24 B	35,000	0.809	0	28,327-	28,327	
	ISSUE: 63743HFN7 - NATIONAL RURAL MTN 4.85% 2/07/29						
118419-000	03/12/24 B	65,000	0.998	0	64,884-	64,884	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 912810TV0 - U.S. TREASURY BONDS 4.75% 11/15/53						
118419-000	03/12/24 S	24,000	1.076	0	25,815	25,319	496
	ISSUE: 857477CA9 - STATE STREET CRP V-D 4.821% 1/26/34						
118419-000	03/13/24 B	100,000	0.974	0	97,417-	97,417	
	ISSUE: 91159HJB7 - US BANCORP MTN V-S 2.491% 11/03/36						
118419-000	03/13/24 B	115,000	0.787	0	90,479-	90,479	
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	03/13/24 S	76,000	0.986	0	74,925	74,266	660
	ISSUE: 46657QAE1 - JP MORGAN MORTG CMO VAR-CPN 5/25/54						
118419-000	03/25/24 B	525,000	0.836	0	438,867-	438,867	
	ISSUE: 15135BAV3 - CENTENE CORP 3.375% 2/15/30						
118419-000	03/27/24 B	70,000	0.887	0	62,112-	62,112	
	ISSUE: 165183DE1 - CHESAPEAKE FUND ABS 5.52% 5/15/36						
118419-000	04/09/24 B	630,000	1.000	0	629,999-	629,999	
	ISSUE: 12505BAE0 - CBRE SERVICES INC 2.5% 4/01/31						
118419-000	04/10/24 B	365,000	0.818	0	298,639-	298,639	
	ISSUE: 83192PAD0 - SMITH & NEPHEW PLC 5.4% 3/20/34						
118419-000	04/11/24 B	135,000	0.969	0	130,822-	130,822	
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	04/11/24 S	129,000	0.954	0	123,079	125,957	-2,878
	ISSUE: 46647PEH5 - JPMORGAN CHASE V-D 5.766% 4/22/35						
118419-000	04/15/24 B	275,000	1.000	0	275,000-	275,000	
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	04/15/24 S	272,000	0.952	0	258,868	265,584	-6,716
	ISSUE: 87612BBS0 - TARGA RESOURCES 4.875% 2/01/31						
118419-000	05/16/24 B	115,000	0.957	0	110,029-	110,029	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 87264ABV6 - T MOBILE USA INC 3.375% 4/15/29						
118419-000	05/21/24 B	30,000	0.921	0	27,635-	27,635	
	ISSUE: 29249EAA7 - ENACT HLDGS INC 6.25% 5/28/29						
118419-000	05/22/24 B	265,000	1.000	0	264,875-	264,875	
	ISSUE: 629209AC1 - NMI HOLDINGS 6% 8/15/29						
118419-000	05/22/24 B	85,000	0.994	0	84,524-	84,524	
	ISSUE: 750236AY7 - RADIAN GROUP INC 6.2% 5/15/29						
118419-000	05/22/24 S	85,000	1.007	0	85,614	84,841	773
	ISSUE: 882722KF7 - TEXAS ST 5.517% 4/01/39						
118419-000	05/30/24 S	170,000	1.010	0	171,644	180,399	-8,755
	ISSUE: 91282CKQ3 - U.S. TREASURY NOTES 4.625% 5/15/34						
118419-000	05/30/24 B	210,000	0.985	0	206,850-	206,850	
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	06/21/24 S	283,000	0.961	0	271,868	269,737	2,131
	ISSUE: 29669JAA7 - ESSENT GROUP LTD 6.25% 7/01/29						
118419-000	06/26/24 B	240,000	0.996	0	239,117-	239,117	
	ISSUE: 46124HAH9 - INTUIT SR NT 5.5% 9/15/53						
118419-000	06/26/24 S	255,000	1.014	0	258,565	262,773	-4,208
	ISSUE: 912810TX6 - U.S. TREASURY BONDS 4.25% 2/15/54						
118419-000	06/26/24 B	234,000	0.967	0	226,212-	226,212	
	ISSUE: 13063BN81 - CALIFORNIA ST 4.988% 4/01/39						
118419-000	07/11/24 B	215,000	0.978	0	210,313-	210,313	
	ISSUE: 73358WJA3 - PORT AUTH OF NY & NJ 4.458% 10/01/62						
118419-000	07/11/24 S	75,000	0.894	0	67,079	67,514	-434
	ISSUE: 912810TX6 - U.S. TREASURY BONDS 4.25% 2/15/54						
118419-000	07/11/24 B	68,000	0.974	0	66,236-	66,236	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 08162VAE8 - BENCHMARK MTGE CMO 3.717% 3/15/62						
118419-000	07/16/24 S	250,000	0.941	0	235,273	226,418	8,856
	ISSUE: 89183FAP3 - TOWD POINT CMO V-M 5.1% 7/25/65						
118419-000	07/17/24 B	590,000	0.992	0	585,126-	585,126	
	ISSUE: 16144YAF5 - CHASE AUTO OWNE ABS 5.46% 7/25/30						
118419-000	07/24/24 B	270,000	1.000	0	269,941-	269,941	
	ISSUE: 46654WAE1 - JP MORGAN CMO V-M 2.5% 7/25/52						
118419-000	07/30/24 B	234,050	0.813	0	190,239-	190,239	
	ISSUE: 30303M8T2 - META PLATFORMS INC 4.55% 8/15/31						
118419-000	08/08/24 B	65,000	0.999	0	64,928-	64,928	
	ISSUE: 882722KF7 - TEXAS ST 5.517% 4/01/39						
118419-000	08/13/24 B	160,000	1.069	0	171,077-	171,077	
	ISSUE: 13063A7D0 - CALIFORNIA ST 7.3% 10/01/39						
118419-000	08/14/24 S	250,000	1.187	0	296,818	293,307	3,511
	ISSUE: 13063BBU5 - CALIFORNIA ST 7.35% 11/01/39						
118419-000	08/14/24 B	115,000	1.189	0	136,750-	136,750	
	ISSUE: 13063DGE2 - CALIFORNIA ST 4.6% 4/01/38						
118419-000	08/14/24 B	350,000	0.979	0	342,720-	342,720	
	ISSUE: 91412GHA6 - UNIV OF CALIFORNIA 4.858% 5/15/12						
118419-000	08/14/24 B	50,000	0.948	0	47,385-	47,385	
	ISSUE: 64971M4P4 - NEW YORK NY 5.508% 8/01/37						
118419-000	08/19/24 B	50,000	1.046	0	52,293-	52,293	
	ISSUE: 83405YAA0 - SOCIAL PROFESSI ABS 1.03% 8/17/43						
118419-000	08/22/24 B	324,088	0.870	0	281,956-	281,956	
	ISSUE: 86364LAD4 - STRUCTURED ASSE ABS FLT-CPN 8/25/37						
118419-000	08/22/24 B	490,000	0.993	0	486,325-	486,325	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 049468AB7 - ATLASSIAN CORP 5.5% 5/15/34						
118419-000	08/27/24 B	65,000	1.037	0	67,380-	67,380	
	ISSUE: 17275RBU5 - CISCO SYSTEMS INC 5.3% 2/26/54						
118419-000	08/27/24 S	270,000	1.045	0	282,118	277,763	4,355
	ISSUE: 912810UA4 - U.S. TREASURY BONDS 4.625% 5/15/54						
118419-000	08/27/24 B	238,000	1.082	0	257,412-	257,412	
	ISSUE: 91282CLF6 - U.S. TREASURY NOTES 3.875% 8/15/34						
118419-000	08/27/24 S	60,000	1.003	0	60,197	59,670	527
	SUB-TOTAL			**0**	**14,191,089**	**14,178,755**	**12,335**
	BROKER: RBC CAPITAL MARKETS, LLC						
	ISSUE: 88258MAB1 - TX NATURAL GAS 5.169% 4/01/41						
118419-000	09/13/23 B	45,000	0.982	0	44,173-	44,173	
	ISSUE: 91282CHT1 - U.S. TREASURY NOTES 3.875% 8/15/33						
118419-000	09/18/23 B	44,000	0.964	0	42,431-	42,431	
	ISSUE: 88258MAB1 - TX NATURAL GAS 5.169% 4/01/41						
118419-000	09/27/23 B	25,000	0.955	0	23,868-	23,868	
	ISSUE: 404119CQ0 - HCA INC 5.5% 6/01/33						
118419-000	10/04/23 S	135,000	0.931	0	125,719	132,624	-6,905
	ISSUE: 91282CHT1 - U.S. TREASURY NOTES 3.875% 8/15/33						
118419-000	10/04/23 B	122,000	0.933	0	113,784-	113,784	
	ISSUE: 404119CQ0 - HCA INC 5.5% 6/01/33						
118419-000	10/10/23 S	145,000	0.937	0	135,852	142,448	-6,596
	ISSUE: 91282CHT1 - U.S. TREASURY NOTES 3.875% 8/15/33						
118419-000	10/10/23 B	132,000	0.939	0	123,936-	123,936	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 89788MAP7 - TRUIST FIN MTN V-D 5.867% 6/08/34						
118419-000	11/08/23 S	225,000	0.944	0	212,465	222,935	-10,469
	ISSUE: 89788MAQ5 - TRUIST FIN MTN V-D 7.161% 10/30/29						
118419-000	11/08/23 B	290,000	1.025	0	297,378-	297,378	
	ISSUE: 91282CHT1 - U.S. TREASURY NOTES 3.875% 8/15/33						
118419-000	11/08/23 B	201,000	0.946	0	190,196-	190,196	
	ISSUE: 716973AF9 - PFIZER INVT ENTERPRI 5.11% 5/19/43						
118419-000	11/16/23 S	235,000	0.932	0	218,910	228,730	-9,821
	ISSUE: 444859BZ4 - HUMANA INC 5.75% 12/01/28						
118419-000	11/28/23 B	215,000	1.019	0	219,113-	219,113	
	ISSUE: 78016FZX5 - ROYAL BK CA MTN CONV 5% 2/01/33						
118419-000	11/30/23 S	115,000	0.964	0	110,808	111,476	-668
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	11/30/23 B	99,000	1.012	0	100,238-	100,238	
	ISSUE: 161175BK9 - CHARTER COMM OPT LLC 4.2% 3/15/28						
118419-000	12/05/23 S	300,000	0.947	0	284,214	279,423	4,791
	ISSUE: 161175CD4 - CHARTER COMM OPT LLC 2.25% 1/15/29						
118419-000	12/05/23 B	300,000	0.847	0	254,220-	254,220	
	ISSUE: 91282CCR0 - U.S. TREASURY NOTES 1% 7/31/28						
118419-000	12/19/23 S	61,000	0.876	0	53,432	52,093	1,339
	ISSUE: 91282CCR0 - U.S. TREASURY NOTES 1% 7/31/28						
118419-000	01/02/24 S	253,000	0.877	0	221,879	216,058	5,821
	ISSUE: 89788MAS1 - TRUIST FIN MTN V-D 5.711% 1/24/35						
118419-000	01/24/24 B	240,000	1.001	0	240,197-	240,197	
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/24/24 S	222,000	1.030	0	228,729	229,842	-1,113

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 91159HJN1 - US BANCORP 5.836% 6/12/34						
118419-000	01/26/24 S	350,000	1.023	0	358,054	355,250	2,804
	ISSUE: 91159HJR2 - US BANCORP V-D 5.678% 1/23/35						
118419-000	01/26/24 B	435,000	1.012	0	440,316-	440,316	
	ISSUE: 91282CEE7 - U.S. TREASURY NOTES 2.375% 3/31/29						
118419-000	02/02/24 S	176,000	0.924	0	162,697	160,522	2,175
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	02/20/24 S	335,000	1.017	0	340,575	346,426	-5,851
	ISSUE: 13063BBU5 - CALIFORNIA ST 7.35% 11/01/39						
118419-000	02/21/24 B	50,000	1.173	0	58,665-	58,665	
	ISSUE: 750236AY7 - RADIAN GROUP INC 6.2% 5/15/29						
118419-000	02/28/24 B	285,000	0.998	0	284,467-	284,467	
	ISSUE: 00287YDW6 - ABBVIE INC 5.4% 3/15/54						
118419-000	03/13/24 B	225,000	1.028	0	231,217-	231,217	
	ISSUE: 110122EB0 - BRISTOL-MYERS SQUIBB 6.25% 11/15/53						
118419-000	03/13/24 S	225,000	1.125	0	253,089	250,696	2,393
	ISSUE: 89788MAS1 - TRUIST FIN MTN V-D 5.711% 1/24/35						
118419-000	03/13/24 B	60,000	1.005	0	60,274-	60,274	
	ISSUE: 49327M3H5 - KEY BANK MTN 5% 1/26/33						
118419-000	03/19/24 S	185,000	0.917	0	169,567	160,689	8,878
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	03/19/24 B	150,000	0.975	0	146,273-	146,273	
	ISSUE: 010268CX6 - ALABAMA FEDERAL AID 2.65% 9/01/37						
118419-000	03/20/24 S	175,000	0.803	0	140,467	135,109	5,359
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	03/20/24 B	181,000	0.978	0	176,956-	176,956	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 88258MAB1 - TX NATURAL GAS 5.169% 4/01/41						
118419-000	03/26/24 B	50,000	1.012	0	50,601-	50,601	
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	03/27/24 S	62,000	0.962	0	59,665	59,390	275
	ISSUE: 89788MAP7 - TRUIST FIN MTN V-D 5.867% 6/08/34						
118419-000	04/17/24 B	300,000	0.977	0	293,085-	293,085	
	ISSUE: 89788MAS1 - TRUIST FIN MTN V-D 5.711% 1/24/35						
118419-000	04/17/24 S	300,000	0.968	0	290,406	300,470	-10,064
	ISSUE: 912810TV0 - U.S. TREASURY BONDS 4.75% 11/15/53						
118419-000	04/29/24 S	20,000	1.001	0	20,017	21,127	-1,110
	ISSUE: 760759BH2 - REPUBLIC SVCS INC 5% 12/15/33						
118419-000	04/30/24 S	250,000	0.962	0	240,563	246,971	-6,408
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	04/30/24 B	240,000	0.946	0	227,100-	227,100	
	ISSUE: 341271AH7 - FLORIDA ST 5.526% 7/01/34						
118419-000	05/02/24 B	30,000	1.001	0	30,040-	30,040	
	ISSUE: 341271AH7 - FLORIDA ST 5.526% 7/01/34						
118419-000	05/02/24 B	50,000	1.002	0	50,074-	50,074	
	ISSUE: 629209AC1 - NMI HOLDINGS 6% 8/15/29						
118419-000	05/07/24 B	365,000	0.988	0	360,452-	360,452	
	ISSUE: 91282CEE7 - U.S. TREASURY NOTES 2.375% 3/31/29						
118419-000	05/07/24 B	105,000	0.907	0	95,279-	95,279	
	ISSUE: 91282CGC9 - U.S. TREASURY NOTES 3.875% 12/31/27						
118419-000	05/07/24 S	309,000	0.977	0	301,794	303,992	-2,198
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	05/07/24 S	82,000	0.950	0	77,855	78,280	-425

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 00287YDW6 - ABBVIE INC 5.4% 3/15/54						
118419-000	05/08/24 S	225,000	0.990	0	222,764	231,217	-8,453
	ISSUE: 191216DS6 - COCA-COLA CO/THE 5.3% 5/13/54						
118419-000	05/08/24 B	255,000	0.990	0	252,465-	252,465	
	ISSUE: 912810TV0 - U.S. TREASURY BONDS 4.75% 11/15/53						
118419-000	05/08/24 B	201,000	1.020	0	204,957-	204,957	
	ISSUE: 912810TV0 - U.S. TREASURY BONDS 4.75% 11/15/53						
118419-000	05/08/24 S	15,000	1.020	0	15,295	15,334	-38
	ISSUE: 06051GLH0 - BANK OF AMER CRP V-D 5.288% 4/25/34						
118419-000	05/23/24 S	330,000	0.985	0	324,994	324,459	535
	ISSUE: 06051GMA4 - BANK OF AMERICA V-Q 5.468% 1/23/35						
118419-000	05/23/24 B	330,000	0.994	0	328,093-	328,093	
	ISSUE: 7591EPAU4 - REGIONS FINAN V-D 5.722% 6/06/30						
118419-000	06/03/24 B	290,000	1.000	0	290,000-	290,000	
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	06/25/24 S	155,000	0.960	0	148,836	147,736	1,100
	ISSUE: 89115A2H4 - TORONTO DOM MTN CONV 4.693% 9/15/27						
118419-000	06/27/24 B	255,000	0.987	0	251,555-	251,555	
	ISSUE: 89115A2M3 - TORONTO DOM BK CONV 5.156% 1/10/28						
118419-000	06/27/24 S	255,000	1.002	0	255,385	252,606	2,780
	ISSUE: 91282CLF6 - U.S. TREASURY NOTES 3.875% 8/15/34						
118419-000	08/13/24 S	187,000	1.001	0	187,183	185,948	1,234
	ISSUE: 571748BP6 - MARSH & MCLENNAN COS 2.375% 12/15/31						
118419-000	08/28/24 B	300,000	0.870	0	260,874-	260,874	
	ISSUE: 571748BW1 - MARSH & MCLENNAN COS 5.15% 3/15/34						
118419-000	08/28/24 S	255,000	1.040	0	265,299	255,284	10,015

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	08/28/24 S	51,000	0.990	0	50,482	48,767	1,715
	SUB-TOTAL			**0**	**11,219,272**	**11,238,179**	**-18,907**
	BROKER: WELLS FARGO SECURITIES, LLC						
	ISSUE: 444859BN1 - HUMANA INC 4.875% 4/01/30						
118419-000	09/08/23 B	215,000	0.963	0	207,133-	207,133	
	ISSUE: 54628CG30 - LOUISIANA ST LOCAL 5.197% 9/01/39						
118419-000	09/28/23 B	34,276	0.971	0	33,274-	33,274	
	ISSUE: 87342RAH7 - TACO BELL FUND ABS 2.294% 8/25/51						
118419-000	11/02/23 B	284,925	0.814	0	231,991-	231,991	
	ISSUE: 91282CEE7 - U.S. TREASURY NOTES 2.375% 3/31/29						
118419-000	11/02/23 S	265,000	0.890	0	235,840	239,699	-3,859
	ISSUE: 912828Z78 - U.S. TREASURY NOTES 1.5% 1/31/27						
118419-000	11/02/23 S	32,000	0.904	0	28,915	28,975	-60
	ISSUE: 749407AA0 - WOODWARD CAPITA CMO 7.113% 11/25/43						
118419-000	11/13/23 B	335,000	1.000	0	334,994-	334,994	
	ISSUE: 502431AQ2 - L3HARRIS TECH INC 5.4% 7/31/33						
118419-000	12/18/23 S	270,000	1.029	0	277,790	270,454	7,336
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	12/18/23 B	243,000	1.045	0	253,859-	253,859	
	ISSUE: 46266TAE8 - IQVIA INC 6.25% 2/01/29						
118419-000	01/04/24 B	50,000	1.036	0	51,776-	51,776	
	ISSUE: 010268CX6 - ALABAMA FEDERAL AID 2.65% 9/01/37						
118419-000	01/10/24 S	125,000	0.790	0	98,710	96,506	2,204

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 865483HB0 - SULPHUR SPRINGS CA 2.971% 9/01/39						
118419-000	01/10/24 S	70,000	0.769	0	53,836	51,771	2,064
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/10/24 B	123,000	1.038	0	127,651-	127,651	
	ISSUE: 30225VAS6 - EXTRA SPACE STORAGE 5.4% 2/01/34						
118419-000	01/16/24 B	145,000	0.997	0	144,630-	144,630	
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/16/24 S	135,000	1.033	0	139,514	140,307	-792
	ISSUE: 02666TAG2 - AMERICAN HOMES 4 REN 5.5% 2/01/34						
118419-000	01/23/24 B	345,000	0.999	0	344,631-	344,631	
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/23/24 S	325,000	1.028	0	334,242	337,775	-3,533
	ISSUE: 64971M4P4 - NEW YORK NY 5.508% 8/01/37						
118419-000	01/24/24 S	50,000	1.038	0	51,907	50,895	1,012
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/24/24 B	51,000	1.030	0	52,530-	52,530	
	ISSUE: 91282CEE7 - U.S. TREASURY NOTES 2.375% 3/31/29						
118419-000	01/29/24 B	107,000	0.923	0	98,799-	98,799	
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	01/29/24 B	554,000	0.914	0	506,520-	506,520	
	ISSUE: 13077DRV6 - CALIFORNIA ST UNIV 2.939% 11/01/52						
118419-000	02/07/24 S	25,000	0.684	0	17,104	17,324	-220
	ISSUE: 544525NZ7 - LOS ANGELES CA 6.008% 7/01/39						
118419-000	02/07/24 B	95,000	1.061	0	100,822-	100,822	
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	02/07/24 S	81,000	1.033	0	83,683	83,763	-80

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 571748BW1 - MARSH & MCLENNAN COS 5.15% 3/15/34						
118419-000	02/14/24 B	175,000	0.999	0	174,732-	174,732	
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	02/14/24 S	171,000	0.978	0	167,286	167,353	-67
	ISSUE: 30225VAS6 - EXTRA SPACE STORAGE 5.4% 2/01/34						
118419-000	02/21/24 S	145,000	0.980	0	142,162	144,630	-2,468
	ISSUE: 91282CCR0 - U.S. TREASURY NOTES 1% 7/31/28						
118419-000	03/04/24 S	322,000	0.870	0	280,190	276,832	3,359
	ISSUE: 29717PAZ0 - ESSEX PORTFOLIO LP 2.55% 6/15/31						
118419-000	04/08/24 B	60,000	0.822	0	49,324-	49,324	
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	04/08/24 S	41,000	0.966	0	39,597	40,033	-436
	ISSUE: 341271AF1 - FLORIDA ST BRD 2.154% 7/01/30						
118419-000	05/10/24 S	150,000	0.840	0	125,933	123,525	2,408
	ISSUE: 91282CKP5 - U.S. TREASURY NOTES 4.625% 4/30/29						
118419-000	05/10/24 B	159,000	1.005	0	159,745-	159,745	
	ISSUE: 341271AH7 - FLORIDA ST 5.526% 7/01/34						
118419-000	05/14/24 B	185,000	1.009	0	186,608-	186,608	
	ISSUE: 915217RY1 - UNIVERSITY VA UNIV 6.2% 9/01/39						
118419-000	05/21/24 B	225,000	1.082	0	243,389-	243,389	
	ISSUE: 00914AAK8 - AIR LEASE CORP 3.125% 12/01/30						
118419-000	05/29/24 S	340,000	0.862	0	292,961	283,363	9,598
	ISSUE: 874054AN9 - TAKE-TWO INTERAC 5.6% 6/12/34						
118419-000	06/10/24 B	155,000	0.998	0	154,684-	154,684	
	ISSUE: 91282CKQ3 - U.S. TREASURY NOTES 4.375% 5/15/34						
118419-000	06/10/24 S	149,000	0.992	0	147,789	148,491	-702

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 95000U3D3 - WELLS FARGO CO V-D 5.389% 4/24/34						
118419-000	06/18/24 B	70,000	0.998	0	69,882-	69,882	
	ISSUE: 10373QAE0 - BP CAP MARKETS AMER 4.234% 11/06/28						
118419-000	06/21/24 B	255,000	0.972	0	247,847-	247,847	
	ISSUE: 94106LBY4 - WASTE MANAGEMENT 4.95% 7/03/31						
118419-000	06/24/24 B	165,000	0.994	0	163,998-	163,998	
	ISSUE: 91282CDZ1 - U.S. TREASURY NOTES 1.5% 2/15/25						
118419-000	07/05/24 S	1,669,000	0.978	0	1,631,773	1,607,013	24,761
	ISSUE: 171239AK2 - CHUBB INA HLDGS MTN 5% 3/15/34						
118419-000	07/29/24 B	50,000	1.003	0	50,141-	50,141	
	ISSUE: 91282CKQ3 - U.S. TREASURY NOTES 4.375% 5/15/34						
118419-000	07/29/24 S	47,000	1.015	0	47,720	47,197	523
	ISSUE: 69352PAT0 - PPL CAP FDG INC 5.25% 9/01/34						
118419-000	08/06/24 B	245,000	0.995	0	243,741-	243,741	
	ISSUE: 91282CKQ3 - U.S. TREASURY NOTES 4.375% 5/15/34						
118419-000	08/06/24 S	225,000	1.039	0	233,859	225,947	7,912
	ISSUE: 404121AK1 - HCA INC 5.45% 9/15/34						
118419-000	08/13/24 B	350,000	1.013	0	354,697-	354,697	
	ISSUE: 91282CLF6 - U.S. TREASURY NOTES 3.875% 8/15/34						
118419-000	08/13/24 S	325,000	1.000	0	325,051	323,172	1,879
	ISSUE: 501044DU2 - KROGER CO 4.9% 9/15/31						
118419-000	08/20/24 B	260,000	1.000	0	259,899-	259,899	
	ISSUE: 14149YBP2 - CARDINAL HEALTH 5.45% 2/15/34						
118419-000	08/22/24 S	270,000	1.038	0	280,260	270,938	9,322
	ISSUE: 74834LBG4 - QUEST DIAGNOSTICS 5% 12/15/34						
118419-000	08/22/24 B	270,000	0.999	0	269,738-	269,738	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	SUB-TOTAL			**0**	**10,153,157**	**10,092,998**	**60,162**
	BROKER: GOLDMAN SACHS & CO.						
	ISSUE: 055451BD9 - BHP BILLITON FIN 5.25% 9/08/30						
118419-000	09/13/23 B	270,000	0.995	0	268,750-	268,750	
	ISSUE: 16411QAG6 - CHENIERE ENERGY 4.5% 10/01/29						
118419-000	09/13/23 S	340,000	0.916	0	311,491	313,718	-2,227
	ISSUE: 015271AG4 - ALEXANDRIA REAL 4.5% 7/30/29						
118419-000	09/20/23 S	240,000	0.939	0	225,235	227,381	-2,146
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	09/20/23 S	205,000	0.947	0	194,069	196,070	-2,000
	ISSUE: 91282CEE7 - U.S. TREASURY NOTES 2.375% 3/31/29						
118419-000	10/10/23 B	187,000	0.890	0	166,415-	166,415	
	ISSUE: 015271AR0 - ALEXANDRIA REAL EST 3.375% 8/15/31						
118419-000	11/01/23 S	40,000	0.818	0	32,732	34,536	-1,804
	ISSUE: 91282CCR0 - U.S. TREASURY NOTES 1% 7/31/28						
118419-000	11/08/23 S	322,000	0.849	0	273,398	274,996	-1,598
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	11/09/23 S	217,000	0.880	0	190,867	195,130	-4,263
	ISSUE: 91282CCR0 - U.S. TREASURY NOTES 1% 7/31/28						
118419-000	11/14/23 B	105,000	0.853	0	89,578-	89,578	
	ISSUE: 20030NCE9 - COMCAST CORP 3.999% 11/01/49						
118419-000	11/30/23 B	115,000	0.782	0	89,966-	89,966	
	ISSUE: 20030NEF4 - COMCAST CORP 5.35% 5/15/53						
118419-000	11/30/23 S	115,000	0.963	0	110,696	112,536	-1,840

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 46124HAH9 - INTUIT SR NT 5.5% 9/15/53						
118419-000	12/21/23 B	80,000	1.095	0	87,580-	87,580	
	ISSUE: 912810TT5 - U.S. TREASURY BONDS 4.125% 8/15/53						
118419-000	12/21/23 S	76,000	1.016	0	77,211	71,283	5,929
	ISSUE: 874054AK5 - TAKE-TWO INTERACTIVE 4.95% 3/28/28						
118419-000	01/04/24 B	40,000	1.001	0	40,056-	40,056	
	ISSUE: 055451BD9 - BHP BILLITON FIN 5.25% 9/08/30						
118419-000	01/16/24 B	15,000	1.030	0	15,442-	15,442	
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/23/24 B	83,000	1.029	0	85,380-	85,380	
	ISSUE: 756109BZ6 - REALTY INCOME CORP 3.2% 1/15/27						
118419-000	02/05/24 S	160,000	0.949	0	151,830	150,383	1,448
	ISSUE: 912810TQ1 - U.S. TREASURY BONDS 3.875% 2/15/43						
118419-000	02/09/24 S	278,000	0.919	0	255,434	255,755	-321
	ISSUE: 14149YBP2 - CARDINAL HEALTH 5.45% 2/15/34						
118419-000	02/14/24 B	120,000	0.999	0	119,918-	119,918	
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	02/14/24 S	171,000	1.018	0	173,993	176,832	-2,840
	ISSUE: 23311VAJ6 - DCP MIDSTREAM OP 5.625% 7/15/27						
118419-000	02/16/24 S	70,000	1.009	0	70,608	70,075	533
	ISSUE: 29444UBH8 - EQUINIX INC 2.15% 7/15/30						
118419-000	02/20/24 S	175,000	0.834	0	145,873	141,202	4,671
	ISSUE: 91282CCR0 - U.S. TREASURY NOTES 1% 7/31/28						
118419-000	02/20/24 B	175,000	0.869	0	152,106-	152,106	
	ISSUE: 037833EQ9 - APPLE INC 3.95% 8/08/52						
118419-000	02/21/24 S	160,000	0.828	0	132,421	135,557	-3,136

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 23311VAJ6 - DCP MIDSTREAM OP 5.625% 7/15/27						
118419-000	02/21/24 S	30,000	1.010	0	30,287	30,032	255
	ISSUE: 912810TV0 - U.S. TREASURY BONDS 4.75% 11/15/53						
118419-000	02/26/24 B	575,000	1.056	0	606,939-	606,939	
	ISSUE: 28622HAC5 - ELEVANCE HEALTH INC 5.125% 2/15/53						
118419-000	02/27/24 B	20,000	0.948	0	18,961-	18,961	
	ISSUE: 29273VAQ3 - ENERGY TRANSFER LP 5.75% 2/15/33						
118419-000	02/28/24 B	50,000	1.005	0	50,250-	50,250	
	ISSUE: 49456BAV3 - KINDER MORGAN INC 4.8% 2/01/33						
118419-000	02/28/24 B	50,000	0.945	0	47,260-	47,260	
	ISSUE: 91282CDZ1 - U.S. TREASURY NOTES 1.5% 2/15/25						
118419-000	02/28/24 B	3,600,000	0.967	0	3,479,344-	3,479,344	
	ISSUE: 89236TLL7 - TOYOTA MTR CRED 4.65% 1/05/29						
118419-000	03/04/24 B	50,000	0.992	0	49,599-	49,599	
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	03/04/24 S	605,000	0.960	0	580,847	579,431	1,417
	ISSUE: 00287YDT3 - ABBVIE INC 4.95% 3/15/31						
118419-000	03/13/24 B	50,000	1.009	0	50,470-	50,470	
	ISSUE: 110122EG9 - BRISTOL-MYERS 5.1% 2/22/31						
118419-000	03/13/24 S	50,000	1.013	0	50,637	49,922	716
	ISSUE: 571748BW1 - MARSH & MCLENNAN COS 5.15% 3/15/34						
118419-000	03/13/24 B	80,000	1.007	0	80,552-	80,552	
	ISSUE: 29250NBZ7 - ENBRIDGE INC 6.7% 11/15/53						
118419-000	03/26/24 S	235,000	1.122	0	263,576	258,394	5,182
	ISSUE: 912810TV0 - U.S. TREASURY BONDS 4.75% 11/15/53						
118419-000	03/26/24 B	209,000	1.058	0	221,148-	221,148	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 638961AA0 - NAVIENT STUDENT ABS 5.51% 10/15/71						
118419-000	04/03/24 B	44,561	1.001	0	44,587-	44,587	
	ISSUE: 91282CGE5 - U.S. TREASURY NOTES 3.875% 1/15/26						
118419-000	04/09/24 S	290,000	0.984	0	285,446	284,516	930
	ISSUE: 912828Z78 - U.S. TREASURY NOTES 1.5% 1/31/27						
118419-000	04/09/24 S	350,000	0.920	0	321,836	318,598	3,238
	ISSUE: 91282CDZ1 - U.S. TREASURY NOTES 1.5% 2/15/25						
118419-000	04/11/24 S	1,517,000	0.969	0	1,469,890	1,460,658	9,232
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	04/15/24 S	85,000	0.951	0	80,793	82,995	-2,202
	ISSUE: 38141GA95 - GOLDMAN SACHS V-D 5.851% 4/25/35						
118419-000	04/18/24 B	290,000	1.000	0	290,000-	290,000	
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	04/18/24 S	287,000	0.951	0	272,829	279,750	-6,920
	ISSUE: 75524KPG3 - CITIZENS BK NA V-D 4.575% 8/09/28						
118419-000	05/02/24 B	58,000	0.954	0	55,338-	55,338	
	ISSUE: 14040HCG8 - CAPITAL ONE FIN V-S 2.359% 7/29/32						
118419-000	05/21/24 S	305,000	0.781	0	238,168	217,572	20,597
	ISSUE: 14040HDF9 - CAPITAL ONE FIN V-D 6.051% 2/01/35						
118419-000	05/21/24 B	185,000	1.012	0	187,129-	187,129	
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	05/29/24 S	247,000	0.941	0	232,402	235,424	-3,022
	ISSUE: 37190AAB5 - GENPACT LUXEMBOURG 6% 6/04/29						
118419-000	05/30/24 B	175,000	0.997	0	174,419-	174,419	
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	06/17/24 S	116,000	0.960	0	111,297	110,564	733

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 874054AN9 - TAKE-TWO INTERAC 5.6% 6/12/34						
118419-000	07/09/24 B	70,000	1.007	0	70,489-	70,489	
	ISSUE: 91282CKQ3 - U.S. TREASURY NOTES 4.375% 5/15/34						
118419-000	07/09/24 S	65,000	1.006	0	65,406	64,779	627
	ISSUE: 808513CH6 - CHARLES SCHWAB 6.136% 8/24/34						
118419-000	07/11/24 B	235,000	1.058	0	248,642-	248,642	
	ISSUE: 808513CJ2 - CHARLES SCHWAB V-D 6.196% 11/17/29						
118419-000	07/11/24 S	235,000	1.048	0	246,402	235,000	11,402
	ISSUE: 06051GMA4 - BANK OF AMERICA V-Q 5.468% 1/23/35						
118419-000	07/12/24 S	330,000	1.013	0	334,320	328,093	6,227
	ISSUE: 91282CKQ3 - U.S. TREASURY NOTES 4.375% 5/15/34						
118419-000	07/12/24 B	306,000	1.015	0	310,494-	310,494	
	ISSUE: 42225UAG9 - HEALTHCARE TRUST 3.1% 2/15/30						
118419-000	07/15/24 S	325,000	0.886	0	287,914	279,356	8,558
	ISSUE: 91282CEE7 - U.S. TREASURY NOTES 2.375% 3/31/29						
118419-000	07/24/24 S	52,000	0.926	0	48,133	47,663	469
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	07/24/24 S	246,000	0.965	0	237,265	235,231	2,034
	ISSUE: 91282CKF7 - U.S. TREASURY NOTES 4.125% 3/31/31						
118419-000	08/07/24 S	260,000	1.017	0	264,428	257,265	7,163
	ISSUE: 12505BAE0 - CBRE SERVICES INC 2.5% 4/01/31						
118419-000	08/22/24 B	35,000	0.864	0	30,225-	30,225	
	ISSUE: 11271LAL6 - BROOKFIELD FINANCE 5.968% 3/04/54						
118419-000	08/27/24 S	95,000	1.064	0	101,121	96,363	4,758
	ISSUE: 172967ML2 - CITIGROUP INC V-Q 2.666% 1/29/31						
118419-000	08/27/24 B	235,000	0.905	0	212,623-	212,623	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 912810UA4 - U.S. TREASURY BONDS 4.625% 5/15/54						
118419-000	08/27/24 B	79,000	1.084	0	85,653-	85,653	
	SUB-TOTAL			**0**	**15,298,168**	**15,236,373**	**61,797**
	BROKER: HSBC SECURITIES, INC.						
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	09/07/23 S	14,000	0.897	0	12,552	12,723	-171
	ISSUE: 91282CHT1 - U.S. TREASURY NOTES 3.875% 8/15/33						
118419-000	09/18/23 B	51,000	0.965	0	49,213-	49,213	
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	10/04/23 S	86,000	0.867	0	74,598	78,156	-3,558
	ISSUE: 91282CHT1 - U.S. TREASURY NOTES 3.875% 8/15/33						
118419-000	10/05/23 S	122,000	0.934	0	113,908	113,876	32
	ISSUE: 912810TA6 - U.S. TREASURY BONDS 1.75% 8/15/41						
118419-000	10/18/23 S	19,000	0.598	0	11,369	12,766	-1,397
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	10/24/23 S	173,000	0.924	0	159,876	165,464	-5,587
	ISSUE: 91282CHT1 - U.S. TREASURY NOTES 3.875% 8/15/33						
118419-000	10/24/23 S	83,000	0.926	0	76,885	77,744	-859
	ISSUE: 912810TN8 - U.S. TREASURY BONDS 3.625% 2/15/53						
118419-000	10/26/23 S	70,000	0.780	0	54,567	63,066	-8,499
	ISSUE: 91282CGT2 - U.S. TREASURY NOTES 3.625% 3/31/28						
118419-000	11/09/23 S	206,000	0.958	0	197,438	198,484	-1,046
	ISSUE: 91282CHT1 - U.S. TREASURY NOTES 3.875% 8/15/33						
118419-000	11/14/23 S	11,000	0.953	0	10,479	10,327	152

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 912810TR9 - U.S. TREASURY BONDS 3.625% 5/15/53						
118419-000	11/17/23 S	645,000	0.840	0	541,800	535,062	6,738
	ISSUE: 912810TT5 - U.S. TREASURY BONDS 4.125% 8/15/53						
118419-000	11/17/23 B	603,000	0.920	0	554,923-	554,923	
	ISSUE: 91282CHT1 - U.S. TREASURY NOTES 3.875% 8/15/33						
118419-000	11/20/23 S	36,000	0.953	0	34,321	33,854	467
	ISSUE: 91282CHT1 - U.S. TREASURY NOTES 3.875% 8/15/33						
118419-000	11/29/23 S	5,000	0.966	0	4,830	4,702	128
	ISSUE: 375558CA9 - GILEAD SCIENCES 5.55% 10/15/53						
118419-000	11/30/23 S	80,000	1.008	0	80,624	79,820	804
	ISSUE: 912810TT5 - U.S. TREASURY BONDS 4.125% 8/15/53						
118419-000	11/30/23 B	75,000	0.935	0	70,125-	70,125	
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	11/30/23 S	60,000	0.896	0	53,763	53,953	-190
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	12/04/23 B	170,000	1.017	0	172,816-	172,816	
	ISSUE: 760759BH2 - REPUBLIC SVCS INC 5% 12/15/33						
118419-000	12/12/23 B	335,000	0.989	0	331,211-	331,211	
	ISSUE: 91282CHT1 - U.S. TREASURY NOTES 3.875% 8/15/33						
118419-000	12/12/23 S	256,000	0.973	0	249,171	240,742	8,429
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	12/12/23 B	243,000	1.024	0	248,733-	248,733	
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	12/13/23 S	39,000	0.916	0	35,738	35,014	725
	ISSUE: 58933YBM6 - MERCK & CO INC 5% 5/17/53						
118419-000	12/21/23 S	155,000	1.029	0	159,515	151,392	8,124

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 912810TT5 - U.S. TREASURY BONDS 4.125% 8/15/53						
118419-000	12/21/23 B	141,000	1.015	0	143,115-	143,115	
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/10/24 B	227,000	1.040	0	236,000-	236,000	
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/22/24 S	21,000	1.032	0	21,675	21,825	-150
	ISSUE: 912810TN8 - U.S. TREASURY BONDS 3.625% 2/15/53						
118419-000	01/30/24 S	1,423,000	0.885	0	1,259,911	1,282,038	-22,127
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/30/24 B	2,634,000	1.035	0	2,727,116-	2,727,116	
	ISSUE: 912810TA6 - U.S. TREASURY BONDS 1.75% 8/15/41						
118419-000	02/07/24 S	315,000	0.675	0	212,723	211,652	1,072
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	02/14/24 B	171,000	0.979	0	167,353-	167,353	
	ISSUE: 912810TT5 - U.S. TREASURY BONDS 4.125% 8/15/53						
118419-000	02/22/24 S	400,000	0.941	0	376,500	375,850	650
	ISSUE: 912810TV0 - U.S. TREASURY BONDS 4.75% 11/15/53						
118419-000	02/22/24 B	400,000	1.046	0	418,555-	418,555	
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	02/22/24 S	690,000	1.012	0	698,409	712,983	-14,573
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	02/22/24 B	690,000	0.974	0	671,837-	671,837	
	ISSUE: 912810SE9 - U.S. TREASURY BONDS 3.375% 11/15/48						
118419-000	02/26/24 B	800,000	0.824	0	659,500-	659,500	
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	02/26/24 B	2,500,000	0.955	0	2,387,891-	2,387,891	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	02/27/24 B	470,000	0.975	0	458,323-	458,323	
	ISSUE: 912810TV0 - U.S. TREASURY BONDS 4.75% 11/15/53						
118419-000	02/28/24 B	500,000	1.054	0	526,992-	526,992	
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	02/28/24 B	2,500,000	0.977	0	2,442,578-	2,442,578	
	ISSUE: 91282CFB2 - U.S. TREASURY NOTES 2.75% 7/31/27						
118419-000	03/01/24 S	780,000	0.951	0	741,670	738,618	3,053
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	03/01/24 S	900,000	0.960	0	864,352	861,963	2,389
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	03/01/24 S	126,000	0.985	0	124,140	122,994	1,146
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	03/07/24 B	234,000	0.913	0	213,744-	213,744	
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	03/12/24 S	24,000	0.964	0	23,135	22,986	149
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	03/12/24 S	53,000	0.964	0	51,083	50,760	323
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	03/12/24 S	50,000	0.988	0	49,420	48,840	579
	ISSUE: 91282CGC9 - U.S. TREASURY NOTES 3.875% 12/31/27						
118419-000	03/22/24 B	4,012,000	0.985	0	3,952,917-	3,952,917	
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	03/26/24 S	351,000	0.959	0	336,508	336,225	282
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	04/01/24 B	445,000	0.974	0	433,423-	433,423	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	05/02/24 S	107,000	0.941	0	100,672	102,146	-1,474
	ISSUE: 760759BH2 - REPUBLIC SVCS INC 5% 12/15/33						
118419-000	05/08/24 S	135,000	0.978	0	131,987	133,364	-1,377
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	05/08/24 S	209,000	0.948	0	198,183	199,519	-1,336
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	05/08/24 B	129,000	0.962	0	124,142-	124,142	
	ISSUE: 161175CD4 - CHARTER COMM OPT LLC 2.25% 1/15/29						
118419-000	05/13/24 S	105,000	0.845	0	88,757	88,982	-225
	ISSUE: 161175CR3 - CHARTER COMM OPT 6.55% 6/01/34						
118419-000	05/13/24 B	80,000	0.998	0	79,815-	79,815	
	ISSUE: 912810TV0 - U.S. TREASURY BONDS 4.75% 11/15/53						
118419-000	05/15/24 S	201,000	1.020	0	205,067	205,469	-402
	ISSUE: 912810TX6 - U.S. TREASURY BONDS 4.25% 2/15/54						
118419-000	05/15/24 B	212,000	0.939	0	199,073-	199,073	
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	05/15/24 S	3,797,000	0.970	0	3,684,552	3,676,349	8,204
	ISSUE: 91282CKQ3 - U.S. TREASURY NOTES 4.625% 5/15/34						
118419-000	05/15/24 B	3,824,000	1.001	0	3,826,390-	3,826,390	
	ISSUE: 91282CKF7 - U.S. TREASURY NOTES 4.125% 3/31/31						
118419-000	05/16/24 S	270,000	0.985	0	265,897	261,425	4,472
	ISSUE: 912810SE9 - U.S. TREASURY BONDS 3.375% 11/15/48						
118419-000	05/23/24 S	1,243,000	0.807	0	1,002,606	1,051,062	-48,456
	ISSUE: 912810TX6 - U.S. TREASURY BONDS 4.25% 2/15/54						
118419-000	05/23/24 B	1,003,000	0.945	0	947,600-	947,600	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	05/29/24 B	340,000	0.941	0	319,998-	319,998	
	ISSUE: 91282CKP5 - U.S. TREASURY NOTES 4.625% 4/30/29						
118419-000	06/03/24 S	159,000	1.008	0	160,329	159,745	584
	ISSUE: 91282CKQ3 - U.S. TREASURY NOTES 4.375% 5/15/34						
118419-000	06/18/24 S	60,000	1.012	0	60,703	59,795	908
	ISSUE: 91282CEE7 - U.S. TREASURY NOTES 2.375% 3/31/29						
118419-000	06/25/24 B	303,000	0.918	0	278,097-	278,097	
	ISSUE: 91282CKF7 - U.S. TREASURY NOTES 4.125% 3/31/31						
118419-000	06/25/24 B	784,000	0.993	0	778,181-	778,181	
	ISSUE: 91282CEE7 - U.S. TREASURY NOTES 2.375% 3/31/29						
118419-000	06/26/24 S	251,000	0.915	0	229,636	229,840	-204
	ISSUE: 912810TQ1 - U.S. TREASURY BONDS 3.875% 2/15/43						
118419-000	07/19/24 B	1,250,000	0.915	0	1,143,750-	1,143,750	
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	07/23/24 B	22,000	0.912	0	20,061-	20,061	
	ISSUE: 91282CKQ3 - U.S. TREASURY NOTES 4.375% 5/15/34						
118419-000	08/09/24 S	8,350,000	1.035	0	8,639,077 *	8,392,794	246,283
	ISSUE: 91282CLF6 - U.S. TREASURY NOTES 3.875% 8/15/34						
118419-000	08/09/24 B	8,350,000	0.994	0	8,303,031-*	8,303,031	
	ISSUE: 912810TX6 - U.S. TREASURY BONDS 4.25% 2/15/54						
118419-000	08/09/24 S	3,175,000	1.002	0	3,182,652	3,059,418	123,234
	ISSUE: 912810UA4 - U.S. TREASURY BONDS 4.625% 5/15/54						
118419-000	08/09/24 B	3,021,000	1.067	0	3,223,973-	3,223,973	
	ISSUE: 91282CLF6 - U.S. TREASURY NOTES 3.875% 8/15/34						
118419-000	08/16/24 B	212,000	0.998	0	211,652-	211,652	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 404280BX6 - HSBC HLDGS CONV V-Q 4.292% 9/12/26						
118419-000	08/30/24 S	245,000	0.993	0	243,153	236,317	6,836
	SUB-TOTAL			**0**	**61,146,359**	**60,832,232**	**314,129**
	BROKER: BOFA SECURITIES, INC/FIXED INC						
	ISSUE: 83162CU68 - SBA 5.41% 9/01/48						
118419-000	09/07/23 B	310,000	1.000	0	310,000-	310,000	
	ISSUE: 912810TN8 - U.S. TREASURY BONDS 3.625% 2/15/53						
118419-000	09/07/23 S	77,000	0.878	0	67,607	69,372	-1,766
	ISSUE: 06051GLU1 - BANK AMERICA V-D 5.872% 9/15/34						
118419-000	09/12/23 B	255,000	1.000	0	255,000-	255,000	
	ISSUE: 912810TN8 - U.S. TREASURY BONDS 3.625% 2/15/53						
118419-000	09/12/23 S	130,000	0.880	0	114,339	117,122	-2,783
	ISSUE: 91282CHT1 - U.S. TREASURY NOTES 3.875% 8/15/33						
118419-000	09/12/23 S	242,000	0.968	0	234,286	237,690	-3,404
	ISSUE: 831641FW0 - SBA SER 10B ABS 5.688% 9/10/33						
118419-000	09/19/23 S	255,000	1.001	0	255,279	255,000	279
	ISSUE: 912810TQ1 - U.S. TREASURY BONDS 3.875% 2/15/43						
118419-000	09/26/23 B	749,000	0.873	0	654,088-	654,088	
	ISSUE: 05606FAA1 - BX TRUST CMO 3.202% 12/09/41						
118419-000	10/06/23 B	30,000	0.826	0	24,771-	24,771	
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	10/11/23 S	184,000	0.876	0	161,115	167,217	-6,102
	ISSUE: 78450PAB1 - SMB PRIVATE ABS V-M VAR CPN 9/15/53						
118419-000	10/27/23 B	250,000	1.000	0	250,000-	250,000	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 91282CHT1 - U.S. TREASURY NOTES 3.875% 8/15/33						
118419-000	11/01/23 B	107,000	0.928	0	99,318-	99,318	
	ISSUE: 83162CU84 - SBA SER 25J ABS 5.82% 10/01/48						
118419-000	11/02/23 S	340,000	1.006	0	342,125	340,000	2,125
	ISSUE: 91282CEE7 - U.S. TREASURY NOTES 2.375% 3/31/29						
118419-000	11/03/23 S	229,000	0.897	0	205,438	207,136	-1,698
	ISSUE: 83162CV34 - SBA SER 25K ABS 5.71% 11/01/48						
118419-000	11/09/23 B	210,000	1.000	0	210,000-	210,000	
	ISSUE: 91282CHT1 - U.S. TREASURY NOTES 3.875% 8/15/33						
118419-000	11/14/23 B	62,000	0.954	0	59,120-	59,120	
	ISSUE: 91282CHT1 - U.S. TREASURY NOTES 3.875% 8/15/33						
118419-000	11/16/23 S	286,000	0.954	0	272,717	268,954	3,763
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	11/30/23 B	470,000	0.895	0	420,723-	420,723	
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	12/14/23 S	145,000	0.923	0	133,893	130,179	3,714
	ISSUE: 83162CT94 - SBA 5.18% 7/01/48						
118419-000	01/09/24 S	316,313	1.008	0	318,883	317,271	1,612
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/11/24 S	186,000	1.038	0	193,120	193,311	-191
	ISSUE: 912810TA6 - U.S. TREASURY BONDS 1.75% 8/15/41						
118419-000	01/19/24 S	120,000	0.667	0	80,081	80,629	-548
	ISSUE: 91282CCR0 - U.S. TREASURY NOTES 1% 7/31/28						
118419-000	01/24/24 S	355,000	0.873	0	309,918	303,913	6,005
	ISSUE: 83162CU35 - SBA SER 25H ABS 5.15% 8/01/48						
118419-000	01/29/24 S	503,824	1.008	0	507,996	505,260	2,736

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 91282CCR0 - U.S. TREASURY NOTES 1% 7/31/28						
118419-000	02/06/24 B	242,000	0.876	0	211,920-	211,920	
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	02/14/24 S	801,000	0.959	0	767,959	769,494	-1,535
	ISSUE: 912810TA6 - U.S. TREASURY BONDS 1.75% 8/15/41						
118419-000	02/21/24 S	47,000	0.660	0	31,022	31,580	-558
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	02/23/24 S	132,000	0.957	0	126,344	126,797	-454
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	02/23/24 S	475,000	0.958	0	454,794	456,278	-1,484
	ISSUE: 693304BE6 - PECO ENERGY CO 4.375% 8/15/52						
118419-000	02/27/24 B	35,000	0.857	0	30,004-	30,004	
	ISSUE: 912810TV0 - U.S. TREASURY BONDS 4.75% 11/15/53						
118419-000	02/27/24 S	200,000	1.053	0	210,578	210,358	220
	ISSUE: 62847RAA5 - MVW OWNER TRUST ABS 5.32% 2/20/43						
118419-000	03/04/24 B	385,000	1.000	0	384,979-	384,979	
	ISSUE: 02582JJV3 - AMERICAN EXPR ABS 3.385% 8/16/27						
118419-000	03/05/24 S	515,000	0.981	0	505,203	500,292	4,911
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	03/05/24 S	821,000	0.964	0	791,495	786,302	5,194
	ISSUE: 912810TV0 - U.S. TREASURY BONDS 4.75% 11/15/53						
118419-000	03/06/24 S	25,000	1.082	0	27,045	26,316	729
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	03/06/24 B	130,000	0.992	0	128,974-	128,974	
	ISSUE: 83162CV83 - SBA SER 25A ABS 5.05% 1/01/49						
118419-000	03/07/24 S	215,000	1.005	0	216,075	215,000	1,075

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 912810TT5 - U.S. TREASURY BONDS 4.125% 8/15/53						
118419-000	03/07/24 S	60,000	0.977	0	58,631	56,377	2,254
	ISSUE: 64829JAA1 - NEW RESIDENT ABS 4% 2/25/57						
118419-000	03/11/24 B	124,020	0.952	0	118,018-	118,018	
	ISSUE: 92343VGJ7 - VERIZON COMM INC 2.55% 3/21/31						
118419-000	03/12/24 B	75,000	0.853	0	63,997-	63,997	
	ISSUE: 74938PAA4 - WOODWARD CAP CMO V-M 6.141% 4/25/44						
118419-000	03/19/24 B	700,000	1.000	0	699,996-	699,996	
	ISSUE: 912810TV0 - U.S. TREASURY BONDS 4.75% 11/15/53						
118419-000	03/19/24 S	124,000	1.048	0	129,938	130,799	-860
	ISSUE: 912810TV0 - U.S. TREASURY BONDS 4.75% 11/15/53						
118419-000	03/19/24 S	68,000	1.049	0	71,320	71,728	-408
	ISSUE: 89157XAB7 - TOTALENERGIES CAP SA 5.488% 4/05/54						
118419-000	04/02/24 B	135,000	1.000	0	135,000-	135,000	
	ISSUE: 912810TV0 - U.S. TREASURY BONDS 4.75% 11/15/53						
118419-000	04/02/24 S	117,000	1.043	0	121,991	123,594	-1,604
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	04/15/24 B	259,000	0.882	0	228,466-	228,466	
	ISSUE: 65339KCU2 - NEXTERA ENERGY CAP 5.25% 3/15/34						
118419-000	04/17/24 S	190,000	0.963	0	182,890	188,988	-6,098
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	04/17/24 B	183,000	0.952	0	174,136-	174,136	
	ISSUE: 45866FBA1 - INTERCONTINENTAL EXC 5.25% 6/15/31						
118419-000	05/06/24 B	425,000	0.999	0	424,596-	424,596	
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	05/09/24 S	95,000	0.948	0	90,094	90,690	-596

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 912810TQ1 - U.S. TREASURY BONDS 3.875% 2/15/43						
118419-000	05/13/24 S	272,000	0.895	0	243,514	249,702	-6,188
	ISSUE: 29250NCD5 - ENBRIDGE INC 5.95% 4/05/54						
118419-000	05/14/24 B	250,000	0.995	0	248,668-	248,668	
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	05/16/24 S	75,000	1.008	0	75,633	77,343	-1,710
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	05/17/24 S	16,000	0.952	0	15,238	15,272	-34
	ISSUE: 83162CU68 - SBA ABS 5.41% 9/01/48						
118419-000	05/21/24 S	302,913	1.014	0	307,113	302,913	4,201
	ISSUE: 912810TQ1 - U.S. TREASURY BONDS 3.875% 2/15/43						
118419-000	06/18/24 S	79,000	0.924	0	73,007	72,507	500
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	07/15/24 B	282,000	0.967	0	272,604-	272,604	
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	07/16/24 B	250,000	0.968	0	241,934-	241,934	
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	07/17/24 S	205,000	0.969	0	198,698	196,026	2,672
	ISSUE: 031162DR8 - AMGEN INC 5.25% 3/02/33						
118419-000	07/18/24 S	290,000	1.012	0	293,524	289,875	3,649
	ISSUE: 91282CKQ3 - U.S. TREASURY NOTES 4.375% 5/15/34						
118419-000	07/18/24 B	246,000	1.016	0	250,017-	250,017	
	ISSUE: 91282CKF7 - U.S. TREASURY NOTES 4.125% 3/31/31						
118419-000	07/22/24 S	1,071,000	0.997	0	1,068,197	1,058,387	9,810
	ISSUE: 83162CT60 - SBA V-Q 4.93% 6/01/48						
118419-000	07/23/24 S	286,222	1.003	0	287,049	282,384	4,666

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 83162CU35 - SBA SER 25H ABS 5.15% 8/01/48						
118419-000	07/23/24 S	19,758	1.015	0	20,048	19,814	234
	ISSUE: 91282CEE7 - U.S. TREASURY NOTES 2.375% 3/31/29						
118419-000	07/31/24 S	346,000	0.930	0	321,672	317,144	4,528
	ISSUE: 83162CR96 - SBS SER 25A ABS 4.91% 1/01/48						
118419-000	08/01/24 S	293,281	1.016	0	298,058	290,119	7,939
	ISSUE: 63743HFN7 - NATIONAL RURAL MTN 4.85% 2/07/29						
118419-000	08/06/24 S	80,000	1.016	0	81,238	79,957	1,281
	ISSUE: 91282CEE7 - U.S. TREASURY NOTES 2.375% 3/31/29						
118419-000	08/06/24 B	79,000	0.942	0	74,408-	74,408	
	ISSUE: 91282CEE7 - U.S. TREASURY NOTES 2.375% 3/31/29						
118419-000	08/06/24 B	49,000	0.941	0	46,125-	46,125	
	ISSUE: 91282CKF7 - U.S. TREASURY NOTES 4.125% 3/31/31						
118419-000	08/06/24 B	183,000	1.019	0	186,546-	186,546	
	ISSUE: 30303M8T2 - META PLATFORMS INC 4.55% 8/15/31						
118419-000	08/07/24 B	260,000	1.000	0	259,875-	259,875	
	ISSUE: 83162CS38 - SBA SER 25B ABS 4.61% 2/01/48						
118419-000	08/07/24 S	286,273	1.002	0	286,732	279,717	7,014
	ISSUE: 91282CEE7 - U.S. TREASURY NOTES 2.375% 3/31/29						
118419-000	08/08/24 B	181,000	0.938	0	169,723-	169,723	
	ISSUE: 83162CS95 - SBA SER 25D ABS 4.48% 4/01/48						
118419-000	08/09/24 S	169,032	0.994	0	167,942	163,197	4,746
	ISSUE: 912810TM0 - U.S. TREASURY BONDS 4% 11/15/42						
118419-000	08/09/24 S	520,000	0.965	0	501,536	493,371	8,165
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	08/09/24 B	186,000	0.932	0	173,380-	173,380	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	08/09/24 S	297,000	1.044	0	309,959	306,278	3,681
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	08/19/24 S	50,000	1.048	0	52,414	51,562	852
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	08/21/24 S	44,000	0.943	0	41,473	40,095	1,378
	SUB-TOTAL			**0**	**18,431,607**	**18,369,696**	**61,909**
	BROKER: MORGAN STANLEY & CO LLC						
	ISSUE: 00217GAC7 - APTIV PLC 4.15% 5/01/52						
118419-000	09/19/23 S	100,000	0.720	0	72,025	74,314	-2,289
	ISSUE: 912810TR9 - U.S. TREASURY BONDS 3.625% 5/15/53						
118419-000	09/19/23 B	70,000	0.869	0	60,823-	60,823	
	ISSUE: 06406RBT3 - BANK OF NY MTN V-D 6.317% 10/25/29						
118419-000	10/18/23 B	175,000	1.000	0	175,000-	175,000	
	ISSUE: 3137F63Z8 - FHLMC SER K119 CMO 1.566% 9/25/30						
118419-000	10/24/23 B	185,000	0.775	0	143,440-	143,440	
	ISSUE: 29250NBZ7 - ENBRIDGE INC 6.7% 11/15/53						
118419-000	11/06/23 B	75,000	0.999	0	74,903-	74,903	
	ISSUE: 912810TR9 - U.S. TREASURY BONDS 3.625% 5/15/53						
118419-000	11/06/23 S	71,000	0.810	0	57,521	58,898	-1,377
	ISSUE: 50212YAH7 - LPL HLDGS INC 6.75% 11/17/28						
118419-000	11/09/23 B	225,000	0.997	0	224,240-	224,240	
	ISSUE: 89788MAQ5 - TRUIST FIN MTN V-D 7.161% 10/30/29						
118419-000	11/14/23 S	95,000	1.034	0	98,263	97,417	846

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 23311VAJ6 - DCP MIDSTREAM OP 5.625% 7/15/27						
118419-000	11/29/23 S	55,000	1.009	0	55,508	55,059	449
	ISSUE: 11271LAK8 - BROOKFIELD FIN INC 6.35% 1/05/34						
118419-000	01/04/24 B	215,000	1.050	0	225,744-	225,744	
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/04/24 S	198,000	1.041	0	206,137	205,708	429
	ISSUE: 06051GLU1 - BANK AMERICA V-D 5.872% 9/15/34						
118419-000	01/08/24 S	255,000	1.035	0	263,882	255,000	8,882
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/08/24 B	235,000	1.042	0	244,877-	244,877	
	ISSUE: 46647PDR4 - JPMORGAN CHASE 5.35% 6/01/34						
118419-000	01/10/24 S	255,000	1.006	0	256,530	251,966	4,565
	ISSUE: 02005NBF6 - ALLY FINANCIAL INC 5.75% 11/20/25						
118419-000	02/01/24 S	190,000	1.004	0	190,787	184,294	6,492
	ISSUE: 28622HAC5 - ELEVANCE HEALTH INC 5.125% 2/15/53						
118419-000	02/01/24 B	35,000	0.991	0	34,676-	34,676	
	ISSUE: 912810TT5 - U.S. TREASURY BONDS 4.125% 8/15/53						
118419-000	02/01/24 S	30,000	1.000	0	29,991	28,138	1,853
	ISSUE: 404121AJ4 - HCA INC 5.625% 9/01/28						
118419-000	02/20/24 S	180,000	1.010	0	181,832	182,858	-1,026
	ISSUE: 26443TAC0 - DUKE ENERGY INDIANA 2.75% 4/01/50						
118419-000	02/27/24 B	50,000	0.621	0	31,039-	31,039	
	ISSUE: 744533BQ2 - PUB SVC OKLAHOMA 5.25% 1/15/33						
118419-000	02/28/24 B	50,000	0.990	0	49,488-	49,488	
	ISSUE: 30040WAK4 - EVERSOURCE ENERGY 1.65% 8/15/30						
118419-000	03/04/24 B	100,000	0.801	0	80,127-	80,127	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 171239AK2 - CHUBB INA HLDGS MTN 5% 3/15/34						
118419-000	03/08/24 B	360,000	1.012	0	364,421-	364,421	
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	03/08/24 S	390,000	0.994	0	387,745	380,809	6,937
	ISSUE: 06418JAC5 - BK NOVA SCOTIA CONV 5.65% 2/01/34						
118419-000	03/13/24 B	50,000	1.027	0	51,348-	51,348	
	ISSUE: 63111XAJ0 - NASDAQ INC 5.55% 2/15/34						
118419-000	03/13/24 B	60,000	1.017	0	61,006-	61,006	
	ISSUE: 373334KW0 - GEORGIA POWER CO 5.25% 3/15/34						
118419-000	03/19/24 S	345,000	1.001	0	345,328	344,139	1,189
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	03/19/24 B	324,000	0.976	0	316,052-	316,052	
	ISSUE: 001084AS1 - AGCO CORP 5.8% 3/21/34						
118419-000	03/20/24 B	270,000	1.007	0	271,793-	271,793	
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	03/20/24 S	254,000	0.978	0	248,285	248,160	125
	ISSUE: 680223AM6 - OLD REP INTL CORP 5.75% 3/28/34						
118419-000	03/25/24 B	260,000	0.999	0	259,823-	259,823	
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	03/25/24 S	247,000	0.979	0	241,867	241,321	546
	ISSUE: 3132D9QK3 - FHLMC PL #SC0458 3.5% 10/01/43						
118419-000	04/05/24 B	333,483	0.915	0	305,085-	305,085	
	ISSUE: 341271AH7 - FLORIDA ST 5.526% 7/01/34						
118419-000	04/18/24 B	350,000	1.000	0	350,000-	350,000	
	ISSUE: 161175CR3 - CHARTER COMM OPT 6.55% 6/01/34						
118419-000	05/09/24 B	245,000	0.998	0	244,400-	244,400	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	05/09/24 S	233,000	0.964	0	224,608	225,689	-1,081
	ISSUE: 161175AZ7 - CHARTER COMM OPT LLC 6.384% 10/23/35						
118419-000	05/16/24 S	155,000	0.980	0	151,943	150,362	1,581
	ISSUE: 91282CKQ3 - U.S. TREASURY NOTES 4.625% 5/15/34						
118419-000	05/16/24 B	151,000	1.003	0	151,401-	151,401	
	ISSUE: 864300AA6 - SUBWAY FNDG LLC ABS 6.028% 7/30/54						
118419-000	05/30/24 B	280,000	1.000	0	280,000-	280,000	
	ISSUE: 59980YAG0 - MILL CITY CMO V-M 3.5% 4/25/66						
118419-000	07/31/24 B	499,417	0.932	0	465,394-	465,394	
	ISSUE: 05606FAA1 - BX TRUST CMO 3.202% 12/09/41						
118419-000	08/13/24 B	260,000	0.917	0	238,347-	238,347	
	SUB-TOTAL			**0**	**7,715,679**	**7,687,559**	**28,121**
	BROKER: BMO CAPITAL MARKETS CORP.						
	ISSUE: 91282CHT1 - U.S. TREASURY NOTES 3.875% 8/15/33						
118419-000	09/13/23 S	52,000	0.968	0	50,316	50,737	-421
	ISSUE: 912810TQ1 - U.S. TREASURY BONDS 3.875% 2/15/43						
118419-000	10/17/23 S	71,000	0.843	0	59,840	65,574	-5,734
	ISSUE: 91282CCR0 - U.S. TREASURY NOTES 1% 7/31/28						
118419-000	10/18/23 S	194,000	0.833	0	161,604	166,021	-4,418
	ISSUE: 912810TQ1 - U.S. TREASURY BONDS 3.875% 2/15/43						
118419-000	10/24/23 S	11,000	0.839	0	9,226	10,159	-933
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	11/03/23 S	175,000	0.882	0	154,390	157,363	-2,973

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 912810TQ1 - U.S. TREASURY BONDS 3.875% 2/15/43						
118419-000	11/07/23 S	95,000	0.868	0	82,468	87,739	-5,271
	ISSUE: 91282CCR0 - U.S. TREASURY NOTES 1% 7/31/28						
118419-000	11/15/23 S	256,000	0.850	0	217,550	218,620	-1,070
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	12/06/23 S	23,000	0.910	0	20,940	20,649	291
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	12/06/23 S	5,000	1.031	0	5,154	5,083	71
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	12/21/23 B	230,000	1.050	0	241,590-	241,590	
	ISSUE: 91282CEE7 - U.S. TREASURY NOTES 2.375% 3/31/29						
118419-000	01/02/24 B	245,000	0.926	0	226,950-	226,950	
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/10/24 B	64,000	1.039	0	66,518-	66,518	
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/18/24 S	30,000	1.029	0	30,863	31,179	-317
	ISSUE: 12655TBM0 - COMM MORTGAGE TR CMO 2.95% 8/15/57						
118419-000	01/30/24 S	170,000	0.896	0	152,309	145,367	6,942
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	02/05/24 B	449,000	0.910	0	408,783-	408,783	
	ISSUE: 912810TN8 - U.S. TREASURY BONDS 3.625% 2/15/53						
118419-000	02/07/24 B	17,000	0.880	0	14,962-	14,962	
	ISSUE: 912810TA6 - U.S. TREASURY BONDS 1.75% 8/15/41						
118419-000	02/26/24 B	2,200,000	0.661	0	1,453,719-	1,453,719	
	ISSUE: 91282CDZ1 - U.S. TREASURY NOTES 1.5% 2/15/25						
118419-000	02/26/24 B	1,000,000	0.966	0	966,250-	966,250	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 91282CGC9 - U.S. TREASURY NOTES 3.875% 12/31/27						
118419-000	02/26/24 B	1,600,000	0.981	0	1,569,500-	1,569,500	
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	02/26/24 B	4,500,000	0.976	0	4,392,773-	4,392,773	
	ISSUE: 91282CEE7 - U.S. TREASURY NOTES 2.375% 3/31/29						
118419-000	02/28/24 S	291,000	0.913	0	265,708	265,408	300
	ISSUE: 91282CFB2 - U.S. TREASURY NOTES 2.75% 7/31/27						
118419-000	02/28/24 B	3,200,000	0.948	0	3,032,375-	3,032,375	
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	03/14/24 S	80,000	0.957	0	76,528	76,633	-104
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	03/26/24 S	319,000	0.979	0	312,358	311,665	693
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	03/27/24 S	23,000	0.982	0	22,589	22,471	117
	ISSUE: 91282CGC9 - U.S. TREASURY NOTES 3.875% 12/31/27						
118419-000	04/03/24 S	48,000	0.981	0	47,074	47,222	-148
	ISSUE: 91282CEE7 - U.S. TREASURY NOTES 2.375% 3/31/29						
118419-000	04/17/24 B	103,000	0.899	0	92,632-	92,632	
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	04/17/24 S	350,000	0.993	0	347,635	360,934	-13,299
	ISSUE: 91282CEE7 - U.S. TREASURY NOTES 2.375% 3/31/29						
118419-000	04/23/24 S	103,000	0.901	0	92,793	92,632	161
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	04/23/24 S	138,000	0.942	0	129,957	131,740	-1,782
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	05/14/24 S	181,000	1.002	0	181,361	186,655	-5,294

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	05/21/24 S	94,000	1.006	0	94,569	96,937	-2,367
	ISSUE: 91282CKQ3 - U.S. TREASURY NOTES 4.375% 5/15/34						
118419-000	06/14/24 S	216,000	1.013	0	218,717	215,262	3,454
	ISSUE: 05555FAC8 - BARCLAYS COMM CMO 6.014% 7/15/57						
118419-000	06/25/24 S	290,000	1.031	0	299,017	298,692	325
	ISSUE: 912810TM0 - U.S. TREASURY BONDS 4% 11/15/42						
118419-000	07/08/24 S	104,000	0.929	0	96,602	98,674	-2,072
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	07/18/24 S	63,000	0.968	0	60,975	60,242	732
	ISSUE: 91282CGE5 - U.S. TREASURY NOTES 3.875% 1/15/26						
118419-000	07/19/24 B	4,000,000	0.989	0	3,955,000-	3,955,000	
	ISSUE: 91282CKF7 - U.S. TREASURY NOTES 4.125% 3/31/31						
118419-000	07/19/24 B	3,200,000	0.997	0	3,189,000-	3,189,000	
	ISSUE: 91282CKQ3 - U.S. TREASURY NOTES 4.375% 5/15/34						
118419-000	07/19/24 B	4,000,000	1.011	0	4,043,125-	4,043,125	
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	07/23/24 B	319,000	0.912	0	290,950-	290,950	
	ISSUE: 91282CEE7 - U.S. TREASURY NOTES 2.375% 3/31/29						
118419-000	08/01/24 B	425,000	0.936	0	397,840-	397,840	
	ISSUE: 912810TQ1 - U.S. TREASURY BONDS 3.875% 2/15/43						
118419-000	08/23/24 S	122,000	0.961	0	117,239	111,924	5,315
	ISSUE: 912810TQ1 - U.S. TREASURY BONDS 3.875% 2/15/43						
118419-000	08/26/24 S	254,000	0.963	0	244,673	233,022	11,651
	ISSUE: 91282CKF7 - U.S. TREASURY NOTES 4.125% 3/31/31						
118419-000	08/27/24 S	76,000	1.023	0	77,746	75,201	2,545

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 91282CKF7 - U.S. TREASURY NOTES 4.125% 3/31/31						
118419-000	08/27/24 S	179,000	1.023	0	183,139	177,117	6,022
	ISSUE: 912810TA6 - U.S. TREASURY BONDS 1.75% 8/15/41						
118419-000	08/29/24 S	757,000	0.701	0	530,255	504,159	26,096
	SUB-TOTAL			**0**	**28,685,562**	**28,667,048**	**18,513**
	BROKER: CITIGROUP GLOBAL MKTS/SALOMON						
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	09/07/23 S	329,000	0.897	0	294,969	298,992	-4,023
	ISSUE: 91282CCR0 - U.S. TREASURY NOTES 1% 7/31/28						
118419-000	09/11/23 S	224,000	0.850	0	190,313	191,695	-1,382
	ISSUE: 91282CCR0 - U.S. TREASURY NOTES 1% 7/31/28						
118419-000	09/11/23 S	262,000	0.850	0	222,669	224,214	-1,545
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	09/14/23 S	232,000	0.949	0	220,237	222,235	-1,998
	ISSUE: 808513CD5 - CHARLES SCHWAB V-D 5.643% 5/19/29						
118419-000	10/10/23 S	215,000	0.976	0	209,825	214,566	-4,741
	ISSUE: 78433LAH9 - SCE RECOVERY FDG LLC 5.112% 12/15/49						
118419-000	10/17/23 B	75,000	0.865	0	64,877-	64,877	
	ISSUE: 20030NCE9 - COMCAST CORP 3.999% 11/01/49						
118419-000	10/18/23 B	25,000	0.711	0	17,765-	17,765	
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	11/02/23 B	369,000	0.875	0	322,745-	322,745	
	ISSUE: 693342AK3 - PG&E WILDFIRE RECOV 5.099% 6/01/54						
118419-000	11/07/23 B	65,000	0.894	0	58,101-	58,101	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 91282CEE7 - U.S. TREASURY NOTES 2.375% 3/31/29						
118419-000	11/09/23 S	212,000	0.890	0	188,746	191,759	-3,013
	ISSUE: 808513CJ2 - CHARLES SCHWAB V-D 6.196% 11/17/29						
118419-000	11/15/23 B	235,000	1.000	0	235,000-	235,000	
	ISSUE: 07274EAL7 - BAYER US FINANCE LLC 6.5% 11/21/33						
118419-000	11/16/23 B	295,000	0.997	0	294,230-	294,230	
	ISSUE: 91282CGC9 - U.S. TREASURY NOTES 3.875% 12/31/27						
118419-000	11/16/23 B	150,000	0.978	0	146,684-	146,684	
	ISSUE: 78433LAH9 - SCE RECOVERY FDG LLC 5.112% 12/15/49						
118419-000	12/13/23 S	220,000	0.972	0	213,783	201,752	12,031
	ISSUE: 89115A2S0 - TOR DOM BK MTN CONV 5.532% 7/17/26						
118419-000	12/29/23 S	170,000	1.019	0	173,283	170,376	2,907
	ISSUE: 91282CCW9 - U.S. TREASURY NOTES 0.75% 8/31/26						
118419-000	12/29/23 B	170,000	0.917	0	155,948-	155,948	
	ISSUE: 89236TLL7 - TOYOTA MTR CRED 4.65% 1/05/29						
118419-000	01/02/24 B	240,000	0.999	0	239,671-	239,671	
	ISSUE: 91282CCR0 - U.S. TREASURY NOTES 1% 7/31/28						
118419-000	01/04/24 B	202,000	0.876	0	176,884-	176,884	
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	01/04/24 B	219,000	0.972	0	212,918-	212,918	
	ISSUE: 08576PAP6 - BERRY GLOBAL INC 5.65% 1/15/34						
118419-000	01/10/24 B	160,000	0.997	0	159,542-	159,542	
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/10/24 S	147,000	1.037	0	152,467	152,782	-315
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	01/16/24 S	16,000	0.971	0	15,542	15,325	217

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 912828Z78 - U.S. TREASURY NOTES 1.5% 1/31/27						
118419-000	02/01/24 B	127,000	0.931	0	118,249-	118,249	
	ISSUE: 693342AD9 - PG&E WILDFIRE RECOV 4.451% 12/01/49						
118419-000	02/07/24 B	265,000	0.910	0	241,251-	241,251	
	ISSUE: 912810TN8 - U.S. TREASURY BONDS 3.625% 2/15/53						
118419-000	02/09/24 B	489,000	0.874	0	427,531-	427,531	
	ISSUE: 110122EG9 - BRISTOL-MYERS 5.1% 2/22/31						
118419-000	02/14/24 B	50,000	0.998	0	49,922-	49,922	
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	02/21/24 B	136,000	1.017	0	138,290-	138,290	
	ISSUE: 693342AK3 - PG&E WILDFIRE RECOV 5.099% 6/01/54						
118419-000	02/22/24 B	25,000	0.974	0	24,359-	24,359	
	ISSUE: 71710TAC2 - PG&E ENERGY RECOVERY 2.822% 7/15/48						
118419-000	02/22/24 B	10,000	0.713	0	7,134-	7,134	
	ISSUE: 00206RKA9 - AT&T INC 3.65% 6/01/51						
118419-000	02/27/24 B	45,000	0.719	0	32,360-	32,360	
	ISSUE: 03740MAD2 - AON NORTH AMER 5.45% 3/01/34						
118419-000	02/28/24 B	305,000	0.999	0	304,536-	304,536	
	ISSUE: 760759BH2 - REPUBLIC SVCS INC 5% 12/15/33						
118419-000	02/28/24 B	50,000	0.983	0	49,124-	49,124	
	ISSUE: 912810TQ1 - U.S. TREASURY BONDS 3.875% 2/15/43						
118419-000	02/28/24 B	1,500,000	0.910	0	1,364,473-	1,364,473	
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	02/28/24 B	2,100,000	0.956	0	2,007,879-	2,007,879	
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	02/28/24 S	293,000	0.978	0	286,636	286,010	627

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 65339KCU2 - NEXTERA ENERGY CAP 5.25% 3/15/34						
118419-000	03/04/24 B	75,000	0.983	0	73,756-	73,756	
	ISSUE: 89182FAA7 - TOWD POINT ABS V-M 7.294% 10/25/63						
118419-000	03/04/24 B	710,063	1.024	0	727,371-	727,371	
	ISSUE: 912810TV0 - U.S. TREASURY BONDS 4.75% 11/15/53						
118419-000	03/07/24 S	55,000	1.081	0	59,452	57,896	1,556
	ISSUE: 61747YEF8 - MORGAN STANLEY V-D 2.484% 9/16/36						
118419-000	03/13/24 B	90,000	0.792	0	71,242-	71,242	
	ISSUE: 71710TAF5 - PG&E RECOV FND 5.536% 7/15/49						
118419-000	03/14/24 B	15,000	1.021	0	15,313-	15,313	
	ISSUE: 91282CEE7 - U.S. TREASURY NOTES 2.375% 3/31/29						
118419-000	03/18/24 S	510,000	0.911	0	464,359	465,148	-789
	ISSUE: 693342AK3 - PG&E WILDFIRE RECOV 5.099% 6/01/54						
118419-000	03/19/24 B	150,000	0.981	0	147,117-	147,117	
	ISSUE: 693342AK3 - PG&E WILDFIRE RECOV 5.099% 6/01/54						
118419-000	03/19/24 B	85,000	0.979	0	83,212-	83,212	
	ISSUE: 693342AE7 - PG&E WILDFIRE RECOV 4.674% 12/01/53						
118419-000	03/21/24 B	430,000	0.917	0	394,396-	394,396	
	ISSUE: 91282CFB2 - U.S. TREASURY NOTES 2.75% 7/31/27						
118419-000	03/22/24 S	4,570,000	0.951	0	4,345,427	4,327,541	17,886
	ISSUE: 693342AC1 - PG&E WILDFIRE RECOV 4.377% 6/03/41						
118419-000	03/26/24 B	270,000	0.932	0	251,494-	251,494	
	ISSUE: 693342AK3 - PG&E WILDFIRE RECOV 5.099% 6/01/54						
118419-000	03/26/24 B	290,000	0.981	0	284,348-	284,348	
	ISSUE: 11135FAQ4 - BROADCOM INC 4.15% 11/15/30						
118419-000	03/27/24 B	80,000	0.945	0	75,581-	75,581	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 37045XEG7 - GENERAL MTRS FINL CO 5.85% 4/06/30						
118419-000	04/15/24 S	270,000	0.997	0	269,309	261,648	7,661
	ISSUE: 37045XEP7 - GEN MOTORS FIN 6.1% 1/07/34						
118419-000	04/15/24 B	90,000	0.992	0	89,308-	89,308	
	ISSUE: 097023DM4 - BOEING CO 6.858% 5/01/54						
118419-000	04/29/24 B	90,000	1.000	0	90,000-	90,000	
	ISSUE: 693342AK3 - PG&E WILDFIRE RECOV 5.099% 6/01/54						
118419-000	04/29/24 B	25,000	0.932	0	23,307-	23,307	
	ISSUE: 912810TV0 - U.S. TREASURY BONDS 4.75% 11/15/53						
118419-000	04/29/24 S	72,000	0.999	0	71,910	76,058	-4,148
	ISSUE: 91282CEE7 - U.S. TREASURY NOTES 2.375% 3/31/29						
118419-000	04/30/24 B	105,000	0.898	0	94,307-	94,307	
	ISSUE: 693342AD9 - PG&E WILDFIRE RECOV 4.451% 12/01/49						
118419-000	05/01/24 B	140,000	0.853	0	119,407-	119,407	
	ISSUE: 693342AE7 - PG&E WILDFIRE RECOV 4.674% 12/01/53						
118419-000	05/01/24 B	165,000	0.877	0	144,660-	144,660	
	ISSUE: 57636QAZ7 - MASTERCARD INCORPORA 4.875% 5/09/34						
118419-000	05/07/24 B	295,000	0.989	0	291,873-	291,873	
	ISSUE: 91282CEE7 - U.S. TREASURY NOTES 2.375% 3/31/29						
118419-000	05/07/24 S	105,000	0.907	0	95,275	94,793	482
	ISSUE: 91282CEE7 - U.S. TREASURY NOTES 2.375% 3/31/29						
118419-000	05/07/24 S	105,000	0.908	0	95,296	94,793	502
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	05/07/24 S	303,000	0.964	0	292,016	293,632	-1,616
	ISSUE: 693475BX2 - PNC FINANCIAL V-D 5.492% 5/14/30						
118419-000	05/08/24 B	235,000	1.000	0	235,000-	235,000	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 912810SE9 - U.S. TREASURY BONDS 3.375% 11/15/48						
118419-000	05/14/24 S	274,000	0.804	0	220,292	231,690	-11,398
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	05/14/24 S	241,000	0.962	0	231,859	233,342	-1,483
	ISSUE: 055451BD9 - BHP BILLITON FIN 5.25% 9/08/30						
118419-000	05/17/24 B	15,000	1.009	0	15,134-	15,134	
	ISSUE: 693342AC1 - PG&E WILDFIRE RECOV 4.377% 6/03/41						
118419-000	05/21/24 B	80,000	0.917	0	73,391-	73,391	
	ISSUE: 91282CEE7 - U.S. TREASURY NOTES 2.375% 3/31/29						
118419-000	05/22/24 S	204,000	0.909	0	185,520	185,704	-183
	ISSUE: 91282CKQ3 - U.S. TREASURY NOTES 4.625% 5/15/34						
118419-000	05/29/24 B	896,000	0.981	0	879,025-	879,025	
	ISSUE: 12189LBL4 - BURLINGTON NORTHN 5.5% 3/15/55						
118419-000	06/03/24 B	145,000	0.995	0	144,232-	144,232	
	ISSUE: 912810TX6 - U.S. TREASURY BONDS 4.25% 2/15/54						
118419-000	06/03/24 S	136,000	0.951	0	129,306	128,451	856
	ISSUE: 693342AD9 - PG&E WILDFIRE RECOV 4.451% 12/01/49						
118419-000	06/18/24 B	85,000	0.896	0	76,149-	76,149	
	ISSUE: 17275RBU5 - CISCO SYSTEMS INC 5.3% 2/26/54						
118419-000	06/25/24 S	30,000	1.004	0	30,127	30,863	-736
	ISSUE: 912810TX6 - U.S. TREASURY BONDS 4.25% 2/15/54						
118419-000	06/25/24 B	25,000	0.978	0	24,457-	24,457	
	ISSUE: 94106LBY4 - WASTE MANAGEMENT 4.95% 7/03/31						
118419-000	06/25/24 B	135,000	0.995	0	134,252-	134,252	
	ISSUE: 693342AK3 - PG&E WILDFIRE RECOV 5.099% 6/01/54						
118419-000	06/26/24 S	710,000	0.970	0	688,899	688,938	-40

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	07/16/24 S	354,000	0.968	0	342,523	338,504	4,019
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	07/18/24 S	246,000	0.969	0	238,370	235,231	3,139
	ISSUE: 912810TX6 - U.S. TREASURY BONDS 4.25% 2/15/54						
118419-000	07/19/24 B	1,900,000	0.967	0	1,836,766-	1,836,766	
	ISSUE: 91282CGC9 - U.S. TREASURY NOTES 3.875% 12/31/27						
118419-000	07/19/24 B	2,000,000	0.988	0	1,976,719-	1,976,719	
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	07/24/24 S	341,000	0.967	0	329,784	326,073	3,712
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	07/30/24 S	234,000	0.916	0	214,421	212,411	2,010
	ISSUE: 78433LAE6 - SCE RECOVERY FUNDING 2.943% 11/15/42						
118419-000	08/01/24 B	180,000	0.840	0	151,245-	151,245	
	ISSUE: 91282CKF7 - U.S. TREASURY NOTES 4.125% 3/31/31						
118419-000	08/08/24 S	66,000	1.014	0	66,908	65,306	1,602
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	08/09/24 S	365,000	0.933	0	340,548	332,610	7,938
	ISSUE: 693342AD9 - PG&E WILDFIRE RECOV 4.451% 12/01/49						
118419-000	08/14/24 B	50,000	0.925	0	46,240-	46,240	
	ISSUE: 693342AC1 - PG&E WILDFIRE RECOV 4.377% 6/03/41						
118419-000	08/15/24 S	200,000	0.957	0	191,320	184,953	6,367
	ISSUE: 71710TAH1 - PG&E RECOVERY FDG 5.231% 6/01/42						
118419-000	08/15/24 B	255,000	1.037	0	264,494-	264,494	
	ISSUE: 12189LAS0 - BURLINGTON NORTH 4.9% 4/01/44						
118419-000	08/23/24 B	125,000	0.978	0	122,271-	122,271	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	SUB-TOTAL			**0**	**26,876,931**	**26,840,831**	**36,101**
	BROKER: BARCLAYS CAPITAL INC FIXED INC						
	ISSUE: 375558CA9 - GILEAD SCIENCES 5.55% 10/15/53						
118419-000	09/07/23 B	80,000	0.998	0	79,820-	79,820	
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	09/12/23 B	335,000	0.950	0	318,080-	318,080	
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	09/13/23 S	279,000	0.952	0	265,649	267,256	-1,607
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	09/19/23 B	235,000	0.945	0	222,139-	222,139	
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	09/20/23 B	207,000	0.947	0	195,938-	195,938	
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	09/27/23 S	27,000	0.875	0	23,627	24,537	-910
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	10/06/23 S	184,000	0.862	0	158,678	167,217	-8,539
	ISSUE: 912810TN8 - U.S. TREASURY BONDS 3.625% 2/15/53						
118419-000	10/11/23 S	71,000	0.823	0	58,450	63,967	-5,517
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	10/17/23 S	240,000	0.924	0	221,831	229,545	-7,714
	ISSUE: 912810TN8 - U.S. TREASURY BONDS 3.625% 2/15/53						
118419-000	10/30/23 S	375,000	0.782	0	293,262	337,853	-44,591
	ISSUE: 912810TR9 - U.S. TREASURY BONDS 3.625% 5/15/53						
118419-000	10/30/23 B	375,000	0.783	0	293,438-	293,438	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	11/06/23 B	112,000	0.937	0	104,913-	104,913	
	ISSUE: 912810TQ1 - U.S. TREASURY BONDS 3.875% 2/15/43						
118419-000	11/16/23 B	229,000	0.879	0	201,359-	201,359	
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	11/29/23 B	263,000	1.017	0	267,428-	267,428	
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	12/05/23 S	226,000	0.907	0	204,910	202,900	2,010
	ISSUE: 49456BAV3 - KINDER MORGAN INC 4.8% 2/01/33						
118419-000	12/06/23 B	305,000	0.944	0	287,780-	287,780	
	ISSUE: 49456BAX9 - KINDER MORGAN INC 5.2% 6/01/33						
118419-000	12/06/23 S	305,000	0.972	0	296,420	292,166	4,255
	ISSUE: 29278NAQ6 - ENERGY TRANSFER 3.75% 5/15/30						
118419-000	12/07/23 B	35,000	0.906	0	31,716-	31,716	
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	12/07/23 S	22,000	1.029	0	22,636	22,367	269
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	12/12/23 S	316,000	1.022	0	322,974	321,272	1,702
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	12/19/23 S	34,000	1.048	0	35,638	35,125	513
	ISSUE: 91282CCR0 - U.S. TREASURY NOTES 1% 7/31/28						
118419-000	01/04/24 S	39,000	0.876	0	34,146	33,388	759
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	01/04/24 B	236,000	0.971	0	229,243-	229,243	
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	01/04/24 S	155,000	0.972	0	150,616	148,459	2,157

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	01/04/24 S	40,000	0.971	0	38,855	38,312	543
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/09/24 B	280,000	1.039	0	290,959-	290,959	
	ISSUE: 13063D3S5 - CALIFORNIA ST TAXABL 5.125% 3/01/38						
118419-000	01/10/24 B	215,000	0.997	0	214,450-	214,450	
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/10/24 B	95,000	1.038	0	98,574-	98,574	
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/10/24 S	259,000	1.038	0	268,793	269,187	-394
	ISSUE: 30212PAP0 - EXPEDIA INC 3.8% 2/15/28						
118419-000	01/11/24 B	340,000	0.963	0	327,281-	327,281	
	ISSUE: 30212PBK0 - EXPEDIA GROUP INC 4.625% 8/01/27						
118419-000	01/11/24 S	340,000	0.996	0	338,711	329,797	8,915
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	01/16/24 S	265,000	0.919	0	243,469	237,913	5,555
	ISSUE: 91282CCR0 - U.S. TREASURY NOTES 1% 7/31/28						
118419-000	01/17/24 S	90,000	0.875	0	78,754	77,048	1,705
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	01/18/24 S	26,000	0.912	0	23,712	23,342	369
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/22/24 S	112,000	1.032	0	115,561	116,402	-841
	ISSUE: 912810TQ1 - U.S. TREASURY BONDS 3.875% 2/15/43						
118419-000	01/23/24 S	116,000	0.920	0	106,770	106,718	52
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/23/24 B	55,000	1.029	0	56,605-	56,605	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 08576PAP6 - BERRY GLOBAL INC 5.65% 1/15/34						
118419-000	01/26/24 S	160,000	1.003	0	160,480	159,542	938
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	01/26/24 B	1,314,000	0.967	0	1,270,268-	1,270,268	
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/26/24 B	146,000	1.027	0	149,947-	149,947	
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/26/24 S	80,000	1.028	0	82,253	82,687	-434
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/26/24 B	90,000	1.029	0	92,598-	92,598	
	ISSUE: 15189XBB3 - CENTERPOINT ENERGY 4.95% 4/01/33						
118419-000	01/30/24 B	30,000	1.004	0	30,113-	30,113	
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	01/30/24 B	130,000	0.918	0	119,331-	119,331	
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	01/30/24 B	149,000	0.971	0	144,606-	144,606	
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/30/24 S	26,000	1.035	0	26,902	26,906	-4
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	02/14/24 S	55,000	0.958	0	52,678	52,837	-159
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	02/14/24 S	96,000	1.018	0	97,706	99,274	-1,568
	ISSUE: 912810TQ1 - U.S. TREASURY BONDS 3.875% 2/15/43						
118419-000	02/21/24 S	43,000	0.909	0	39,078	39,559	-481
	ISSUE: 912810TQ1 - U.S. TREASURY BONDS 3.875% 2/15/43						
118419-000	02/21/24 S	98,000	0.905	0	88,717	90,158	-1,442

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 912810TT5 - U.S. TREASURY BONDS 4.125% 8/15/53						
118419-000	02/21/24 B	133,000	0.945	0	125,649-	125,649	
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	02/22/24 B	155,000	0.974	0	150,986-	150,986	
	ISSUE: 91282CCR0 - U.S. TREASURY NOTES 1% 7/31/28						
118419-000	02/26/24 B	41,000	0.866	0	35,524-	35,524	
	ISSUE: 91282CFB2 - U.S. TREASURY NOTES 2.75% 7/31/27						
118419-000	02/26/24 B	2,000,000	0.946	0	1,892,578-	1,892,578	
	ISSUE: 23338VAS5 - DTE ELECTRIC CO 5.2% 4/01/33						
118419-000	02/28/24 B	50,000	1.006	0	50,300-	50,300	
	ISSUE: 912810SE9 - U.S. TREASURY BONDS 3.375% 11/15/48						
118419-000	02/28/24 B	600,000	0.824	0	494,109-	494,109	
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	02/28/24 S	245,000	0.955	0	234,071	234,645	-575
	ISSUE: 055451BD9 - BHP BILLITON FIN 5.25% 9/08/30						
118419-000	03/04/24 B	75,000	1.012	0	75,878-	75,878	
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	03/05/24 B	140,000	0.911	0	127,520-	127,520	
	ISSUE: 05552YAE6 - BARCLAYS CMO V-M 4.6% 6/15/55						
118419-000	03/07/24 S	25,000	0.976	0	24,389	23,558	831
	ISSUE: 28622HAC5 - ELEVANCE HEALTH INC 5.125% 2/15/53						
118419-000	03/07/24 B	160,000	0.960	0	153,635-	153,635	
	ISSUE: 912810TV0 - U.S. TREASURY BONDS 4.75% 11/15/53						
118419-000	03/07/24 S	130,000	1.085	0	140,989	136,844	4,145
	ISSUE: 91282CCR0 - U.S. TREASURY NOTES 1% 7/31/28						
118419-000	03/11/24 S	584,000	0.876	0	511,274	502,080	9,194

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	03/11/24 B	2,415,000	0.915	0	2,208,876-	2,208,876	
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	03/11/24 S	1,961,000	0.992	0	1,945,756	1,914,784	30,972
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	03/13/24 B	222,000	0.962	0	213,519-	213,519	
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	03/13/24 S	222,000	0.962	0	213,632	212,655	976
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	03/13/24 S	136,000	0.986	0	134,109	132,896	1,212
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	03/13/24 S	391,000	0.986	0	385,578	382,077	3,501
	ISSUE: 91282CCR0 - U.S. TREASURY NOTES 1% 7/31/28						
118419-000	03/15/24 S	493,000	0.867	0	427,312	423,845	3,467
	ISSUE: 912810TV0 - U.S. TREASURY BONDS 4.75% 11/15/53						
118419-000	03/21/24 S	334,000	1.050	0	350,857	352,312	-1,456
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	03/25/24 S	503,000	0.905	0	455,411	458,657	-3,246
	ISSUE: 912810SE9 - U.S. TREASURY BONDS 3.375% 11/15/48						
118419-000	03/26/24 S	312,000	0.826	0	257,778	263,822	-6,045
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	03/26/24 S	58,000	0.980	0	56,835	56,666	169
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	03/27/24 S	816,000	0.962	0	784,858	781,652	3,206
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	03/27/24 S	82,000	0.962	0	78,890	78,548	341

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 73358WJA3 - PORT AUTH OF NY & NJ 4.458% 10/01/62						
118419-000	03/28/24 B	75,000	0.900	0	67,514-	67,514	
	ISSUE: 912810TV0 - U.S. TREASURY BONDS 4.75% 11/15/53						
118419-000	03/28/24 S	63,000	1.067	0	67,238	66,551	687
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	04/05/24 S	314,000	0.954	0	299,514	300,783	-1,268
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	04/08/24 B	596,000	0.895	0	533,141-	533,141	
	ISSUE: 05553RAC4 - BARCLAYS COMM CMO 5.451% 4/15/56						
118419-000	04/11/24 B	295,000	1.003	0	295,956-	295,956	
	ISSUE: 05552YAE6 - BARCLAYS CMO V-M 4.6% 6/15/55						
118419-000	04/15/24 S	260,000	0.942	0	244,898	244,998	-100
	ISSUE: 91282CKF7 - U.S. TREASURY NOTES 4.125% 3/31/31						
118419-000	04/18/24 B	1,774,000	0.968	0	1,717,662-	1,717,662	
	ISSUE: 912810TQ1 - U.S. TREASURY BONDS 3.875% 2/15/43						
118419-000	05/01/24 S	130,000	0.878	0	114,075	119,343	-5,268
	ISSUE: 91282CKF7 - U.S. TREASURY NOTES 4.125% 3/31/31						
118419-000	05/06/24 S	420,000	0.979	0	411,206	406,662	4,545
	ISSUE: 670837AD5 - OGE ENERGY CORP 5.45% 5/15/29						
118419-000	05/07/24 B	210,000	1.004	0	210,735-	210,735	
	ISSUE: 05555AAD7 - BARCLAYS CMO V-M 5.829% 5/15/57						
118419-000	05/09/24 B	275,000	1.030	0	283,234-	283,234	
	ISSUE: 670837AD5 - OGE ENERGY CORP 5.45% 5/15/29						
118419-000	05/09/24 B	110,000	1.003	0	110,341-	110,341	
	ISSUE: 161175BZ6 - CHARTER COMM OPT 3.5% 6/01/41						
118419-000	05/20/24 S	135,000	0.673	0	90,855	89,474	1,381

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 912810TQ1 - U.S. TREASURY BONDS 3.875% 2/15/43						
118419-000	05/20/24 B	90,000	0.900	0	81,025-	81,025	
	ISSUE: 91282CKQ3 - U.S. TREASURY NOTES 4.625% 5/15/34						
118419-000	05/21/24 B	269,000	0.997	0	268,275-	268,275	
	ISSUE: 91282CKQ3 - U.S. TREASURY NOTES 4.625% 5/15/34						
118419-000	05/21/24 S	28,000	0.997	0	27,928	28,014	-87
	ISSUE: 882722KF7 - TEXAS ST 5.517% 4/01/39						
118419-000	05/30/24 S	25,000	1.014	0	25,338	26,529	-1,192
	ISSUE: 91282CKQ3 - U.S. TREASURY NOTES 4.625% 5/15/34						
118419-000	05/30/24 B	31,000	0.985	0	30,535-	30,535	
	ISSUE: 912810TX6 - U.S. TREASURY BONDS 4.25% 2/15/54						
118419-000	06/05/24 S	22,000	0.967	0	21,274	20,779	495
	ISSUE: 46266TAF5 - IQVIA INC 6.25% 2/01/29						
118419-000	06/06/24 S	80,000	1.031	0	82,504	80,000	2,504
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	06/06/24 S	268,000	0.958	0	256,736	255,440	1,296
	ISSUE: 05555FAC8 - BARCLAYS COMM CMO 6.014% 7/15/57						
118419-000	06/21/24 B	290,000	1.030	0	298,692-	298,692	
	ISSUE: 912810TX6 - U.S. TREASURY BONDS 4.25% 2/15/54						
118419-000	06/26/24 S	15,000	0.968	0	14,517	14,364	153
	ISSUE: 913366KC3 - UNIV OF CALIFORNIA 3.256% 5/15/60						
118419-000	06/26/24 B	20,000	0.680	0	13,596-	13,596	
	ISSUE: 913366KC3 - UNIV OF CALIFORNIA 3.256% 5/15/60						
118419-000	07/18/24 S	20,000	0.687	0	13,738	13,596	142
	ISSUE: 91282CGC9 - U.S. TREASURY NOTES 3.875% 12/31/27						
118419-000	07/29/24 B	58,000	0.991	0	57,470-	57,470	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	08/01/24 S	151,000	0.930	0	140,347	137,274	3,073
	ISSUE: 91282CKQ3 - U.S. TREASURY NOTES 4.375% 5/15/34						
118419-000	08/05/24 S	94,000	1.048	0	98,476	94,396	4,080
	ISSUE: 912810RK6 - U.S. TREASURY BONDS 2.5% 2/15/45						
118419-000	08/07/24 B	154,000	0.750	0	115,560-	115,560	
	ISSUE: 912810TX6 - U.S. TREASURY BONDS 4.25% 2/15/54						
118419-000	08/07/24 B	43,000	1.004	0	43,168-	43,168	
	ISSUE: 91282CKQ3 - U.S. TREASURY NOTES 4.375% 5/15/34						
118419-000	08/07/24 B	268,000	1.034	0	277,129-	277,129	
	ISSUE: 07336WBA6 - BBCMS MTGE TRUST CMO 5.403% 9/15/57						
118419-000	08/08/24 B	405,000	1.030	0	417,133-	417,133	
	ISSUE: 91282CKN0 - U.S. TREASURY NOTES 4.625% 4/30/31						
118419-000	08/08/24 B	66,000	1.043	0	68,862-	68,862	
	ISSUE: 91282CKQ3 - U.S. TREASURY NOTES 4.375% 5/15/34						
118419-000	08/08/24 S	384,000	1.031	0	395,805	385,968	9,837
	ISSUE: 054976AE5 - BARCLAYS CMO 4.441% 9/15/55						
118419-000	08/09/24 B	365,000	0.976	0	356,217-	356,217	
	ISSUE: 06541QAZ8 - BANK CMO 4.399% 8/15/55						
118419-000	08/09/24 S	315,000	0.971	0	305,968	290,584	15,384
	ISSUE: 07336DAW1 - BARCLAYS CMO V-M 5.576% 7/15/56						
118419-000	08/09/24 B	320,000	1.052	0	336,800-	336,800	
	ISSUE: 912810SE9 - U.S. TREASURY BONDS 3.375% 11/15/48						
118419-000	08/09/24 B	479,000	0.852	0	408,291-	408,291	
	ISSUE: 76169XAB0 - REXFORD INDUSTRIAL 2.15% 9/01/31						
118419-000	08/14/24 B	390,000	0.826	0	322,128-	322,128	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 91282CLF6 - U.S. TREASURY NOTES 3.875% 8/15/34						
118419-000	08/14/24 S	247,000	1.005	0	248,235	245,611	2,624
	ISSUE: 05553RAC4 - BARCLAYS COMM CMO 5.451% 4/15/56						
118419-000	08/21/24 B	40,000	1.052	0	42,094-	42,094	
	ISSUE: 097428FU5 - BOISE CITY ID ARPT 5.849% 9/01/54						
118419-000	08/21/24 B	55,000	1.049	0	57,699-	57,699	
	ISSUE: 912810UA4 - U.S. TREASURY BONDS 4.625% 5/15/54						
118419-000	08/21/24 S	43,000	1.096	0	47,114	45,889	1,224
	ISSUE: 91282CKF7 - U.S. TREASURY NOTES 4.125% 3/31/31						
118419-000	08/22/24 S	44,000	1.020	0	44,897	43,537	1,360
	ISSUE: 161175CR3 - CHARTER COMM OPT 6.55% 6/01/34						
118419-000	08/27/24 B	30,000	1.040	0	31,213-	31,213	
	ISSUE: 91282CLF6 - U.S. TREASURY NOTES 3.875% 8/15/34						
118419-000	08/27/24 S	27,000	1.003	0	27,089	26,851	237
	SUB-TOTAL			**0**	**29,830,397**	**29,787,048**	**43,343**
	GRAND TOTAL			**0**	**223,548,221**	**222,930,719**	**617,501**

continued

REPORTABLE TRANSACTIONS WORKSHEET

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

ISSUE: 912810TQ1 - U.S. TREASURY BONDS 3.875% 2/15/43

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
118419-000	09/26/23 B	749,000	0.873	0	654,088-	654,088	
118419-000	11/16/23 B	229,000	0.879	0	201,359-	201,359	
118419-000	11/30/23 B	584,000	0.895	0	522,475-	522,475	
118419-000	12/13/23 B	216,000	0.933	0	201,597-	201,597	
118419-000	02/28/24 B	1,500,000	0.910	0	1,364,473-	1,364,473	
118419-000	05/20/24 B	90,000	0.900	0	81,025-	81,025	
118419-000	07/19/24 B	1,250,000	0.915	0	1,143,750-	1,143,750	
		SUB-TOTAL OF BUYS # 7		**0**	**4,168,767**	**4,168,767**	
118419-000	10/17/23 S	71,000	0.843	0	59,840	65,574	-5,734
118419-000	10/24/23 S	11,000	0.839	0	9,226	10,159	-933
118419-000	11/07/23 S	95,000	0.868	0	82,468	87,739	-5,271
118419-000	11/08/23 S	118,000	0.877	0	103,522	108,982	-5,460
118419-000	01/23/24 S	116,000	0.920	0	106,770	106,718	52
118419-000	02/09/24 S	278,000	0.919	0	255,434	255,755	-321
118419-000	02/21/24 S	43,000	0.909	0	39,078	39,559	-481
118419-000	02/21/24 S	98,000	0.905	0	88,717	90,158	-1,442
118419-000	03/14/24 S	13,000	0.912	0	11,855	11,934	-79
118419-000	05/01/24 S	130,000	0.878	0	114,075	119,343	-5,268
118419-000	05/13/24 S	272,000	0.895	0	243,514	249,702	-6,188
118419-000	05/28/24 S	23,000	0.890	0	20,466	21,110	-643
118419-000	06/18/24 S	79,000	0.924	0	73,007	72,507	500
118419-000	08/13/24 S	100,000	0.953	0	95,344	91,741	3,603
118419-000	08/14/24 S	41,000	0.958	0	39,269	37,614	1,655

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
118419-000	08/21/24 S	96,000	0.967	0	92,801	88,071	4,730
118419-000	08/23/24 S	122,000	0.961	0	117,239	111,924	5,315
118419-000	08/26/24 S	254,000	0.963	0	244,673	233,022	11,651
		SUB-TOTAL OF SALES # 18		**0**	**1,797,298**	**1,801,612**	**-4,314**
		SUB-TOTAL		**0**	**5,966,065**	**5,970,379**	**-4,314**
	ISSUE: 912810TX6 - U.S. TREASURY BONDS 4.25% 2/15/54						
118419-000	05/15/24 B	212,000	0.939	0	199,073-	199,073	
118419-000	05/15/24 B	76,000	0.954	0	72,533-	72,533	
118419-000	05/23/24 B	1,003,000	0.945	0	947,600-	947,600	
118419-000	06/25/24 B	25,000	0.978	0	24,457-	24,457	
118419-000	06/26/24 B	234,000	0.967	0	226,212-	226,212	
118419-000	06/26/24 B	604,000	0.969	0	585,125-	585,125	
118419-000	07/11/24 B	68,000	0.974	0	66,236-	66,236	
118419-000	07/19/24 B	1,900,000	0.967	0	1,836,766-	1,836,766	
118419-000	08/07/24 B	43,000	1.004	0	43,168-	43,168	
		SUB-TOTAL OF BUYS # 9		**0**	**4,001,170**	**4,001,170**	
118419-000	05/15/24 S	93,000	0.954	0	88,757	87,706	1,051
118419-000	06/03/24 S	136,000	0.951	0	129,306	128,451	856
118419-000	06/05/24 S	22,000	0.967	0	21,274	20,779	495
118419-000	06/17/24 S	322,000	0.973	0	313,296	304,126	9,170
118419-000	06/26/24 S	15,000	0.968	0	14,517	14,364	153
118419-000	07/11/24 S	171,000	0.972	0	166,264	163,864	2,400
118419-000	07/23/24 S	231,000	0.966	0	223,132	222,463	669
118419-000	08/09/24 S	3,175,000	1.002	0	3,182,652	3,059,418	123,234
		SUB-TOTAL OF SALES # 8		**0**	**4,139,198**	**4,001,171**	**138,028**

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
		SUB-TOTAL		**0**	**8,140,368**	**8,002,341**	**138,028**
	ISSUE: 91282CDZ1 - U.S. TREASURY NOTES 1.5% 2/15/25						
118419-000	02/26/24 B	1,000,000	0.966	0	966,250-	966,250	
118419-000	02/28/24 B	3,600,000	0.967	0	3,479,344-	3,479,344	
		SUB-TOTAL OF BUYS # 2		**0**	**4,445,594**	**4,445,594**	
118419-000	01/30/24 S	90,000	0.967	0	87,008	85,451	1,558
118419-000	02/05/24 S	1,728,000	0.966	0	1,669,748	1,640,650	29,098
118419-000	04/11/24 S	1,517,000	0.969	0	1,469,890	1,460,658	9,232
118419-000	05/14/24 S	1,110,000	0.972	0	1,079,345	1,068,774	10,571
118419-000	06/12/24 S	1,530,000	0.975	0	1,491,690	1,473,175	18,515
118419-000	07/05/24 S	1,669,000	0.978	0	1,631,773	1,607,013	24,761
		SUB-TOTAL OF SALES # 6		**0**	**7,429,454**	**7,335,721**	**93,735**
		SUB-TOTAL		**0**	**11,875,048**	**11,781,315**	**93,735**
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	11/02/23 B	369,000	0.875	0	322,745-	322,745	
118419-000	11/30/23 B	470,000	0.895	0	420,723-	420,723	
118419-000	01/29/24 B	554,000	0.914	0	506,520-	506,520	
118419-000	01/30/24 B	130,000	0.918	0	119,331-	119,331	
118419-000	02/05/24 B	449,000	0.910	0	408,783-	408,783	
118419-000	03/05/24 B	140,000	0.911	0	127,520-	127,520	
118419-000	03/07/24 B	234,000	0.913	0	213,744-	213,744	
118419-000	03/07/24 B	25,000	0.914	0	22,846-	22,846	
118419-000	03/11/24 B	2,415,000	0.915	0	2,208,876-	2,208,876	
118419-000	04/08/24 B	596,000	0.895	0	533,141-	533,141	
118419-000	04/15/24 B	259,000	0.882	0	228,466-	228,466	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
118419-000	05/08/24 B	195,000	0.893	0	174,038-	174,038	
118419-000	07/23/24 B	22,000	0.912	0	20,061-	20,061	
118419-000	07/23/24 B	319,000	0.912	0	290,950-	290,950	
118419-000	08/01/24 B	350,000	0.928	0	324,762-	324,762	
118419-000	08/09/24 B	314,000	0.933	0	293,099-	293,099	
118419-000	08/09/24 B	186,000	0.932	0	173,380-	173,380	
		SUB-TOTAL OF BUYS # 17		**0**	**6,388,985**	**6,388,985**	
118419-000	09/07/23 S	14,000	0.897	0	12,552	12,723	-171
118419-000	09/07/23 S	329,000	0.897	0	294,969	298,992	-4,023
118419-000	09/27/23 S	27,000	0.875	0	23,627	24,537	-910
118419-000	10/03/23 S	130,000	0.864	0	112,343	118,143	-5,799
118419-000	10/04/23 S	86,000	0.867	0	74,598	78,156	-3,558
118419-000	10/06/23 S	184,000	0.862	0	158,678	167,217	-8,539
118419-000	10/11/23 S	184,000	0.876	0	161,115	167,217	-6,102
118419-000	11/03/23 S	175,000	0.882	0	154,390	157,363	-2,973
118419-000	11/09/23 S	217,000	0.880	0	190,867	195,130	-4,263
118419-000	11/30/23 S	60,000	0.896	0	53,763	53,953	-190
118419-000	12/05/23 S	226,000	0.907	0	204,910	202,900	2,010
118419-000	12/06/23 S	23,000	0.910	0	20,940	20,649	291
118419-000	12/13/23 S	39,000	0.916	0	35,738	35,014	725
118419-000	12/14/23 S	145,000	0.923	0	133,893	130,179	3,714
118419-000	01/16/24 S	265,000	0.919	0	243,469	237,913	5,555
118419-000	01/18/24 S	26,000	0.912	0	23,712	23,342	369
118419-000	03/25/24 S	503,000	0.905	0	455,411	458,657	-3,246
118419-000	04/11/24 S	325,000	0.885	0	287,562	295,628	-8,066
118419-000	05/02/24 S	59,000	0.886	0	52,282	53,576	-1,294
118419-000	07/30/24 S	234,000	0.916	0	214,421	212,411	2,010

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
118419-000	08/01/24 S	151,000	0.930	0	140,347	137,274	3,073
118419-000	08/09/24 S	365,000	0.933	0	340,548	332,610	7,938
118419-000	08/21/24 S	44,000	0.943	0	41,473	40,095	1,378
		SUB-TOTAL OF SALES # 23		**0**	**3,431,608**	**3,453,679**	**-22,072**
		SUB-TOTAL		**0**	**9,820,593**	**9,842,664**	**-22,072**
	ISSUE: 91282CFB2 - U.S. TREASURY NOTES 2.75% 7/31/27						
118419-000	02/26/24 B	2,000,000	0.946	0	1,892,578-	1,892,578	
118419-000	02/28/24 B	3,200,000	0.948	0	3,032,375-	3,032,375	
		SUB-TOTAL OF BUYS # 2		**0**	**4,924,953**	**4,924,953**	
118419-000	03/01/24 S	780,000	0.951	0	741,670	738,618	3,053
118419-000	03/22/24 S	4,570,000	0.951	0	4,345,427	4,327,541	17,886
		SUB-TOTAL OF SALES # 2		**0**	**5,087,097**	**5,066,159**	**20,939**
		SUB-TOTAL		**0**	**10,012,050**	**9,991,112**	**20,939**
	ISSUE: 91282CGC9 - U.S. TREASURY NOTES 3.875% 12/31/27						
118419-000	11/16/23 B	150,000	0.978	0	146,684-	146,684	
118419-000	02/26/24 B	1,600,000	0.981	0	1,569,500-	1,569,500	
118419-000	03/22/24 B	4,012,000	0.985	0	3,952,917-	3,952,917	
118419-000	07/19/24 B	2,000,000	0.988	0	1,976,719-	1,976,719	
118419-000	07/29/24 B	58,000	0.991	0	57,470-	57,470	
		SUB-TOTAL OF BUYS # 5		**0**	**7,703,290**	**7,703,290**	
118419-000	02/09/24 S	489,000	0.988	0	483,308	479,763	3,544
118419-000	04/03/24 S	48,000	0.981	0	47,074	47,222	-148
118419-000	05/07/24 S	309,000	0.977	0	301,794	303,992	-2,198
118419-000	08/20/24 S	260,000	1.003	0	260,853	256,103	4,750

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
		SUB-TOTAL OF SALES # 4		**0**	**1,093,029**	**1,087,080**	**5,948**
		SUB-TOTAL		**0**	**8,796,319**	**8,790,370**	**5,948**
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	09/12/23 B	335,000	0.950	0	318,080-	318,080	
118419-000	09/19/23 B	235,000	0.945	0	222,139-	222,139	
118419-000	09/20/23 B	207,000	0.947	0	195,938-	195,938	
118419-000	11/06/23 B	112,000	0.937	0	104,913-	104,913	
118419-000	01/04/24 B	219,000	0.972	0	212,918-	212,918	
118419-000	01/04/24 B	236,000	0.971	0	229,243-	229,243	
118419-000	01/26/24 B	1,314,000	0.967	0	1,270,268-	1,270,268	
118419-000	01/30/24 B	149,000	0.971	0	144,606-	144,606	
118419-000	02/20/24 B	159,000	0.959	0	152,416-	152,416	
118419-000	02/26/24 B	2,500,000	0.955	0	2,387,891-	2,387,891	
118419-000	02/28/24 B	2,100,000	0.956	0	2,007,879-	2,007,879	
118419-000	03/13/24 B	222,000	0.962	0	213,519-	213,519	
118419-000	04/11/24 B	750,000	0.942	0	706,172-	706,172	
118419-000	05/13/24 B	76,000	0.948	0	72,058-	72,058	
118419-000	05/29/24 B	340,000	0.941	0	319,998-	319,998	
118419-000	07/15/24 B	282,000	0.967	0	272,604-	272,604	
118419-000	07/16/24 B	250,000	0.968	0	241,934-	241,934	
		SUB-TOTAL OF BUYS # 17		**0**	**9,072,576**	**9,072,576**	
118419-000	09/13/23 S	279,000	0.952	0	265,649	267,256	-1,607
118419-000	09/14/23 S	232,000	0.949	0	220,237	222,235	-1,998
118419-000	09/20/23 S	205,000	0.947	0	194,069	196,070	-2,000
118419-000	10/17/23 S	240,000	0.924	0	221,831	229,545	-7,714

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
118419-000	10/20/23 S	65,000	0.918	0	59,638	62,168	-2,531
118419-000	10/24/23 S	173,000	0.924	0	159,876	165,464	-5,587
118419-000	01/04/24 S	155,000	0.972	0	150,616	148,459	2,157
118419-000	01/04/24 S	40,000	0.971	0	38,855	38,312	543
118419-000	01/16/24 S	16,000	0.971	0	15,542	15,325	217
118419-000	02/14/24 S	801,000	0.959	0	767,959	769,494	-1,535
118419-000	02/14/24 S	55,000	0.958	0	52,678	52,837	-159
118419-000	02/23/24 S	132,000	0.957	0	126,344	126,797	-454
118419-000	02/23/24 S	475,000	0.958	0	454,794	456,278	-1,484
118419-000	02/28/24 S	245,000	0.955	0	234,071	234,645	-575
118419-000	03/01/24 S	900,000	0.960	0	864,352	861,963	2,389
118419-000	03/04/24 S	605,000	0.960	0	580,847	579,431	1,417
118419-000	03/05/24 S	821,000	0.964	0	791,495	786,302	5,194
118419-000	03/11/24 S	328,000	0.967	0	317,289	314,138	3,151
118419-000	03/12/24 S	24,000	0.964	0	23,135	22,986	149
118419-000	03/12/24 S	53,000	0.964	0	51,083	50,760	323
118419-000	03/13/24 S	222,000	0.962	0	213,632	212,655	976
118419-000	03/14/24 S	80,000	0.957	0	76,528	76,633	-104
118419-000	03/26/24 S	351,000	0.959	0	336,508	336,225	282
118419-000	03/27/24 S	62,000	0.962	0	59,665	59,390	275
118419-000	03/27/24 S	816,000	0.962	0	784,858	781,652	3,206
118419-000	03/27/24 S	82,000	0.962	0	78,890	78,548	341
118419-000	04/05/24 S	314,000	0.954	0	299,514	300,783	-1,268
118419-000	04/10/24 S	369,000	0.944	0	348,460	353,468	-5,008
118419-000	04/23/24 S	138,000	0.942	0	129,957	131,740	-1,782
118419-000	05/02/24 S	107,000	0.941	0	100,672	102,146	-1,474
118419-000	05/07/24 S	82,000	0.950	0	77,855	78,280	-425

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
118419-000	05/08/24 S	209,000	0.948	0	198,183	199,519	-1,336
118419-000	05/09/24 S	95,000	0.948	0	90,094	90,690	-596
118419-000	05/17/24 S	16,000	0.952	0	15,238	15,272	-34
118419-000	05/21/24 S	25,000	0.952	0	23,791	23,862	-71
118419-000	05/23/24 S	128,000	0.947	0	121,205	122,173	-968
118419-000	05/29/24 S	247,000	0.941	0	232,402	235,424	-3,022
118419-000	05/30/24 S	244,000	0.944	0	230,437	232,565	-2,128
118419-000	06/06/24 S	268,000	0.958	0	256,736	255,440	1,296
118419-000	06/17/24 S	116,000	0.960	0	111,297	110,564	733
118419-000	06/21/24 S	283,000	0.961	0	271,868	269,737	2,131
118419-000	06/24/24 S	165,000	0.960	0	158,464	157,267	1,197
118419-000	06/25/24 S	155,000	0.960	0	148,836	147,736	1,100
118419-000	07/16/24 S	354,000	0.968	0	342,523	338,504	4,019
118419-000	07/17/24 S	205,000	0.969	0	198,698	196,026	2,672
118419-000	07/18/24 S	63,000	0.968	0	60,975	60,242	732
118419-000	07/18/24 S	246,000	0.969	0	238,370	235,231	3,139
118419-000	07/24/24 S	246,000	0.965	0	237,265	235,231	2,034
118419-000	07/24/24 S	341,000	0.967	0	329,784	326,073	3,712
118419-000	08/28/24 S	51,000	0.990	0	50,482	48,767	1,715
		SUB-TOTAL OF SALES # 50		**0**	**11,413,547**	**11,412,308**	**1,238**
		SUB-TOTAL		**0**	**20,486,123**	**20,484,884**	**1,238**
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	11/29/23 B	263,000	1.017	0	267,428-	267,428	
118419-000	11/29/23 B	323,000	1.018	0	328,955-	328,955	
118419-000	11/30/23 B	99,000	1.012	0	100,238-	100,238	
118419-000	12/04/23 B	170,000	1.017	0	172,816-	172,816	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
118419-000	12/04/23 B	73,000	1.018	0	74,289-	74,289	
118419-000	12/12/23 B	243,000	1.024	0	248,733-	248,733	
118419-000	12/18/23 B	243,000	1.045	0	253,859-	253,859	
118419-000	12/21/23 B	230,000	1.050	0	241,590-	241,590	
118419-000	01/08/24 B	235,000	1.042	0	244,877-	244,877	
118419-000	01/09/24 B	280,000	1.039	0	290,959-	290,959	
118419-000	01/10/24 B	72,000	1.038	0	74,725-	74,725	
118419-000	01/10/24 B	123,000	1.038	0	127,651-	127,651	
118419-000	01/10/24 B	227,000	1.040	0	236,000-	236,000	
118419-000	01/10/24 B	64,000	1.039	0	66,518-	66,518	
118419-000	01/10/24 B	95,000	1.038	0	98,574-	98,574	
118419-000	01/11/24 B	120,000	1.039	0	124,688-	124,688	
118419-000	01/23/24 B	102,000	1.028	0	104,837-	104,837	
118419-000	01/23/24 B	83,000	1.029	0	85,380-	85,380	
118419-000	01/23/24 B	55,000	1.029	0	56,605-	56,605	
118419-000	01/24/24 B	51,000	1.030	0	52,530-	52,530	
118419-000	01/26/24 B	146,000	1.027	0	149,947-	149,947	
118419-000	01/26/24 B	90,000	1.029	0	92,598-	92,598	
118419-000	01/30/24 B	2,634,000	1.035	0	2,727,116-	2,727,116	
118419-000	02/05/24 B	346,000	1.027	0	355,380-	355,380	
118419-000	02/21/24 B	136,000	1.017	0	138,290-	138,290	
118419-000	03/21/24 B	307,000	1.016	0	311,941-	311,941	
		SUB-TOTAL OF BUYS # 26		**0**	**7,026,524**	**7,026,524**	
118419-000	11/29/23 S	235,000	1.019	0	239,516	239,164	353
118419-000	12/04/23 S	239,000	1.018	0	243,407	242,987	419
118419-000	12/06/23 S	5,000	1.031	0	5,154	5,083	71
118419-000	12/07/23 S	22,000	1.029	0	22,636	22,367	269

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
118419-000	12/12/23 S	316,000	1.022	0	322,974	321,272	1,702
118419-000	12/14/23 S	112,000	1.047	0	117,259	114,400	2,859
118419-000	12/19/23 S	34,000	1.048	0	35,638	35,125	513
118419-000	01/04/24 S	198,000	1.041	0	206,137	205,708	429
118419-000	01/10/24 S	147,000	1.037	0	152,467	152,782	-315
118419-000	01/10/24 S	259,000	1.038	0	268,793	269,187	-394
118419-000	01/11/24 S	186,000	1.038	0	193,120	193,311	-191
118419-000	01/16/24 S	135,000	1.033	0	139,514	140,307	-792
118419-000	01/18/24 S	30,000	1.029	0	30,863	31,179	-317
118419-000	01/22/24 S	21,000	1.032	0	21,675	21,825	-150
118419-000	01/22/24 S	112,000	1.032	0	115,561	116,402	-841
118419-000	01/23/24 S	325,000	1.028	0	334,242	337,775	-3,533
118419-000	01/24/24 S	222,000	1.030	0	228,729	229,842	-1,113
118419-000	01/26/24 S	80,000	1.028	0	82,253	82,687	-434
118419-000	01/30/24 S	26,000	1.035	0	26,902	26,906	-4
118419-000	01/30/24 S	62,000	1.034	0	64,122	64,161	-39
118419-000	02/07/24 S	81,000	1.033	0	83,683	83,763	-80
118419-000	02/14/24 S	115,000	1.018	0	117,066	118,922	-1,856
118419-000	02/14/24 S	171,000	1.018	0	173,993	176,832	-2,840
118419-000	02/14/24 S	96,000	1.018	0	97,706	99,274	-1,568
118419-000	02/20/24 S	335,000	1.017	0	340,575	346,426	-5,851
118419-000	02/22/24 S	690,000	1.012	0	698,409	712,983	-14,573
118419-000	04/17/24 S	350,000	0.993	0	347,635	360,934	-13,299
118419-000	05/14/24 S	181,000	1.002	0	181,361	186,655	-5,294
118419-000	05/16/24 S	75,000	1.008	0	75,633	77,343	-1,710
118419-000	05/21/24 S	94,000	1.006	0	94,569	96,937	-2,367
118419-000	08/09/24 S	297,000	1.044	0	309,959	306,278	3,681

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
118419-000	08/19/24 S	50,000	1.048	0	52,414	51,562	852
	SUB-TOTAL OF SALES # 32			**0**	**5,423,965**	**5,470,379**	**-46,415**
	SUB-TOTAL			**0**	**12,450,489**	**12,496,903**	**-46,415**
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	02/14/24 B	171,000	0.979	0	167,353-	167,353	
118419-000	02/22/24 B	690,000	0.974	0	671,837-	671,837	
118419-000	02/22/24 B	155,000	0.974	0	150,986-	150,986	
118419-000	02/26/24 B	4,500,000	0.976	0	4,392,773-	4,392,773	
118419-000	02/27/24 B	470,000	0.975	0	458,323-	458,323	
118419-000	02/28/24 B	2,500,000	0.977	0	2,442,578-	2,442,578	
118419-000	03/06/24 B	130,000	0.992	0	128,974-	128,974	
118419-000	03/12/24 B	160,000	0.988	0	158,000-	158,000	
118419-000	03/13/24 B	234,000	0.984	0	230,307-	230,307	
118419-000	03/19/24 B	150,000	0.975	0	146,273-	146,273	
118419-000	03/19/24 B	324,000	0.976	0	316,052-	316,052	
118419-000	03/19/24 B	36,000	0.976	0	35,123-	35,123	
118419-000	03/20/24 B	181,000	0.978	0	176,956-	176,956	
118419-000	04/01/24 B	106,000	0.974	0	103,246-	103,246	
118419-000	04/01/24 B	445,000	0.974	0	433,423-	433,423	
118419-000	04/02/24 B	68,000	0.972	0	66,088-	66,088	
118419-000	04/03/24 B	102,000	0.972	0	99,099-	99,099	
118419-000	04/17/24 B	183,000	0.952	0	174,136-	174,136	
118419-000	04/18/24 B	86,000	0.951	0	81,754-	81,754	
118419-000	04/29/24 B	174,000	0.950	0	165,327-	165,327	
118419-000	04/30/24 B	240,000	0.946	0	227,100-	227,100	
118419-000	04/30/24 B	546,000	0.948	0	517,399-	517,399	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
118419-000	05/08/24 B	129,000	0.962	0	124,142-	124,142	
118419-000	05/08/24 B	72,000	0.962	0	69,255-	69,255	
118419-000	05/08/24 B	92,000	0.962	0	88,507-	88,507	
118419-000	05/10/24 B	194,000	0.960	0	186,270-	186,270	
		SUB-TOTAL OF BUYS # 26		**0**	**11,811,281**	**11,811,281**	
118419-000	02/14/24 S	171,000	0.978	0	167,286	167,353	-67
118419-000	02/27/24 S	307,000	0.974	0	299,133	299,552	-419
118419-000	02/28/24 S	374,000	0.976	0	364,913	365,077	-164
118419-000	02/28/24 S	293,000	0.978	0	286,636	286,010	627
118419-000	03/01/24 S	126,000	0.985	0	124,046	122,994	1,052
118419-000	03/01/24 S	126,000	0.985	0	124,140	122,994	1,146
118419-000	03/04/24 S	75,000	0.982	0	73,679	73,211	468
118419-000	03/07/24 S	102,000	0.991	0	101,080	99,596	1,483
118419-000	03/08/24 S	69,000	0.993	0	68,547	67,374	1,173
118419-000	03/08/24 S	390,000	0.994	0	387,745	380,809	6,937
118419-000	03/08/24 S	39,000	0.993	0	38,744	38,081	663
118419-000	03/08/24 S	48,000	0.993	0	47,640	46,869	771
118419-000	03/11/24 S	1,961,000	0.992	0	1,945,756	1,914,784	30,972
118419-000	03/12/24 S	50,000	0.988	0	49,420	48,840	579
118419-000	03/12/24 S	190,000	0.988	0	187,625	185,594	2,031
118419-000	03/13/24 S	76,000	0.986	0	74,925	74,266	660
118419-000	03/13/24 S	136,000	0.986	0	134,109	132,896	1,212
118419-000	03/13/24 S	391,000	0.986	0	385,578	382,077	3,501
118419-000	03/20/24 S	254,000	0.978	0	248,285	248,160	125
118419-000	03/25/24 S	247,000	0.979	0	241,867	241,321	546
118419-000	03/26/24 S	319,000	0.979	0	312,358	311,665	693
118419-000	03/26/24 S	58,000	0.980	0	56,835	56,666	169

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
118419-000	03/26/24 S	295,000	0.981	0	289,469	288,217	1,252
118419-000	03/27/24 S	23,000	0.982	0	22,589	22,471	117
118419-000	04/08/24 S	41,000	0.966	0	39,597	40,033	-436
118419-000	04/11/24 S	129,000	0.954	0	123,079	125,957	-2,878
118419-000	04/15/24 S	272,000	0.952	0	258,868	265,584	-6,716
118419-000	04/15/24 S	85,000	0.951	0	80,793	82,995	-2,202
118419-000	04/18/24 S	287,000	0.951	0	272,829	279,750	-6,920
118419-000	04/18/24 S	132,000	0.950	0	125,441	128,665	-3,224
118419-000	05/02/24 S	29,000	0.954	0	27,678	28,103	-425
118419-000	05/07/24 S	117,000	0.965	0	112,942	113,383	-441
118419-000	05/07/24 S	303,000	0.964	0	292,016	293,632	-1,616
118419-000	05/09/24 S	275,000	0.961	0	264,269	266,372	-2,103
118419-000	05/09/24 S	233,000	0.964	0	224,608	225,689	-1,081
118419-000	05/13/24 S	77,000	0.961	0	74,028	74,553	-525
118419-000	05/14/24 S	241,000	0.962	0	231,859	233,342	-1,483
118419-000	05/15/24 S	3,797,000	0.970	0	3,684,552	3,676,349	8,204
		SUB-TOTAL OF SALES # 38		**0**	**11,844,964**	**11,811,284**	**33,683**
		SUB-TOTAL		**0**	**23,656,245**	**23,622,565**	**33,683**
	ISSUE: 91282CKF7 - U.S. TREASURY NOTES 4.125% 3/31/31						
118419-000	04/18/24 B	1,774,000	0.968	0	1,717,662-	1,717,662	
118419-000	06/25/24 B	784,000	0.993	0	778,181-	778,181	
118419-000	07/01/24 B	1,618,000	0.983	0	1,590,507-	1,590,507	
118419-000	07/19/24 B	3,200,000	0.997	0	3,189,000-	3,189,000	
118419-000	07/30/24 B	114,000	1.004	0	114,396-	114,396	
118419-000	08/06/24 B	183,000	1.019	0	186,546-	186,546	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
		SUB-TOTAL OF BUYS # 6		**0**	**7,576,292**	**7,576,292**	
118419-000	05/06/24 S	420,000	0.979	0	411,206	406,662	4,545
118419-000	05/16/24 S	270,000	0.985	0	265,897	261,425	4,472
118419-000	07/22/24 S	1,071,000	0.997	0	1,068,197	1,058,387	9,810
118419-000	08/07/24 S	260,000	1.017	0	264,428	257,265	7,163
118419-000	08/08/24 S	66,000	1.014	0	66,908	65,306	1,602
118419-000	08/15/24 S	476,000	1.017	0	484,033	470,993	13,039
118419-000	08/22/24 S	44,000	1.020	0	44,897	43,537	1,360
118419-000	08/27/24 S	76,000	1.023	0	77,746	75,201	2,545
118419-000	08/27/24 S	179,000	1.023	0	183,139	177,117	6,022
		SUB-TOTAL OF SALES # 9		**0**	**2,866,451**	**2,815,893**	**50,557**
		SUB-TOTAL		**0**	**10,442,743**	**10,392,185**	**50,557**
	ISSUE: 91282CKQ3 - U.S. TREASURY NOTES 4.625% 5/15/34						
118419-000	05/15/24 B	3,824,000	1.001	0	3,826,390-	3,826,390	
118419-000	05/15/24 B	118,000	1.002	0	118,203-	118,203	
118419-000	05/16/24 B	151,000	1.003	0	151,401-	151,401	
118419-000	05/21/24 B	269,000	0.997	0	268,275-	268,275	
118419-000	05/22/24 B	127,000	0.996	0	126,484-	126,484	
118419-000	05/29/24 B	896,000	0.981	0	879,025-	879,025	
118419-000	05/30/24 B	210,000	0.985	0	206,850-	206,850	
118419-000	05/30/24 B	31,000	0.985	0	30,535-	30,535	
118419-000	06/05/24 B	156,000	1.007	0	157,097-	157,097	
118419-000	06/26/24 B	9,000	1.005	0	9,048-	9,048	
118419-000	07/12/24 B	306,000	1.015	0	310,494-	310,494	
118419-000	07/18/24 B	246,000	1.016	0	250,017-	250,017	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
118419-000	07/19/24 B	4,000,000	1.011	0	4,043,125-	4,043,125	
118419-000	08/01/24 B	8,000	1.032	0	8,253-	8,253	
118419-000	08/07/24 B	268,000	1.034	0	277,129-	277,129	
		SUB-TOTAL OF BUYS # 15		**0**	**10,662,326**	**10,662,326**	
118419-000	05/15/24 S	160,000	1.001	0	160,175	160,105	70
118419-000	05/21/24 S	305,000	0.997	0	304,130	305,157	-1,027
118419-000	05/21/24 S	28,000	0.997	0	27,928	28,014	-87
118419-000	05/29/24 S	179,000	0.985	0	176,231	178,433	-2,202
118419-000	06/10/24 S	149,000	0.992	0	147,789	148,491	-702
118419-000	06/12/24 S	151,000	1.005	0	151,714	150,484	1,229
118419-000	06/14/24 S	216,000	1.013	0	218,717	215,262	3,454
118419-000	06/18/24 S	60,000	1.012	0	60,703	59,795	908
118419-000	06/24/24 S	32,000	1.009	0	32,279	31,891	388
118419-000	07/09/24 S	65,000	1.006	0	65,406	64,779	627
118419-000	07/15/24 S	174,000	1.011	0	175,985	173,611	2,373
118419-000	07/29/24 S	47,000	1.015	0	47,720	47,197	523
118419-000	08/05/24 S	94,000	1.048	0	98,476	94,396	4,080
118419-000	08/06/24 S	225,000	1.039	0	233,859	225,947	7,912
118419-000	08/08/24 S	384,000	1.031	0	395,805	385,968	9,837
118419-000	08/09/24 S	8,350,000	1.035	0	8,639,077 *	8,392,794	246,283
		SUB-TOTAL OF SALES # 16		**0**	**10,935,994**	**10,662,324**	**273,669**
		SUB-TOTAL		**0**	**21,598,320**	**21,324,650**	**273,669**
	ISSUE: 91282CLF6 - U.S. TREASURY NOTES 3.875% 8/15/34						
118419-000	08/09/24 B	8,350,000	0.994	0	8,303,031-*	8,303,031	
118419-000	08/16/24 B	212,000	0.998	0	211,652-	211,652	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
118419-000	08/29/24 B	209,000	1.000	0	209,000-	209,000	
		SUB-TOTAL OF BUYS # 3		**0**	**8,723,683**	**8,723,683**	
118419-000	08/12/24 S	128,000	0.997	0	127,670	127,280	390
118419-000	08/13/24 S	187,000	1.001	0	187,183	185,948	1,234
118419-000	08/13/24 S	325,000	1.000	0	325,051	323,172	1,879
118419-000	08/14/24 S	330,000	1.004	0	331,470	328,144	3,326
118419-000	08/14/24 S	35,000	1.004	0	35,138	34,803	335
118419-000	08/14/24 S	247,000	1.005	0	248,235	245,611	2,624
118419-000	08/15/24 S	68,000	0.996	0	67,692	67,618	74
118419-000	08/20/24 S	52,000	1.004	0	52,228	51,714	514
118419-000	08/21/24 S	54,000	1.008	0	54,422	53,703	719
118419-000	08/23/24 S	158,000	1.002	0	158,395	157,130	1,265
118419-000	08/27/24 S	60,000	1.003	0	60,197	59,670	527
118419-000	08/27/24 S	27,000	1.003	0	27,089	26,851	237
118419-000	08/29/24 S	49,000	1.000	0	49,021	48,738	283
		SUB-TOTAL OF SALES # 13		**0**	**1,723,791**	**1,710,382**	**13,409**
		SUB-TOTAL		**0**	**10,447,474**	**10,434,065**	**13,409**
	ISSUE: 97181C514 - WILMINGTON US TREASURY MMKT CL SLCT						
118419-000	09/01/23 B	795,672	1.000	0	795,672-	795,672	
118419-000	09/05/23 B	4,463	1.000	0	4,463-	4,463	
118419-000	09/05/23 B	4,069	1.000	0	4,069-	4,069	
118419-000	09/07/23 B	9,416	1.000	0	9,416-	9,416	
118419-000	09/08/23 B	378,418	1.000	0	378,418-	378,418	
118419-000	09/08/23 B	962	1.000	0	962-	962	
118419-000	09/11/23 B	127,986	1.000	0	127,986-	127,986	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
118419-000	09/11/23 B	1,093	1.000	0	1,093-	1,093	
118419-000	09/12/23 B	73,671	1.000	0	73,671-	73,671	
118419-000	09/13/23 B	27,323	1.000	0	27,323-	27,323	
118419-000	09/15/23 B	242,208	1.000	0	242,208-	242,208	
118419-000	09/18/23 B	4,196	1.000	0	4,196-	4,196	
118419-000	09/18/23 B	4,284	1.000	0	4,284-	4,284	
118419-000	09/20/23 B	8,734	1.000	0	8,734-	8,734	
118419-000	09/21/23 B	263,947	1.000	0	263,947-	263,947	
118419-000	09/21/23 B	347	1.000	0	347-	347	
118419-000	09/22/23 B	366,309	1.000	0	366,309-	366,309	
118419-000	09/25/23 B	52,918	1.000	0	52,918-	52,918	
118419-000	09/25/23 B	26,089	1.000	0	26,089-	26,089	
118419-000	09/25/23 B	291	1.000	0	291-	291	
118419-000	09/26/23 B	222,426	1.000	0	222,426-	222,426	
118419-000	09/26/23 B	27	1.000	0	27-	27	
118419-000	09/26/23 B	2,934	1.000	0	2,934-	2,934	
118419-000	09/28/23 B	29,439	1.000	0	29,439-	29,439	
118419-000	09/29/23 B	2,519	1.000	0	2,519-	2,519	
118419-000	10/02/23 B	42,001	1.000	0	42,001-	42,001	
118419-000	10/03/23 B	59,689	1.000	0	59,689-	59,689	
118419-000	10/03/23 B	6,498	1.000	0	6,498-	6,498	
118419-000	10/04/23 B	51,471	1.000	0	51,471-	51,471	
118419-000	10/05/23 B	962	1.000	0	962-	962	
118419-000	10/06/23 B	69,299	1.000	0	69,299-	69,299	
118419-000	10/10/23 B	281,091	1.000	0	281,091-	281,091	
118419-000	10/12/23 B	664,990	1.000	0	664,990-	664,990	
118419-000	10/12/23 B	3,752	1.000	0	3,752-	3,752	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
118419-000	10/13/23 B	1,089	1.000	0	1,089-	1,089	
118419-000	10/16/23 B	16,298	1.000	0	16,298-	16,298	
118419-000	10/17/23 B	339,830	1.000	0	339,830-	339,830	
118419-000	10/17/23 B	7,139	1.000	0	7,139-	7,139	
118419-000	10/17/23 B	377	1.000	0	377-	377	
118419-000	10/18/23 B	228,935	1.000	0	228,935-	228,935	
118419-000	10/18/23 B	60,318	1.000	0	60,318-	60,318	
118419-000	10/18/23 B	1,895	1.000	0	1,895-	1,895	
118419-000	10/19/23 B	91,493	1.000	0	91,493-	91,493	
118419-000	10/20/23 B	35,296	1.000	0	35,296-	35,296	
118419-000	10/20/23 B	394	1.000	0	394-	394	
118419-000	10/23/23 B	93,680	1.000	0	93,680-	93,680	
118419-000	10/24/23 B	3,907	1.000	0	3,907-	3,907	
118419-000	10/25/23 B	89,043	1.000	0	89,043-	89,043	
118419-000	10/26/23 B	281,942	1.000	0	281,942-	281,942	
118419-000	10/27/23 B	104,627	1.000	0	104,627-	104,627	
118419-000	10/27/23 B	7,754	1.000	0	7,754-	7,754	
118419-000	10/30/23 B	14,376	1.000	0	14,376-	14,376	
118419-000	10/31/23 B	39,203	1.000	0	39,203-	39,203	
118419-000	11/01/23 B	11,219	1.000	0	11,219-	11,219	
118419-000	11/02/23 B	8,299	1.000	0	8,299-	8,299	
118419-000	11/03/23 B	265,463	1.000	0	265,463-	265,463	
118419-000	11/03/23 B	2,865	1.000	0	2,865-	2,865	
118419-000	11/06/23 B	48,152	1.000	0	48,152-	48,152	
118419-000	11/07/23 B	59,714	1.000	0	59,714-	59,714	
118419-000	11/08/23 B	146,330	1.000	0	146,330-	146,330	
118419-000	11/08/23 B	38,620	1.000	0	38,620-	38,620	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
118419-000	11/09/23 B	1,071	1.000	0	1,071-	1,071	
118419-000	11/10/23 B	300,612	1.000	0	300,612-	300,612	
118419-000	11/10/23 B	983,674	1.000	0	983,674-	983,674	
118419-000	11/13/23 B	4,753	1.000	0	4,753-	4,753	
118419-000	11/14/23 B	59,556	1.000	0	59,556-	59,556	
118419-000	11/15/23 B	157,169	1.000	0	157,169-	157,169	
118419-000	11/15/23 B	11,825	1.000	0	11,825-	11,825	
118419-000	11/16/23 B	274,716	1.000	0	274,716-	274,716	
118419-000	11/17/23 B	136,237	1.000	0	136,237-	136,237	
118419-000	11/20/23 B	166,561	1.000	0	166,561-	166,561	
118419-000	11/20/23 B	11,015	1.000	0	11,015-	11,015	
118419-000	11/27/23 B	126,273	1.000	0	126,273-	126,273	
118419-000	11/27/23 B	11,081	1.000	0	11,081-	11,081	
118419-000	11/27/23 B	1,913	1.000	0	1,913-	1,913	
118419-000	11/28/23 B	41,908	1.000	0	41,908-	41,908	
118419-000	11/30/23 B	239,952	1.000	0	239,952-	239,952	
118419-000	12/01/23 B	197,464	1.000	0	197,464-	197,464	
118419-000	12/04/23 B	166,570	1.000	0	166,570-	166,570	
118419-000	12/04/23 B	23,024	1.000	0	23,024-	23,024	
118419-000	12/05/23 B	243,997	1.000	0	243,997-	243,997	
118419-000	12/06/23 B	286,808	1.000	0	286,808-	286,808	
118419-000	12/07/23 B	962	1.000	0	962-	962	
118419-000	12/08/23 B	6,377	1.000	0	6,377-	6,377	
118419-000	12/11/23 B	2,618	1.000	0	2,618-	2,618	
118419-000	12/12/23 B	28,588	1.000	0	28,588-	28,588	
118419-000	12/12/23 B	7,258	1.000	0	7,258-	7,258	
118419-000	12/13/23 B	479,773	1.000	0	479,773-	479,773	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
118419-000	12/13/23 B	6,692	1.000	0	6,692-	6,692	
118419-000	12/15/23 B	316,948	1.000	0	316,948-	316,948	
118419-000	12/15/23 B	165,868	1.000	0	165,868-	165,868	
118419-000	12/18/23 B	3,624	1.000	0	3,624-	3,624	
118419-000	12/20/23 B	437,700	1.000	0	437,700-	437,700	
118419-000	12/20/23 B	6,633	1.000	0	6,633-	6,633	
118419-000	12/26/23 B	122,199	1.000	0	122,199-	122,199	
118419-000	12/26/23 B	4,059	1.000	0	4,059-	4,059	
118419-000	12/26/23 B	727	1.000	0	727-	727	
118419-000	12/27/23 B	252,633	1.000	0	252,633-	252,633	
118419-000	01/02/24 B	56,266	1.000	0	56,266-	56,266	
118419-000	01/02/24 B	12,130	1.000	0	12,130-	12,130	
118419-000	01/03/24 B	244,184	1.000	0	244,184-	244,184	
118419-000	01/03/24 B	65,964	1.000	0	65,964-	65,964	
118419-000	01/05/24 B	432,407	1.000	0	432,407-	432,407	
118419-000	01/08/24 B	242,249	1.000	0	242,249-	242,249	
118419-000	01/10/24 B	31,674	1.000	0	31,674-	31,674	
118419-000	01/11/24 B	1,071	1.000	0	1,071-	1,071	
118419-000	01/12/24 B	601,765	1.000	0	601,765-	601,765	
118419-000	01/12/24 B	1,089	1.000	0	1,089-	1,089	
118419-000	01/12/24 B	183	1.000	0	183-	183	
118419-000	01/16/24 B	227,824	1.000	0	227,824-	227,824	
118419-000	01/16/24 B	64,870	1.000	0	64,870-	64,870	
118419-000	01/17/24 B	140,566	1.000	0	140,566-	140,566	
118419-000	01/18/24 B	8,604	1.000	0	8,604-	8,604	
118419-000	01/22/24 B	64,162	1.000	0	64,162-	64,162	
118419-000	01/22/24 B	3,469	1.000	0	3,469-	3,469	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
118419-000	01/23/24 B	35,665	1.000	0	35,665-	35,665	
118419-000	01/24/24 B	328,275	1.000	0	328,275-	328,275	
118419-000	01/25/24 B	541,390	1.000	0	541,390-	541,390	
118419-000	01/25/24 B	10,401	1.000	0	10,401-	10,401	
118419-000	01/25/24 B	753	1.000	0	753-	753	
118419-000	01/26/24 B	102,940	1.000	0	102,940-	102,940	
118419-000	01/26/24 B	5,477	1.000	0	5,477-	5,477	
118419-000	01/29/24 B	9,170	1.000	0	9,170-	9,170	
118419-000	01/30/24 B	1,948	1.000	0	1,948-	1,948	
118419-000	01/31/24 B	3,040	1.000	0	3,040-	3,040	
118419-000	02/01/24 B	607,564	1.000	0	607,564-	607,564	
118419-000	02/01/24 B	18,928	1.000	0	18,928-	18,928	
118419-000	02/05/24 B	84,519	1.000	0	84,519-	84,519	
118419-000	02/06/24 B	1,350,536	1.000	0	1,350,536-	1,350,536	
118419-000	02/07/24 B	152,143	1.000	0	152,143-	152,143	
118419-000	02/08/24 B	436,922	1.000	0	436,922-	436,922	
118419-000	02/08/24 B	84,534	1.000	0	84,534-	84,534	
118419-000	02/09/24 B	1,046	1.000	0	1,046-	1,046	
118419-000	02/12/24 B	310,029	1.000	0	310,029-	310,029	
118419-000	02/15/24 B	1,309,048	1.000	0	1,309,048-	1,309,048	
118419-000	02/15/24 B	174,966	1.000	0	174,966-	174,966	
118419-000	02/15/24 B	2,499	1.000	0	2,499-	2,499	
118419-000	02/16/24 B	5,288	1.000	0	5,288-	5,288	
118419-000	02/20/24 B	418	1.000	0	418-	418	
118419-000	02/21/24 B	286,640	1.000	0	286,640-	286,640	
118419-000	02/22/24 B	145,171	1.000	0	145,171-	145,171	
118419-000	02/22/24 B	31,038	1.000	0	31,038-	31,038	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
118419-000	02/26/24 B	17,005,395	1.000	0	17,005,395-*	17,005,395	
118419-000	02/26/24 B	683,792	1.000	0	683,792-	683,792	
118419-000	02/27/24 B	358	1.000	0	358-	358	
118419-000	02/28/24 B	13,213,319	1.000	0	13,213,319-*	13,213,319	
118419-000	02/28/24 B	3,548	1.000	0	3,548-	3,548	
118419-000	03/04/24 B	1,490,048	1.000	0	1,490,048-	1,490,048	
118419-000	03/04/24 B	124,389	1.000	0	124,389-	124,389	
118419-000	03/05/24 B	639,487	1.000	0	639,487-	639,487	
118419-000	03/05/24 B	4,069	1.000	0	4,069-	4,069	
118419-000	03/07/24 B	529,999	1.000	0	529,999-	529,999	
118419-000	03/08/24 B	72,826	1.000	0	72,826-	72,826	
118419-000	03/11/24 B	95,230	1.000	0	95,230-	95,230	
118419-000	03/12/24 B	209,179	1.000	0	209,179-	209,179	
118419-000	03/12/24 B	192,008	1.000	0	192,008-	192,008	
118419-000	03/13/24 B	188,189	1.000	0	188,189-	188,189	
118419-000	03/15/24 B	13,674	1.000	0	13,674-	13,674	
118419-000	03/18/24 B	397,203	1.000	0	397,203-	397,203	
118419-000	03/18/24 B	7,654	1.000	0	7,654-	7,654	
118419-000	03/19/24 B	471,896	1.000	0	471,896-	471,896	
118419-000	03/21/24 B	507,178	1.000	0	507,178-	507,178	
118419-000	03/25/24 B	101,796	1.000	0	101,796-	101,796	
118419-000	03/25/24 B	1,860	1.000	0	1,860-	1,860	
118419-000	03/25/24 B	5,685	1.000	0	5,685-	5,685	
118419-000	03/26/24 B	178,814	1.000	0	178,814-	178,814	
118419-000	03/26/24 B	7,836	1.000	0	7,836-	7,836	
118419-000	03/27/24 B	1,267,549	1.000	0	1,267,549-	1,267,549	
118419-000	03/27/24 B	32,241	1.000	0	32,241-	32,241	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
118419-000	03/28/24 B	115,890	1.000	0	115,890-	115,890	
118419-000	04/01/24 B	66,605	1.000	0	66,605-	66,605	
118419-000	04/03/24 B	14,741	1.000	0	14,741-	14,741	
118419-000	04/03/24 B	57,682	1.000	0	57,682-	57,682	
118419-000	04/03/24 B	1,163	1.000	0	1,163-	1,163	
118419-000	04/04/24 B	249,489	1.000	0	249,489-	249,489	
118419-000	04/08/24 B	312,243	1.000	0	312,243-	312,243	
118419-000	04/09/24 B	145,577	1.000	0	145,577-	145,577	
118419-000	04/10/24 B	561,134	1.000	0	561,134-	561,134	
118419-000	04/10/24 B	24,250	1.000	0	24,250-	24,250	
118419-000	04/11/24 B	355,831	1.000	0	355,831-	355,831	
118419-000	04/11/24 B	1,071	1.000	0	1,071-	1,071	
118419-000	04/12/24 B	871,810	1.000	0	871,810-	871,810	
118419-000	04/12/24 B	5,027	1.000	0	5,027-	5,027	
118419-000	04/15/24 B	354,822	1.000	0	354,822-	354,822	
118419-000	04/15/24 B	2,178	1.000	0	2,178-	2,178	
118419-000	04/16/24 B	209,789	1.000	0	209,789-	209,789	
118419-000	04/16/24 B	652	1.000	0	652-	652	
118419-000	04/17/24 B	5,871	1.000	0	5,871-	5,871	
118419-000	04/17/24 B	1,197	1.000	0	1,197-	1,197	
118419-000	04/18/24 B	595,773	1.000	0	595,773-	595,773	
118419-000	04/19/24 B	274,848	1.000	0	274,848-	274,848	
118419-000	04/22/24 B	139,895	1.000	0	139,895-	139,895	
118419-000	04/23/24 B	4,948	1.000	0	4,948-	4,948	
118419-000	04/24/24 B	229,153	1.000	0	229,153-	229,153	
118419-000	04/25/24 B	53,521	1.000	0	53,521-	53,521	
118419-000	04/26/24 B	380,618	1.000	0	380,618-	380,618	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
118419-000	04/29/24 B	7,754	1.000	0	7,754-	7,754	
118419-000	04/29/24 B	6,376	1.000	0	6,376-	6,376	
118419-000	04/30/24 B	7,988	1.000	0	7,988-	7,988	
118419-000	05/02/24 B	472,954	1.000	0	472,954-	472,954	
118419-000	05/02/24 B	133,401	1.000	0	133,401-	133,401	
118419-000	05/03/24 B	32,224	1.000	0	32,224-	32,224	
118419-000	05/07/24 B	412,958	1.000	0	412,958-	412,958	
118419-000	05/08/24 B	888,294	1.000	0	888,294-	888,294	
118419-000	05/09/24 B	1,046	1.000	0	1,046-	1,046	
118419-000	05/10/24 B	1,098,657	1.000	0	1,098,657-	1,098,657	
118419-000	05/10/24 B	22,836	1.000	0	22,836-	22,836	
118419-000	05/14/24 B	127,126	1.000	0	127,126-	127,126	
118419-000	05/15/24 B	1,624,158	1.000	0	1,624,158-	1,624,158	
118419-000	05/15/24 B	148,722	1.000	0	148,722-	148,722	
118419-000	05/17/24 B	247,205	1.000	0	247,205-	247,205	
118419-000	05/17/24 B	89,116	1.000	0	89,116-	89,116	
118419-000	05/17/24 B	377	1.000	0	377-	377	
118419-000	05/20/24 B	24,517	1.000	0	24,517-	24,517	
118419-000	05/22/24 B	89,037	1.000	0	89,037-	89,037	
118419-000	05/24/24 B	727,296	1.000	0	727,296-	727,296	
118419-000	05/28/24 B	6,823	1.000	0	6,823-	6,823	
118419-000	05/28/24 B	1,015	1.000	0	1,015-	1,015	
118419-000	05/29/24 B	349,556	1.000	0	349,556-	349,556	
118419-000	05/31/24 B	192,087	1.000	0	192,087-	192,087	
118419-000	06/03/24 B	87,877	1.000	0	87,877-	87,877	
118419-000	06/03/24 B	43,185	1.000	0	43,185-	43,185	
118419-000	06/04/24 B	117,662	1.000	0	117,662-	117,662	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
118419-000	06/04/24 B	3,372	1.000	0	3,372-	3,372	
118419-000	06/10/24 B	31,658	1.000	0	31,658-	31,658	
118419-000	06/11/24 B	148,268	1.000	0	148,268-	148,268	
118419-000	06/11/24 B	25,238	1.000	0	25,238-	25,238	
118419-000	06/12/24 B	1,089	1.000	0	1,089-	1,089	
118419-000	06/13/24 B	1,811,536	1.000	0	1,811,536-	1,811,536	
118419-000	06/13/24 B	3,860	1.000	0	3,860-	3,860	
118419-000	06/14/24 B	752	1.000	0	752-	752	
118419-000	06/17/24 B	252,532	1.000	0	252,532-	252,532	
118419-000	06/18/24 B	426,605	1.000	0	426,605-	426,605	
118419-000	06/18/24 B	1,868	1.000	0	1,868-	1,868	
118419-000	06/20/24 B	29,302	1.000	0	29,302-	29,302	
118419-000	06/20/24 B	246,368	1.000	0	246,368-	246,368	
118419-000	06/24/24 B	282,026	1.000	0	282,026-	282,026	
118419-000	06/25/24 B	350,687	1.000	0	350,687-	350,687	
118419-000	06/25/24 B	15,176	1.000	0	15,176-	15,176	
118419-000	06/26/24 B	453	1.000	0	453-	453	
118419-000	06/26/24 B	45,376	1.000	0	45,376-	45,376	
118419-000	06/27/24 B	536,209	1.000	0	536,209-	536,209	
118419-000	06/28/24 B	6,542	1.000	0	6,542-	6,542	
118419-000	07/01/24 B	17,674	1.000	0	17,674-	17,674	
118419-000	07/05/24 B	15,442	1.000	0	15,442-	15,442	
118419-000	07/08/24 B	1,655,911	1.000	0	1,655,911-	1,655,911	
118419-000	07/10/24 B	87,074	1.000	0	87,074-	87,074	
118419-000	07/11/24 B	325	1.000	0	325-	325	
118419-000	07/11/24 B	1,353	1.000	0	1,353-	1,353	
118419-000	07/12/24 B	782	1.000	0	782-	782	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
118419-000	07/15/24 B	82,921	1.000	0	82,921-	82,921	
118419-000	07/15/24 B	9,138	1.000	0	9,138-	9,138	
118419-000	07/15/24 B	2,199	1.000	0	2,199-	2,199	
118419-000	07/16/24 B	61,054	1.000	0	61,054-	61,054	
118419-000	07/17/24 B	1,778	1.000	0	1,778-	1,778	
118419-000	07/17/24 B	7,190	1.000	0	7,190-	7,190	
118419-000	07/18/24 B	201,770	1.000	0	201,770-	201,770	
118419-000	07/18/24 B	1,865	1.000	0	1,865-	1,865	
118419-000	07/19/24 B	18,000,000	1.000	0	18,000,000-*	18,000,000	
118419-000	07/19/24 B	25,606	1.000	0	25,606-	25,606	
118419-000	07/22/24 B	25,101	1.000	0	25,101-	25,101	
118419-000	07/23/24 B	57,138	1.000	0	57,138-	57,138	
118419-000	07/25/24 B	228,495	1.000	0	228,495-	228,495	
118419-000	07/25/24 B	14,439	1.000	0	14,439-	14,439	
118419-000	07/26/24 B	670,927	1.000	0	670,927-	670,927	
118419-000	07/29/24 B	7,565	1.000	0	7,565-	7,565	
118419-000	07/30/24 B	1,936	1.000	0	1,936-	1,936	
118419-000	08/01/24 B	82,906	1.000	0	82,906-	82,906	
118419-000	08/02/24 B	433,191	1.000	0	433,191-	433,191	
118419-000	08/06/24 B	308,973	1.000	0	308,973-	308,973	
118419-000	08/07/24 B	202,134	1.000	0	202,134-	202,134	
118419-000	08/07/24 B	52,677	1.000	0	52,677-	52,677	
118419-000	08/08/24 B	56,369	1.000	0	56,369-	56,369	
118419-000	08/09/24 B	1,071	1.000	0	1,071-	1,071	
118419-000	08/12/24 B	8,833,874	1.000	0	8,833,874-*	8,833,874	
118419-000	08/12/24 B	23,701	1.000	0	23,701-	23,701	
118419-000	08/15/24 B	16,604	1.000	0	16,604-	16,604	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
118419-000	08/16/24 B	498,204	1.000	0	498,204-	498,204	
118419-000	08/16/24 B	7,973	1.000	0	7,973-	7,973	
118419-000	08/19/24 B	4,311	1.000	0	4,311-	4,311	
118419-000	08/21/24 B	274,552	1.000	0	274,552-	274,552	
118419-000	08/26/24 B	74,250	1.000	0	74,250-	74,250	
118419-000	08/26/24 B	170,366	1.000	0	170,366-	170,366	
118419-000	08/28/24 B	1,851	1.000	0	1,851-	1,851	
118419-000	08/30/24 B	121,965	1.000	0	121,965-	121,965	
		SUB-TOTAL OF BUYS # 285		**0**	**105,358,234**	**105,358,234**	
118419-000	09/01/23 S	678,112	1.000	0	678,112	678,112	0
118419-000	09/12/23 S	169,772	1.000	0	169,772	169,772	0
118419-000	09/13/23 S	471,261	1.000	0	471,261	471,261	0
118419-000	09/14/23 S	373,194	1.000	0	373,194	373,194	0
118419-000	09/15/23 S	289,175	1.000	0	289,175	289,175	0
118419-000	09/18/23 S	142,316	1.000	0	142,316	142,316	0
118419-000	09/20/23 S	618,543	1.000	0	618,543	618,543	0
118419-000	09/27/23 S	655,567	1.000	0	655,567	655,567	0
118419-000	10/05/23 S	47,211	1.000	0	47,211	47,211	0
118419-000	10/05/23 S	114,439	1.000	0	114,439	114,439	0
118419-000	10/11/23 S	535,926	1.000	0	535,926	535,926	0
118419-000	10/11/23 S	166,549	1.000	0	166,549	166,549	0
118419-000	10/13/23 S	312,454	1.000	0	312,454	312,454	0
118419-000	10/16/23 S	161,920	1.000	0	161,920	161,920	0
118419-000	10/24/23 S	33,636	1.000	0	33,636	33,636	0
118419-000	10/25/23 S	61,259	1.000	0	61,259	61,259	0
118419-000	10/26/23 S	65,943	1.000	0	65,943	65,943	0
118419-000	10/30/23 S	75,278	1.000	0	75,278	75,278	0

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
118419-000	11/03/23 S	339,511	1.000	0	339,511	339,511	0
118419-000	11/07/23 S	28,591	1.000	0	28,591	28,591	0
118419-000	11/09/23 S	113,601	1.000	0	113,601	113,601	0
118419-000	11/13/23 S	554,758	1.000	0	554,758	554,758	0
118419-000	11/16/23 S	2,131	1.000	0	2,131	2,131	0
118419-000	11/17/23 S	995,044	1.000	0	995,044	995,044	0
118419-000	11/21/23 S	249,017	1.000	0	249,017	249,017	0
118419-000	11/22/23 S	35,172	1.000	0	35,172	35,172	0
118419-000	11/30/23 S	601,301	1.000	0	601,301	601,301	0
118419-000	12/01/23 S	488,041	1.000	0	488,041	488,041	0
118419-000	12/05/23 S	247,705	1.000	0	247,705	247,705	0
118419-000	12/07/23 S	203,224	1.000	0	203,224	203,224	0
118419-000	12/11/23 S	31,811	1.000	0	31,811	31,811	0
118419-000	12/14/23 S	174,559	1.000	0	174,559	174,559	0
118419-000	12/14/23 S	204,349	1.000	0	204,349	204,349	0
118419-000	12/18/23 S	139,452	1.000	0	139,452	139,452	0
118419-000	12/19/23 S	3,356	1.000	0	3,356	3,356	0
118419-000	12/19/23 S	254,880	1.000	0	254,880	254,880	0
118419-000	12/21/23 S	87,865	1.000	0	87,865	87,865	0
118419-000	12/22/23 S	126,897	1.000	0	126,897	126,897	0
118419-000	12/27/23 S	41	1.000	0	41	41	0
118419-000	01/05/24 S	976,156	1.000	0	976,156	976,156	0
118419-000	01/08/24 S	52,123	1.000	0	52,123	52,123	0
118419-000	01/09/24 S	246,475	1.000	0	246,475	246,475	0
118419-000	01/10/24 S	174,117	1.000	0	174,117	174,117	0
118419-000	01/11/24 S	116,472	1.000	0	116,472	116,472	0
118419-000	01/17/24 S	34,607	1.000	0	34,607	34,607	0

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
118419-000	01/18/24 S	265,613	1.000	0	265,613	265,613	0
118419-000	01/19/24 S	238,845	1.000	0	238,845	238,845	0
118419-000	01/24/24 S	30,196	1.000	0	30,196	30,196	0
118419-000	01/29/24 S	1,349,945	1.000	0	1,349,945	1,349,945	0
118419-000	01/30/24 S	882,537	1.000	0	882,537	882,537	0
118419-000	01/31/24 S	1,286,602	1.000	0	1,286,602	1,286,602	0
118419-000	02/02/24 S	69,747	1.000	0	69,747	69,747	0
118419-000	02/06/24 S	770,657	1.000	0	770,657	770,657	0
118419-000	02/07/24 S	218,194	1.000	0	218,194	218,194	0
118419-000	02/09/24 S	337,941	1.000	0	337,941	337,941	0
118419-000	02/13/24 S	252,310	1.000	0	252,310	252,310	0
118419-000	02/16/24 S	671,909	1.000	0	671,909	671,909	0
118419-000	02/20/24 S	349,174	1.000	0	349,174	349,174	0
118419-000	02/21/24 S	154,144	1.000	0	154,144	154,144	0
118419-000	02/23/24 S	932,374	1.000	0	932,374	932,374	0
118419-000	02/27/24 S	13,932,043	1.000	0	13,932,043 *	13,932,043	0
118419-000	02/28/24 S	119,513	1.000	0	119,513	119,513	0
118419-000	02/29/24 S	14,035,169	1.000	0	14,035,169 *	14,035,169	0
118419-000	02/29/24 S	1,059,335	1.000	0	1,059,335	1,059,335	0
118419-000	03/01/24 S	423,561	1.000	0	423,561	423,561	0
118419-000	03/01/24 S	970,234	1.000	0	970,234	970,234	0
118419-000	03/06/24 S	474,624	1.000	0	474,624	474,624	0
118419-000	03/11/24 S	281,174	1.000	0	281,174	281,174	0
118419-000	03/13/24 S	1,341,528	1.000	0	1,341,528	1,341,528	0
118419-000	03/14/24 S	640,597	1.000	0	640,597	640,597	0
118419-000	03/15/24 S	429,498	1.000	0	429,498	429,498	0
118419-000	03/20/24 S	1,373,452	1.000	0	1,373,452	1,373,452	0

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
118419-000	03/22/24 S	91,462	1.000	0	91,462	91,462	0
118419-000	03/28/24 S	2,216,408	1.000	0	2,216,408	2,216,408	0
118419-000	04/01/24 S	16,221	1.000	0	16,221	16,221	0
118419-000	04/02/24 S	484,526	1.000	0	484,526	484,526	0
118419-000	04/04/24 S	99,649	1.000	0	99,649	99,649	0
118419-000	04/05/24 S	947,047	1.000	0	947,047	947,047	0
118419-000	04/08/24 S	305,312	1.000	0	305,312	305,312	0
118419-000	04/15/24 S	408,173	1.000	0	408,173	408,173	0
118419-000	04/17/24 S	206,069	1.000	0	206,069	206,069	0
118419-000	04/19/24 S	1,393,522	1.000	0	1,393,522	1,393,522	0
118419-000	04/22/24 S	263,226	1.000	0	263,226	263,226	0
118419-000	04/25/24 S	399,875	1.000	0	399,875	399,875	0
118419-000	04/30/24 S	474,937	1.000	0	474,937	474,937	0
118419-000	05/01/24 S	560,479	1.000	0	560,479	560,479	0
118419-000	05/01/24 S	521,959	1.000	0	521,959	521,959	0
118419-000	05/03/24 S	117,149	1.000	0	117,149	117,149	0
118419-000	05/06/24 S	251,681	1.000	0	251,681	251,681	0
118419-000	05/09/24 S	1,052,717	1.000	0	1,052,717	1,052,717	0
118419-000	05/13/24 S	975,616	1.000	0	975,616	975,616	0
118419-000	05/13/24 S	160,005	1.000	0	160,005	160,005	0
118419-000	05/14/24 S	22,648	1.000	0	22,648	22,648	0
118419-000	05/16/24 S	547,226	1.000	0	547,226	547,226	0
118419-000	05/16/24 S	74,576	1.000	0	74,576	74,576	0
118419-000	05/20/24 S	341,309	1.000	0	341,309	341,309	0
118419-000	05/21/24 S	215,709	1.000	0	215,709	215,709	0
118419-000	05/23/24 S	223,227	1.000	0	223,227	223,227	0
118419-000	05/23/24 S	126,605	1.000	0	126,605	126,605	0

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
118419-000	05/24/24 S	732,559	1.000	0	732,559	732,559	0
118419-000	05/28/24 S	197,947	1.000	0	197,947	197,947	0
118419-000	05/30/24 S	706,201	1.000	0	706,201	706,201	0
118419-000	06/05/24 S	250,000	1.000	0	250,000	250,000	0
118419-000	06/06/24 S	217,391	1.000	0	217,391	217,391	0
118419-000	06/06/24 S	24,167	1.000	0	24,167	24,167	0
118419-000	06/07/24 S	139,086	1.000	0	139,086	139,086	0
118419-000	06/12/24 S	133,359	1.000	0	133,359	133,359	0
118419-000	06/17/24 S	201,913	1.000	0	201,913	201,913	0
118419-000	06/20/24 S	216,544	1.000	0	216,544	216,544	0
118419-000	06/21/24 S	381,873	1.000	0	381,873	381,873	0
118419-000	06/26/24 S	498,540	1.000	0	498,540	498,540	0
118419-000	07/01/24 S	106,954	1.000	0	106,954	106,954	0
118419-000	07/02/24 S	1,607,466	1.000	0	1,607,466	1,607,466	0
118419-000	07/03/24 S	298,251	1.000	0	298,251	298,251	0
118419-000	07/09/24 S	36,517	1.000	0	36,517	36,517	0
118419-000	07/10/24 S	32,944	1.000	0	32,944	32,944	0
118419-000	07/12/24 S	76,556	1.000	0	76,556	76,556	0
118419-000	07/22/24 S	16,225,903	1.000	0	16,225,903 *	16,225,903	0
118419-000	07/24/24 S	341,615	1.000	0	341,615	341,615	0
118419-000	07/30/24 S	790,342	1.000	0	790,342	790,342	0
118419-000	07/31/24 S	19,397	1.000	0	19,397	19,397	0
118419-000	08/01/24 S	110,993	1.000	0	110,993	110,993	0
118419-000	08/01/24 S	1,190,000	1.000	0	1,190,000	1,190,000	0
118419-000	08/02/24 S	737,873	1.000	0	737,873	737,873	0
118419-000	08/05/24 S	1,450	1.000	0	1,450	1,450	0
118419-000	08/08/24 S	173,057	1.000	0	173,057	173,057	0

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
118419-000	08/09/24 S	13,962	1.000	0	13,962	13,962	0
118419-000	08/13/24 S	312,456	1.000	0	312,456	312,456	0
118419-000	08/14/24 S	359,675	1.000	0	359,675	359,675	0
118419-000	08/15/24 S	7,291,330	1.000	0	7,291,330 *	7,291,330	0
118419-000	08/19/24 S	206,071	1.000	0	206,071	206,071	0
118419-000	08/20/24 S	579,362	1.000	0	579,362	579,362	0
118419-000	08/22/24 S	40,156	1.000	0	40,156	40,156	0
118419-000	08/22/24 S	337,183	1.000	0	337,183	337,183	0
118419-000	08/23/24 S	570,487	1.000	0	570,487	570,487	0
118419-000	08/27/24 S	1,813	1.000	0	1,813	1,813	0
118419-000	08/29/24 S	281,906	1.000	0	281,906	281,906	0
	SUB-TOTAL OF SALES # 137			**0**	**102,285,359**	**102,285,359**	**0**
	SUB-TOTAL			**0**	**207,643,593**	**207,643,593**	**0**
	GRAND TOTAL			**0**	**361,335,430**	**360,777,026**	**558,404**

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
CATEGORY 4 - SINGLE TRANSACTION WITH ONE BROKER EXCEEDS 5% OF VALUE							
BROKER: HSBC SECURITIES, INC.							
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	09/07/23 S	14,000	0.897	0	12,552	12,723	-171
	ISSUE: 91282CHT1 - U.S. TREASURY NOTES 3.875% 8/15/33						
118419-000	09/18/23 B	51,000	0.965	0	49,213-	49,213	
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	10/04/23 S	86,000	0.867	0	74,598	78,156	-3,558
	ISSUE: 91282CHT1 - U.S. TREASURY NOTES 3.875% 8/15/33						
118419-000	10/05/23 S	122,000	0.934	0	113,908	113,876	32
	ISSUE: 912810TA6 - U.S. TREASURY BONDS 1.75% 8/15/41						
118419-000	10/18/23 S	19,000	0.598	0	11,369	12,766	-1,397
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	10/24/23 S	173,000	0.924	0	159,876	165,464	-5,587
	ISSUE: 91282CHT1 - U.S. TREASURY NOTES 3.875% 8/15/33						
118419-000	10/24/23 S	83,000	0.926	0	76,885	77,744	-859
	ISSUE: 912810TN8 - U.S. TREASURY BONDS 3.625% 2/15/53						
118419-000	10/26/23 S	70,000	0.780	0	54,567	63,066	-8,499
	ISSUE: 91282CGT2 - U.S. TREASURY NOTES 3.625% 3/31/28						
118419-000	11/09/23 S	206,000	0.958	0	197,438	198,484	-1,046
	ISSUE: 91282CHT1 - U.S. TREASURY NOTES 3.875% 8/15/33						
118419-000	11/14/23 S	11,000	0.953	0	10,479	10,327	152
	ISSUE: 912810TR9 - U.S. TREASURY BONDS 3.625% 5/15/53						
118419-000	11/17/23 S	645,000	0.840	0	541,800	535,062	6,738

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 912810TT5 - U.S. TREASURY BONDS 4.125% 8/15/53						
118419-000	11/17/23 B	603,000	0.920	0	554,923-	554,923	
	ISSUE: 91282CHT1 - U.S. TREASURY NOTES 3.875% 8/15/33						
118419-000	11/20/23 S	36,000	0.953	0	34,321	33,854	467
	ISSUE: 91282CHT1 - U.S. TREASURY NOTES 3.875% 8/15/33						
118419-000	11/29/23 S	5,000	0.966	0	4,830	4,702	128
	ISSUE: 375558CA9 - GILEAD SCIENCES 5.55% 10/15/53						
118419-000	11/30/23 S	80,000	1.008	0	80,624	79,820	804
	ISSUE: 912810TT5 - U.S. TREASURY BONDS 4.125% 8/15/53						
118419-000	11/30/23 B	75,000	0.935	0	70,125-	70,125	
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	11/30/23 S	60,000	0.896	0	53,763	53,953	-190
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	12/04/23 B	170,000	1.017	0	172,816-	172,816	
	ISSUE: 760759BH2 - REPUBLIC SVCS INC 5% 12/15/33						
118419-000	12/12/23 B	335,000	0.989	0	331,211-	331,211	
	ISSUE: 91282CHT1 - U.S. TREASURY NOTES 3.875% 8/15/33						
118419-000	12/12/23 S	256,000	0.973	0	249,171	240,742	8,429
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	12/12/23 B	243,000	1.024	0	248,733-	248,733	
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	12/13/23 S	39,000	0.916	0	35,738	35,014	725
	ISSUE: 58933YBM6 - MERCK & CO INC 5% 5/17/53						
118419-000	12/21/23 S	155,000	1.029	0	159,515	151,392	8,124
	ISSUE: 912810TT5 - U.S. TREASURY BONDS 4.125% 8/15/53						
118419-000	12/21/23 B	141,000	1.015	0	143,115-	143,115	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/10/24 B	227,000	1.040	0	236,000-	236,000	
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/22/24 S	21,000	1.032	0	21,675	21,825	-150
	ISSUE: 912810TN8 - U.S. TREASURY BONDS 3.625% 2/15/53						
118419-000	01/30/24 S	1,423,000	0.885	0	1,259,911	1,282,038	-22,127
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	01/30/24 B	2,634,000	1.035	0	2,727,116-	2,727,116	
	ISSUE: 912810TA6 - U.S. TREASURY BONDS 1.75% 8/15/41						
118419-000	02/07/24 S	315,000	0.675	0	212,723	211,652	1,072
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	02/14/24 B	171,000	0.979	0	167,353-	167,353	
	ISSUE: 912810TT5 - U.S. TREASURY BONDS 4.125% 8/15/53						
118419-000	02/22/24 S	400,000	0.941	0	376,500	375,850	650
	ISSUE: 912810TV0 - U.S. TREASURY BONDS 4.75% 11/15/53						
118419-000	02/22/24 B	400,000	1.046	0	418,555-	418,555	
	ISSUE: 91282CJJ1 - U.S. TREASURY NOTES 4.5% 11/15/33						
118419-000	02/22/24 S	690,000	1.012	0	698,409	712,983	-14,573
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	02/22/24 B	690,000	0.974	0	671,837-	671,837	
	ISSUE: 912810SE9 - U.S. TREASURY BONDS 3.375% 11/15/48						
118419-000	02/26/24 B	800,000	0.824	0	659,500-	659,500	
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	02/26/24 B	2,500,000	0.955	0	2,387,891-	2,387,891	
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	02/27/24 B	470,000	0.975	0	458,323-	458,323	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 912810TV0 - U.S. TREASURY BONDS 4.75% 11/15/53						
118419-000	02/28/24 B	500,000	1.054	0	526,992-	526,992	
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	02/28/24 B	2,500,000	0.977	0	2,442,578-	2,442,578	
	ISSUE: 91282CFB2 - U.S. TREASURY NOTES 2.75% 7/31/27						
118419-000	03/01/24 S	780,000	0.951	0	741,670	738,618	3,053
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	03/01/24 S	900,000	0.960	0	864,352	861,963	2,389
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	03/01/24 S	126,000	0.985	0	124,140	122,994	1,146
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	03/07/24 B	234,000	0.913	0	213,744-	213,744	
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	03/12/24 S	24,000	0.964	0	23,135	22,986	149
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	03/12/24 S	53,000	0.964	0	51,083	50,760	323
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	03/12/24 S	50,000	0.988	0	49,420	48,840	579
	ISSUE: 91282CGC9 - U.S. TREASURY NOTES 3.875% 12/31/27						
118419-000	03/22/24 B	4,012,000	0.985	0	3,952,917-	3,952,917	
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	03/26/24 S	351,000	0.959	0	336,508	336,225	282
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	04/01/24 B	445,000	0.974	0	433,423-	433,423	
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	05/02/24 S	107,000	0.941	0	100,672	102,146	-1,474

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 760759BH2 - REPUBLIC SVCS INC 5% 12/15/33						
118419-000	05/08/24 S	135,000	0.978	0	131,987	133,364	-1,377
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	05/08/24 S	209,000	0.948	0	198,183	199,519	-1,336
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	05/08/24 B	129,000	0.962	0	124,142-	124,142	
	ISSUE: 161175CD4 - CHARTER COMM OPT LLC 2.25% 1/15/29						
118419-000	05/13/24 S	105,000	0.845	0	88,757	88,982	-225
	ISSUE: 161175CR3 - CHARTER COMM OPT 6.55% 6/01/34						
118419-000	05/13/24 B	80,000	0.998	0	79,815-	79,815	
	ISSUE: 912810TV0 - U.S. TREASURY BONDS 4.75% 11/15/53						
118419-000	05/15/24 S	201,000	1.020	0	205,067	205,469	-402
	ISSUE: 912810TX6 - U.S. TREASURY BONDS 4.25% 2/15/54						
118419-000	05/15/24 B	212,000	0.939	0	199,073-	199,073	
	ISSUE: 91282CJZ5 - U.S. TREASURY NOTES 4% 2/15/34						
118419-000	05/15/24 S	3,797,000	0.970	0	3,684,552	3,676,349	8,204
	ISSUE: 91282CKQ3 - U.S. TREASURY NOTES 4.625% 5/15/34						
118419-000	05/15/24 B	3,824,000	1.001	0	3,826,390-	3,826,390	
	ISSUE: 91282CKF7 - U.S. TREASURY NOTES 4.125% 3/31/31						
118419-000	05/16/24 S	270,000	0.985	0	265,897	261,425	4,472
	ISSUE: 912810SE9 - U.S. TREASURY BONDS 3.375% 11/15/48						
118419-000	05/23/24 S	1,243,000	0.807	0	1,002,606	1,051,062	-48,456
	ISSUE: 912810TX6 - U.S. TREASURY BONDS 4.25% 2/15/54						
118419-000	05/23/24 B	1,003,000	0.945	0	947,600-	947,600	
	ISSUE: 91282CGZ8 - U.S. TREASURY BONDS 3.5% 4/30/30						
118419-000	05/29/24 B	340,000	0.941	0	319,998-	319,998	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 91282CKP5 - U.S. TREASURY NOTES 4.625% 4/30/29						
118419-000	06/03/24 S	159,000	1.008	0	160,329	159,745	584
	ISSUE: 91282CKQ3 - U.S. TREASURY NOTES 4.375% 5/15/34						
118419-000	06/18/24 S	60,000	1.012	0	60,703	59,795	908
	ISSUE: 91282CEE7 - U.S. TREASURY NOTES 2.375% 3/31/29						
118419-000	06/25/24 B	303,000	0.918	0	278,097-	278,097	
	ISSUE: 91282CKF7 - U.S. TREASURY NOTES 4.125% 3/31/31						
118419-000	06/25/24 B	784,000	0.993	0	778,181-	778,181	
	ISSUE: 91282CEE7 - U.S. TREASURY NOTES 2.375% 3/31/29						
118419-000	06/26/24 S	251,000	0.915	0	229,636	229,840	-204
	ISSUE: 912810TQ1 - U.S. TREASURY BONDS 3.875% 2/15/43						
118419-000	07/19/24 B	1,250,000	0.915	0	1,143,750-	1,143,750	
	ISSUE: 91282CEP2 - U.S. TREASURY NOTES 2.875% 5/15/32						
118419-000	07/23/24 B	22,000	0.912	0	20,061-	20,061	
	ISSUE: 912810TX6 - U.S. TREASURY BONDS 4.25% 2/15/54						
118419-000	08/09/24 S	3,175,000	1.002	0	3,182,652	3,059,418	123,234
	ISSUE: 912810UA4 - U.S. TREASURY BONDS 4.625% 5/15/54						
118419-000	08/09/24 B	3,021,000	1.067	0	3,223,973-	3,223,973	
	ISSUE: 91282CKQ3 - U.S. TREASURY NOTES 4.375% 5/15/34						
118419-000	08/09/24 S	8,350,000	1.035	0	8,639,077 *	8,392,794	246,283
	ISSUE: 91282CLF6 - U.S. TREASURY NOTES 3.875% 8/15/34						
118419-000	08/09/24 B	8,350,000	0.994	0	8,303,031-*	8,303,031	
	ISSUE: 91282CLF6 - U.S. TREASURY NOTES 3.875% 8/15/34						
118419-000	08/16/24 B	212,000	0.998	0	211,652-	211,652	
	ISSUE: 404280BX6 - HSBC HLDGS CONV V-Q 4.292% 9/12/26						
118419-000	08/30/24 S	245,000	0.993	0	243,153	236,317	6,836

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REPORTABLE TRANSACTIONS WORKSHEET

DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	SUB-TOTAL		**0**	**61,146,359**	**60,832,232**	**314,129**
	GRAND TOTAL		**0**	**61,146,359**	**60,832,232**	**314,129**

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	BEGINNING MARKET VALUE	73,378,351.59					
	COMPARATIVE VALUE (5%)	3,668,917.58					

CATEGORY 1 - SINGLE TRANSACTION EXCEEDS 5% OF VALUE

	ISSUE: 97181C514 - WILMINGTON US TREASURY MMKT CL SLCT						
128036-000	02/23/24 B	15,477,062	1.000	0	15,477,062-*	15,477,062	
	ISSUE: 97181C514 - WILMINGTON US TREASURY MMKT CL SLCT						
128036-000	02/26/24 S	17,000,000	1.000	0	17,000,000 *	17,000,000	0
	GRAND TOTAL			**0**	**32,477,062**	**32,477,062**	**0**

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE							
	BROKER: SANFORD C. BERNSTEIN & CO. LLC						
	ISSUE: G0403H108 - AON PLC						
128036-000	02/21/24 S	1,680	310.506	13	521,637	560,095	-38,458
	ISSUE: G1151C101 - ACCENTURE PLC- CL A						
128036-000	02/21/24 S	1,090	360.478	9	392,913	352,909	40,003
	ISSUE: G4705A100 - ICON PLC						
128036-000	02/21/24 S	2,540	284.189	18	721,822	660,248	61,574
	ISSUE: G54950103 - LINDE PLC						
128036-000	02/21/24 S	820	438.745	7	359,764	317,373	42,391
	ISSUE: G8473T100 - STERIS PLC						
128036-000	02/21/24 S	1,800	232.850	12	419,117	413,262	5,855
	ISSUE: N07059210 - ASML HOLDING N.V. ADR						
128036-000	02/21/24 S	620	906.693	8	562,142	409,529	152,614
	ISSUE: 049468101 - ATLASSIAN CORPORATION CL A						
128036-000	02/21/24 S	2,920	203.436	19	594,013	591,582	2,432
	ISSUE: 29414B104 - EPAM SYSTEMS INC						
128036-000	02/21/24 S	880	297.719	6	261,986	227,911	34,075
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	02/21/24 S	340	1,727.798	6	587,445	476,096	111,349
	ISSUE: 94106B101 - WASTE CONNECTIONS INC						
128036-000	02/21/24 S	2,420	167.116	15	404,405	331,516	72,889
	SUB-TOTAL			**113**	**4,825,244**	**4,340,521**	**484,724**

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	BROKER: BOFA SECURITIES, INC.						
	ISSUE: 761152107 - RESMED INC						
128036-000	09/01/23 S	485	158.826	15	77,015	77,401	-386
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	09/05/23 B	95	1,436.528	3	136,473-	136,473	
	ISSUE: 761152107 - RESMED INC						
128036-000	09/05/23 S	486	153.558	15	74,614	77,561	-2,947
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	09/06/23 B	95	1,429.664	3	135,821-	135,821	
	ISSUE: 761152107 - RESMED INC						
128036-000	09/06/23 S	1,586	152.960	50	242,546	253,110	-10,564
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	09/07/23 B	26	1,439.000	1	37,415-	37,415	
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	09/08/23 B	27	1,443.000	1	38,962-	38,962	
	ISSUE: 761152107 - RESMED INC						
128036-000	09/08/23 S	263	148.186	8	38,965	41,972	-3,008
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	09/11/23 B	26	1,419.667	1	36,912-	36,912	
	ISSUE: 761152107 - RESMED INC						
128036-000	09/11/23 S	470	150.160	15	70,561	75,007	-4,447
	ISSUE: 592688105 - METTLER TOLEDO INTERNATIONAL COM						
128036-000	11/14/23 S	19	1,046.232	0	19,878	23,056	-3,178
	ISSUE: 592688105 - METTLER TOLEDO INTERNATIONAL COM						
128036-000	11/15/23 S	109	1,057.910	1	115,311	132,269	-16,959

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 592688105 - METTLER TOLEDO INTERNATIONAL COM						
128036-000	11/16/23 S	43	1,052.551	1	45,259	52,180	-6,921
	ISSUE: 592688105 - METTLER TOLEDO INTERNATIONAL COM						
128036-000	11/17/23 S	4	1,053.120	0	4,212	4,854	-642
	ISSUE: 592688105 - METTLER TOLEDO INTERNATIONAL COM						
128036-000	11/17/23 S	54	1,049.532	2	56,673	65,528	-8,855
	ISSUE: 592688105 - METTLER TOLEDO INTERNATIONAL COM						
128036-000	11/20/23 S	188	1,046.456	7	196,726	228,134	-31,408
	ISSUE: G0403H108 - AON PLC						
128036-000	11/28/23 S	180	323.508	6	58,226	60,010	-1,785
	ISSUE: G8473T100 - STERIS PLC						
128036-000	11/28/23 S	260	198.313	8	51,553	59,693	-8,140
	ISSUE: N07059210 - ASML HOLDING N.V. ADR						
128036-000	11/28/23 S	60	674.628	2	40,476	39,632	844
	ISSUE: G0403H108 - AON PLC						
128036-000	12/05/23 S	20	323.008	0	6,460	6,668	-208
	ISSUE: G0450A105 - ARCH CAPITAL GROUP LTD						
128036-000	12/05/23 S	340	81.795	2	27,808	26,132	1,676
	ISSUE: G1151C101 - ACCENTURE PLC- CL A						
128036-000	12/05/23 S	100	335.975	1	33,597	32,377	1,220
	ISSUE: G4705A100 - ICON PLC						
128036-000	12/05/23 S	130	269.178	1	34,992	33,792	1,200
	ISSUE: G54950103 - LINDE PLC						
128036-000	12/05/23 S	100	404.520	1	40,451	38,704	1,747
	ISSUE: G8473T100 - STERIS PLC						
128036-000	12/05/23 S	20	198.720	0	3,974	4,592	-618

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: N07059210 - ASML HOLDING N.V. ADR						
128036-000	12/05/23 S	10	694.314	0	6,943	6,605	338
	ISSUE: 049468101 - ATLASSIAN CORPORATION CL A						
128036-000	12/05/23 S	50	190.066	0	9,503	10,130	-627
	ISSUE: 13646K108 - CANADIAN PACIFIC KANSAS CITY						
128036-000	12/05/23 S	520	73.539	3	38,237	41,278	-3,040
	ISSUE: 29414B104 - EPAM SYSTEMS INC						
128036-000	12/05/23 S	80	255.794	1	20,463	20,719	-256
	ISSUE: 45104G104 - ICICI BANK LIMITED SPONSORED ADR						
128036-000	12/05/23 S	2,020	24.348	10	49,173	46,803	2,370
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	12/05/23 S	10	1,584.827	0	15,848	14,003	1,845
	ISSUE: 94106B101 - WASTE CONNECTIONS INC						
128036-000	12/05/23 S	160	139.978	1	22,395	21,918	477
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	02/06/24 S	76	1,709.373	3	129,909	106,422	23,488
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	02/06/24 S	35	1,706.771	1	59,736	49,010	10,726
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	02/07/24 S	82	1,720.593	2	141,087	114,823	26,264
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	02/07/24 S	22	1,720.000	1	37,839	30,806	7,033
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	02/08/24 S	55	1,732.676	1	95,296	77,016	18,281
	ISSUE: M7S64H106 - MONDAY.COM LTD						
128036-000	02/12/24 B	155	213.392	1	33,077-	33,077	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: M7S64H106 - MONDAY.COM LTD						
128036-000	02/13/24 B	235	216.351	1	50,844-	50,844	
	ISSUE: M7S64H106 - MONDAY.COM LTD						
128036-000	02/14/24 B	27	216.643	0	5,850-	5,850	
	ISSUE: M7S64H106 - MONDAY.COM LTD						
128036-000	02/15/24 B	117	218.248	1	25,536-	25,536	
	ISSUE: M7S64H106 - MONDAY.COM LTD						
128036-000	02/16/24 B	29	223.464	0	6,481-	6,481	
	ISSUE: M7S64H106 - MONDAY.COM LTD						
128036-000	02/20/24 B	151	217.600	1	32,858-	32,858	
	ISSUE: 874039100 - TAIWAN SEMICONDUCTOR SPON ADR						
128036-000	04/16/24 B	1,244	139.780	6	173,892-	173,892	
	ISSUE: 874039100 - TAIWAN SEMICONDUCTOR SPON ADR						
128036-000	04/17/24 B	5,312	140.399	27	745,828-	745,828	
	ISSUE: G1151C101 - ACCENTURE PLC- CL A						
128036-000	04/24/24 S	393	312.864	3	122,952	127,242	-4,289
	ISSUE: G1151C101 - ACCENTURE PLC- CL A						
128036-000	04/25/24 S	389	307.015	3	119,426	125,947	-6,520
	ISSUE: G1151C101 - ACCENTURE PLC- CL A						
128036-000	04/26/24 S	259	308.541	2	79,910	83,856	-3,946
	ISSUE: G1151C101 - ACCENTURE PLC- CL A						
128036-000	04/29/24 S	314	304.183	2	95,511	101,664	-6,153
	ISSUE: G1151C101 - ACCENTURE PLC- CL A						
128036-000	04/30/24 S	121	301.187	1	36,443	39,176	-2,733
	ISSUE: G0403H108 - AON PLC						
128036-000	05/22/24 S	237	287.024	3	68,022	79,013	-10,992

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 13646K108 - CANADIAN PACIFIC KANSAS CITY						
128036-000	05/22/24 S	456	80.495	15	36,691	36,197	494
	ISSUE: G0403H108 - AON PLC						
128036-000	05/23/24 S	149	280.094	2	41,732	49,675	-7,943
	ISSUE: 13646K108 - CANADIAN PACIFIC KANSAS CITY						
128036-000	05/23/24 S	1,185	79.639	38	94,334	94,065	269
	ISSUE: G0403H108 - AON PLC						
128036-000	05/24/24 S	491	280.585	6	137,761	163,694	-25,934
	ISSUE: 13646K108 - CANADIAN PACIFIC KANSAS CITY						
128036-000	05/24/24 S	1,182	79.548	38	93,988	93,827	161
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/03/24 B	257	68.971	1	17,727-	17,727	
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/04/24 B	59	68.923	0	4,067-	4,067	
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/05/24 B	21	70.669	0	1,484-	1,484	
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/06/24 B	1	71.740	0	72-	72	
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/07/24 B	360	72.694	11	26,180-	26,180	
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/10/24 B	128	72.915	4	9,337-	9,337	
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/10/24 B	120	72.967	1	8,757-	8,757	
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/11/24 B	2	72.450	0	145-	145	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/13/24 B	251	74.670	8	18,750-	18,750	
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/14/24 B	671	73.999	20	49,674-	49,674	
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/17/24 B	670	74.625	20	50,019-	50,019	
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/20/24 B	1,023	75.857	31	77,632-	77,632	
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/21/24 B	1,068	75.960	32	81,157-	81,157	
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/24/24 B	586	75.619	18	44,330-	44,330	
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/25/24 B	1,715	73.404	51	125,940-	125,940	
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/26/24 B	543	74.884	16	40,678-	40,678	
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/27/24 B	879	74.316	26	65,350-	65,350	
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/28/24 B	1,002	71.805	30	71,978-	71,978	
	ISSUE: G0450A105 - ARCH CAPITAL GROUP LTD						
128036-000	07/08/24 S	360	98.589	12	35,480	27,670	7,811
	ISSUE: G4705A100 - ICON PLC						
128036-000	07/08/24 S	156	320.101	6	49,930	40,551	9,379
	ISSUE: G6683N103 - NU HLDGS LTD CL A						
128036-000	07/08/24 S	2,937	12.802	89	37,510	29,575	7,936

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: N07059210 - ASML HOLDING N.V. ADR						
128036-000	07/08/24 S	28	1,078.490	2	30,196	18,495	11,701
	ISSUE: 049468101 - ATLASSIAN CORPORATION CL A						
128036-000	07/08/24 S	208	182.508	7	37,954	42,140	-4,186
	ISSUE: 45104G104 - ICICI BANK LIMITED SPONSORED ADR						
128036-000	07/08/24 S	1,701	29.146	52	49,525	39,412	10,113
	ISSUE: 94106B101 - WASTE CONNECTIONS INC						
128036-000	07/08/24 S	183	178.088	6	32,584	25,069	7,515
	ISSUE: 874039100 - TAIWAN SEMICONDUCTOR SPON ADR						
128036-000	08/06/24 B	1,987	156.245	60	310,518-	310,518	
	ISSUE: 049468101 - ATLASSIAN CORPORATION CL A						
128036-000	08/07/24 S	336	138.476	3	46,525	68,072	-21,547
	ISSUE: 049468101 - ATLASSIAN CORPORATION CL A						
128036-000	08/08/24 S	123	139.035	1	17,100	24,919	-7,819
	ISSUE: 049468101 - ATLASSIAN CORPORATION CL A						
128036-000	08/09/24 S	64	141.430	0	9,051	12,966	-3,915
	ISSUE: 049468101 - ATLASSIAN CORPORATION CL A						
128036-000	08/12/24 S	1,101	141.132	37	155,349	223,059	-67,710
	ISSUE: 049468101 - ATLASSIAN CORPORATION CL A						
128036-000	08/13/24 S	1,232	143.028	42	176,169	249,599	-73,430
	SUB-TOTAL			**903**	**5,933,613**	**6,131,832**	**-198,218**
	BROKER: STATE STREET BANK						
	ISSUE: BD6G507 - FERRARI NV						
128036-000	09/01/23 S	36	305.965	0	11,015	11,448	-434

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: BD6G507 - FERRARI NV						
128036-000	09/01/23 S	163	307.800	0	50,171	51,835	-1,664
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	09/01/23 B	556	12.763	0	7,096-	7,096	
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	09/01/23 B	3,662	12.823	0	46,957-	46,957	
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	09/01/23 B	854	12.824	0	10,952-	10,952	
	ISSUE: BD6G507 - FERRARI NV						
128036-000	09/04/23 S	10	305.548	0	3,055	3,180	-125
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	09/04/23 B	422	12.894	0	5,441-	5,441	
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	09/04/23 B	396	12.824	0	5,078-	5,078	
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	09/04/23 B	73	12.794	0	934-	934	
	ISSUE: BD6G507 - FERRARI NV						
128036-000	09/05/23 S	21	305.740	0	6,421	6,678	-258
	ISSUE: BD6G507 - FERRARI NV						
128036-000	09/05/23 S	46	305.130	0	14,036	14,628	-592
	ISSUE: BD6G507 - FERRARI NV						
128036-000	09/05/23 S	73	305.390	0	22,293	23,215	-921
	ISSUE: BD6G507 - FERRARI NV						
128036-000	09/05/23 S	16	305.983	0	4,896	5,088	-192
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	09/05/23 B	362	12.791	0	4,630-	4,630	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	09/05/23 B	533	12.811	0	6,828-	6,828	
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	09/06/23 B	850	12.779	0	10,862-	10,862	
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	09/06/23 B	2,636	12.700	0	33,476-	33,476	
	ISSUE: 4682329 - PERNOD-RICARD SA						
128036-000	09/06/23 S	318	189.211	0	60,169	62,540	-2,371
	ISSUE: 4682329 - PERNOD-RICARD SA						
128036-000	09/06/23 S	93	189.084	0	17,585	18,290	-705
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	09/07/23 B	861	12.880	0	11,089-	11,089	
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	09/07/23 B	279	12.927	0	3,607-	3,607	
	ISSUE: 4682329 - PERNOD-RICARD SA						
128036-000	09/07/23 S	156	187.417	0	29,237	30,680	-1,443
	ISSUE: 4682329 - PERNOD-RICARD SA						
128036-000	09/07/23 S	586	188.013	0	110,175	115,246	-5,071
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	09/08/23 B	3,274	12.868	0	42,130-	42,130	
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	09/08/23 B	382	12.906	0	4,930-	4,930	
	ISSUE: 4682329 - PERNOD-RICARD SA						
128036-000	09/08/23 S	137	186.609	0	25,565	26,943	-1,378
	ISSUE: 4682329 - PERNOD-RICARD SA						
128036-000	09/08/23 S	44	187.178	0	8,236	8,653	-417

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 4682329 - PERNOD-RICARD SA						
128036-000	09/08/23 S	276	186.615	0	51,506	54,280	-2,774
	ISSUE: 4682329 - PERNOD-RICARD SA						
128036-000	09/08/23 S	242	186.069	0	45,029	47,593	-2,564
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	09/11/23 B	838	13.101	0	10,979-	10,979	
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	09/11/23 B	818	13.098	0	10,714-	10,714	
	ISSUE: 4682329 - PERNOD-RICARD SA						
128036-000	09/11/23 S	263	187.982	0	49,439	51,723	-2,284
	ISSUE: 4682329 - PERNOD-RICARD SA						
128036-000	09/11/23 S	331	186.566	0	61,753	65,096	-3,343
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	09/12/23 B	1,905	13.124	0	25,000-	25,000	
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	09/12/23 B	173	13.114	0	2,269-	2,269	
	ISSUE: 4682329 - PERNOD-RICARD SA						
128036-000	09/12/23 S	1,112	184.962	0	205,678	218,692	-13,014
	ISSUE: 4682329 - PERNOD-RICARD SA						
128036-000	09/12/23 S	707	184.324	0	130,317	139,043	-8,725
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	09/13/23 B	424	13.155	0	5,578-	5,578	
	ISSUE: 4682329 - PERNOD-RICARD SA						
128036-000	09/13/23 S	1,343	184.330	0	247,556	264,122	-16,566
	ISSUE: 4682329 - PERNOD-RICARD SA						
128036-000	09/13/23 S	633	184.426	0	116,742	124,489	-7,747

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 4682329 - PERNOD-RICARD SA						
128036-000	09/14/23 S	935	180.028	0	168,326	183,882	-15,556
	ISSUE: 4682329 - PERNOD-RICARD SA						
128036-000	09/14/23 S	614	179.885	0	110,449	120,753	-10,303
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	09/25/23 B	24	684.184	0	16,420-	16,420	
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	09/25/23 B	71	681.438	0	48,382-	48,382	
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	09/26/23 B	11	675.434	0	7,430-	7,430	
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	09/26/23 B	51	683.628	0	34,865-	34,865	
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	09/27/23 B	8	718.252	0	5,746-	5,746	
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	09/27/23 B	57	713.149	0	40,649-	40,649	
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	09/27/23 B	41	707.188	0	28,995-	28,995	
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	09/28/23 B	25	708.204	0	17,705-	17,705	
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	09/29/23 B	33	743.506	0	24,536-	24,536	
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	09/29/23 B	47	736.617	0	34,621-	34,621	
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	10/02/23 B	29	755.528	0	21,910-	21,910	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	10/02/23 B	5	740.200	0	3,701-	3,701	
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	10/02/23 B	36	743.384	0	26,762-	26,762	
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	10/03/23 B	49	730.293	0	35,784-	35,784	
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	10/03/23 B	9	735.666	0	6,621-	6,621	
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	10/03/23 B	10	729.605	0	7,296-	7,296	
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	10/04/23 B	4	736.282	0	2,945-	2,945	
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	10/04/23 B	26	734.760	0	19,104-	19,104	
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	10/05/23 B	34	750.200	0	25,507-	25,507	
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	10/24/23 S	443	240.041	0	106,338	125,590	-19,252
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	10/24/23 S	57	242.765	0	13,838	16,159	-2,322
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	10/24/23 S	18	242.144	0	4,359	5,103	-744
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	10/24/23 B	667	13.189	0	8,797-	8,797	
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	10/24/23 B	911	13.192	0	12,018-	12,018	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 4057808 - L'OREAL						
128036-000	10/24/23 B	251	418.871	0	105,137-	105,137	
	ISSUE: 4834108 - SCHNEIDER ELECTRIC SA						
128036-000	10/24/23 S	1,282	147.151	0	188,648	220,651	-32,003
	ISSUE: 7333378 - LONZA GROUP AG CHF1 (REGD)						
128036-000	10/24/23 S	83	369.550	0	30,673	45,942	-15,270
	ISSUE: 7333378 - LONZA GROUP AG CHF1 (REGD)						
128036-000	10/24/23 S	204	369.961	0	75,472	112,919	-37,447
	ISSUE: 7333378 - LONZA GROUP AG CHF1 (REGD)						
128036-000	10/24/23 S	1	372.096	0	372	554	-181
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	10/25/23 S	45	236.535	0	10,644	12,757	-2,113
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	10/25/23 S	351	235.959	0	82,822	99,508	-16,686
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	10/25/23 B	4,487	13.335	0	59,832-	59,832	
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	10/25/23 B	637	13.337	0	8,496-	8,496	
	ISSUE: 4057808 - L'OREAL						
128036-000	10/25/23 B	410	419.776	0	172,108-	172,108	
	ISSUE: 4057808 - L'OREAL						
128036-000	10/25/23 B	189	421.216	0	79,610-	79,610	
	ISSUE: 4834108 - SCHNEIDER ELECTRIC SA						
128036-000	10/25/23 S	231	147.109	0	33,982	39,759	-5,776
	ISSUE: 4834108 - SCHNEIDER ELECTRIC SA						
128036-000	10/25/23 S	34	147.657	0	5,020	5,852	-832

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 4834108 - SCHNEIDER ELECTRIC SA						
128036-000	10/25/23 S	1,888	146.831	0	277,217	324,953	-47,736
	ISSUE: 7333378 - LONZA GROUP AG CHF1 (REGD)						
128036-000	10/25/23 S	250	354.263	0	88,566	138,381	-49,815
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	10/26/23 S	53	234.302	0	12,418	15,025	-2,607
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	10/26/23 S	219	231.121	0	50,616	62,086	-11,471
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	10/26/23 S	87	234.429	0	20,395	24,664	-4,269
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	10/26/23 B	2,933	13.384	0	39,256-	39,256	
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	10/26/23 B	2,933	13.375	0	39,229-	39,229	
	ISSUE: 4057808 - L'OREAL						
128036-000	10/26/23 B	124	416.411	0	51,635-	51,635	
	ISSUE: 4057808 - L'OREAL						
128036-000	10/26/23 B	129	416.792	0	53,766-	53,766	
	ISSUE: 4057808 - L'OREAL						
128036-000	10/26/23 B	14	414.943	0	5,809-	5,809	
	ISSUE: 4834108 - SCHNEIDER ELECTRIC SA						
128036-000	10/26/23 S	398	146.421	0	58,276	68,502	-10,226
	ISSUE: 4834108 - SCHNEIDER ELECTRIC SA						
128036-000	10/26/23 S	1,349	144.520	0	194,958	232,183	-37,225
	ISSUE: 4834108 - SCHNEIDER ELECTRIC SA						
128036-000	10/26/23 S	191	147.151	0	28,106	32,874	-4,768

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 7333378 - LONZA GROUP AG CHF1 (REGD)						
128036-000	10/26/23 S	146	350.962	0	51,240	80,814	-29,574
	ISSUE: 7333378 - LONZA GROUP AG CHF1 (REGD)						
128036-000	10/26/23 S	347	349.277	0	121,199	192,073	-70,873
	ISSUE: 7333378 - LONZA GROUP AG CHF1 (REGD)						
128036-000	10/26/23 S	80	350.559	0	28,045	44,282	-16,237
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	10/27/23 S	414	236.703	0	97,995	117,368	-19,373
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	10/27/23 S	13	238.138	0	3,096	3,685	-590
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	10/27/23 S	38	236.756	0	8,997	10,773	-1,776
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	10/27/23 B	1,531	13.304	0	20,368-	20,368	
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	10/27/23 B	1,609	13.295	0	21,391-	21,391	
	ISSUE: 4057808 - L'OREAL						
128036-000	10/27/23 B	430	416.419	0	179,060-	179,060	
	ISSUE: 4057808 - L'OREAL						
128036-000	10/27/23 B	30	414.801	0	12,444-	12,444	
	ISSUE: 4057808 - L'OREAL						
128036-000	10/27/23 B	289	416.323	0	120,317-	120,317	
	ISSUE: 4834108 - SCHNEIDER ELECTRIC SA						
128036-000	10/27/23 S	393	149.644	0	58,810	67,641	-8,831
	ISSUE: 4834108 - SCHNEIDER ELECTRIC SA						
128036-000	10/27/23 S	1,064	149.442	0	159,006	183,130	-24,124

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 7333378 - LONZA GROUP AG CHF1 (REGD)						
128036-000	10/27/23 S	156	348.088	0	54,302	86,350	-32,048
	ISSUE: 7333378 - LONZA GROUP AG CHF1 (REGD)						
128036-000	10/27/23 S	54	347.891	0	18,786	29,890	-11,104
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	10/30/23 S	145	236.579	0	34,304	41,107	-6,803
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	10/30/23 S	210	236.966	0	49,763	59,535	-9,772
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	10/30/23 B	847	13.496	0	11,431-	11,431	
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	10/30/23 B	2,238	13.527	0	30,274-	30,274	
	ISSUE: 4057808 - L'OREAL						
128036-000	10/30/23 B	135	416.539	0	56,233-	56,233	
	ISSUE: 4057808 - L'OREAL						
128036-000	10/30/23 B	101	417.419	0	42,159-	42,159	
	ISSUE: 4057808 - L'OREAL						
128036-000	10/30/23 B	18	416.384	0	7,495-	7,495	
	ISSUE: 7333378 - LONZA GROUP AG CHF1 (REGD)						
128036-000	10/30/23 S	71	344.605	0	24,467	39,300	-14,833
	ISSUE: 7333378 - LONZA GROUP AG CHF1 (REGD)						
128036-000	10/30/23 S	27	344.692	0	9,307	14,945	-5,638
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	10/31/23 S	276	237.889	0	65,657	78,246	-12,588
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	10/31/23 S	641	237.314	0	152,118	181,723	-29,604

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	10/31/23 B	2,516	13.463	0	33,874-	33,874	
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	10/31/23 B	2,539	13.405	0	34,034-	34,034	
	ISSUE: 4057808 - L'OREAL						
128036-000	10/31/23 B	42	420.774	0	17,673-	17,673	
	ISSUE: 4057808 - L'OREAL						
128036-000	10/31/23 B	52	421.466	0	21,916-	21,916	
	ISSUE: 7333378 - LONZA GROUP AG CHF1 (REGD)						
128036-000	10/31/23 S	95	347.629	0	33,025	52,585	-19,560
	ISSUE: 7333378 - LONZA GROUP AG CHF1 (REGD)						
128036-000	10/31/23 S	157	347.403	0	54,542	86,903	-32,361
	ISSUE: 7333378 - LONZA GROUP AG CHF1 (REGD)						
128036-000	10/31/23 S	199	341.586	0	67,976	110,151	-42,176
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	11/01/23 B	1,062	13.521	0	14,360-	14,360	
	ISSUE: 4057808 - L'OREAL						
128036-000	11/01/23 B	459	416.339	0	191,099-	191,099	
	ISSUE: 4057808 - L'OREAL						
128036-000	11/01/23 B	305	417.039	0	127,197-	127,197	
	ISSUE: 7333378 - LONZA GROUP AG CHF1 (REGD)						
128036-000	11/01/23 S	110	348.779	0	38,366	60,888	-22,522
	ISSUE: 4057808 - L'OREAL						
128036-000	11/02/23 B	71	430.437	0	30,561-	30,561	
	ISSUE: 4057808 - L'OREAL						
128036-000	11/02/23 B	85	431.145	0	36,647-	36,647	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 4057808 - L'OREAL						
128036-000	11/02/23 B	8	430.205	0	3,442-	3,442	
	ISSUE: 4057808 - L'OREAL						
128036-000	11/03/23 B	223	437.259	0	97,509-	97,509	
	ISSUE: 4057808 - L'OREAL						
128036-000	11/03/23 B	34	435.302	0	14,800-	14,800	
	ISSUE: 4057808 - L'OREAL						
128036-000	11/06/23 B	25	434.325	0	10,858-	10,858	
	ISSUE: 4057808 - L'OREAL						
128036-000	11/06/23 B	98	433.956	0	42,528-	42,528	
	ISSUE: 4057808 - L'OREAL						
128036-000	11/06/23 B	87	434.835	0	37,831-	37,831	
	ISSUE: 4057808 - L'OREAL						
128036-000	11/06/23 B	3	433.754	0	1,301-	1,301	
	ISSUE: 4057808 - L'OREAL						
128036-000	11/07/23 B	164	433.497	0	71,094-	71,094	
	ISSUE: 4057808 - L'OREAL						
128036-000	11/07/23 B	28	432.746	0	12,117-	12,117	
	ISSUE: 4057808 - L'OREAL						
128036-000	11/07/23 B	88	433.186	0	38,120-	38,120	
	ISSUE: 4057808 - L'OREAL						
128036-000	11/07/23 B	68	434.270	0	29,530-	29,530	
	ISSUE: 4057808 - L'OREAL						
128036-000	11/08/23 B	66	444.189	0	29,316-	29,316	
	ISSUE: 4057808 - L'OREAL						
128036-000	11/08/23 B	74	441.651	0	32,682-	32,682	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/14/23 S	211	261.881	0	55,257	59,818	-4,561
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/14/23 S	547	258.444	0	141,369	155,074	-13,705
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/14/23 S	86	261.631	0	22,500	24,381	-1,881
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/14/23 S	82	262.200	0	21,500	23,247	-1,747
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	11/14/23 B	1,166	170.686	0	199,020-	199,020	
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	11/14/23 B	246	171.065	0	42,082-	42,082	
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/14/23 S	217	155.513	0	33,746	41,318	-7,572
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/14/23 S	1	156.568	0	157	190	-34
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/14/23 S	289	155.252	0	44,868	55,027	-10,159
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/15/23 S	166	267.875	0	44,467	47,061	-2,593
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/15/23 S	128	267.018	0	34,178	36,288	-2,110
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	11/15/23 B	432	171.814	0	74,223-	74,223	
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	11/15/23 B	2,715	171.923	0	466,771-	466,771	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/15/23 S	132	157.524	0	20,793	25,133	-4,340
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/15/23 S	291	156.605	0	45,572	55,408	-9,836
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/16/23 S	110	265.971	0	29,257	31,185	-1,928
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/16/23 S	46	263.710	0	12,131	13,041	-910
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	11/16/23 B	352	173.440	0	61,051-	61,051	
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	11/16/23 B	423	173.311	0	73,310-	73,310	
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/16/23 S	20	157.343	0	3,147	3,808	-661
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/16/23 S	12	157.313	0	1,888	2,285	-397
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/16/23 S	383	156.673	0	60,006	72,925	-12,919
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/16/23 S	67	156.865	0	10,510	12,757	-2,247
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/17/23 S	220	266.816	0	58,700	62,370	-3,670
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/17/23 S	24	267.896	0	6,430	6,804	-374
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/17/23 S	89	265.460	0	23,626	25,231	-1,605

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	11/17/23 B	964	175.504	0	169,186-	169,186	
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	11/17/23 B	598	175.442	0	104,914-	104,914	
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/17/23 S	102	158.245	0	16,141	19,421	-3,280
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/17/23 S	323	158.119	0	51,073	61,501	-10,428
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/17/23 S	56	158.004	0	8,848	10,663	-1,814
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/17/23 S	11	159.226	0	1,751	2,094	-343
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/17/23 S	15	159.212	0	2,388	2,856	-468
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/20/23 S	221	265.801	0	58,742	62,653	-3,911
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/20/23 S	9	266.495	0	2,398	2,551	-153
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/20/23 S	28	265.406	0	7,431	7,938	-507
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/20/23 S	13	266.375	0	3,463	3,685	-223
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	11/20/23 B	250	176.930	0	44,232-	44,232	
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	11/20/23 B	648	177.006	0	114,700-	114,700	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/20/23 S	158	159.682	0	25,230	30,084	-4,854
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/20/23 S	308	159.419	0	49,101	58,645	-9,544
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/20/23 S	51	160.004	0	8,160	9,711	-1,550
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/21/23 S	37	267.399	0	9,894	10,489	-596
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/21/23 S	110	266.649	0	29,331	31,185	-1,853
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/21/23 S	35	265.519	0	9,293	9,922	-629
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/21/23 S	14	267.378	0	3,743	3,969	-226
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	11/21/23 B	660	175.892	0	116,089-	116,089	
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/21/23 S	85	157.892	0	13,421	16,184	-2,764
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/21/23 S	122	157.604	0	19,228	23,229	-4,002
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/22/23 S	110	267.778	0	29,456	31,185	-1,729
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/22/23 S	61	267.415	0	16,312	17,293	-981
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/22/23 S	69	267.169	0	18,435	19,561	-1,127

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/22/23 S	14	268.264	0	3,756	3,969	-213
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/22/23 S	39	268.051	0	10,454	11,056	-602
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	11/22/23 B	1,838	175.844	0	323,201-	323,201	
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/22/23 S	131	155.289	0	20,343	24,943	-4,600
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/22/23 S	152	155.171	0	23,586	28,942	-5,356
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/23/23 S	55	267.214	0	14,697	15,592	-896
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/23/23 S	15	267.639	0	4,015	4,252	-238
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	11/23/23 B	880	176.118	0	154,983-	154,983	
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	11/23/23 B	111	176.032	0	19,540-	19,540	
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/23/23 S	25	157.201	0	3,930	4,760	-830
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/23/23 S	102	156.550	0	15,968	19,421	-3,453
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/23/23 S	35	156.122	0	5,464	6,664	-1,200
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/23/23 S	13	157.167	0	2,043	2,475	-432

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/24/23 S	22	268.624	0	5,910	6,237	-327
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/24/23 S	30	268.606	0	8,058	8,505	-447
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/24/23 S	9	268.326	0	2,415	2,551	-137
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/24/23 S	20	268.361	0	5,367	5,670	-303
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	11/24/23 B	952	177.510	0	168,989-	168,989	
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	11/24/23 B	575	177.359	0	101,981-	101,981	
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/24/23 S	68	156.883	0	10,668	12,948	-2,279
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/24/23 S	95	157.207	0	14,935	18,088	-3,154
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/27/23 S	44	268.558	0	11,817	12,474	-657
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/27/23 S	55	267.537	0	14,715	15,592	-878
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/27/23 S	111	266.599	0	29,592	31,468	-1,876
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/27/23 S	60	155.523	0	9,331	11,424	-2,093
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/27/23 S	144	155.829	0	22,439	27,418	-4,979

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/27/23 S	225	155.522	0	34,992	42,841	-7,849
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/28/23 S	110	266.750	0	29,342	31,185	-1,842
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/28/23 S	18	267.546	0	4,816	5,103	-287
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/28/23 S	300	266.540	0	79,962	85,050	-5,088
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	11/28/23 S	410	104.697	0	42,926	44,415	-1,489
	ISSUE: BP6KMJ1 - NOVO NORDISK A/S SER B						
128036-000	11/28/23 S	960	101.981	0	97,902	0	97,902
	ISSUE: BRJL176 - UBS GROUP AG						
128036-000	11/28/23 B	2,776	26.385	0	73,244-	73,244	
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/28/23 S	482	152.181	0	73,351	91,775	-18,424
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/28/23 S	248	151.970	0	37,689	47,220	-9,532
	ISSUE: B19NLV4 - EXPERIAN PLC						
128036-000	11/28/23 S	1,370	36.736	0	50,328	47,948	2,380
	ISSUE: 0989529 - ASTRAZENECA PLC						
128036-000	11/28/23 S	420	125.619	0	52,760	56,743	-3,984
	ISSUE: 2171573 - CANADIAN NATURAL RESOURCES						
128036-000	11/28/23 B	2,301	65.354	0	150,378-	150,378	
	ISSUE: 2171573 - CANADIAN NATURAL RESOURCES						
128036-000	11/28/23 B	185	65.448	0	12,108-	12,108	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 2171573 - CANADIAN NATURAL RESOURCES						
128036-000	11/28/23 B	657	65.358	0	42,940-	42,940	
	ISSUE: 2171573 - CANADIAN NATURAL RESOURCES						
128036-000	11/28/23 B	97	64.716	0	6,277-	6,277	
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	11/28/23 S	60	748.374	0	44,902	50,938	-6,035
	ISSUE: 5165294 - ASM INTERNATIONAL NV						
128036-000	11/28/23 S	110	503.442	0	55,379	53,152	2,227
	ISSUE: 6490995 - KEYENCE CORP						
128036-000	11/28/23 S	100	414.676	0	41,468	41,570	-103
	ISSUE: 7123870 - NESTLE SA CHF 0.1						
128036-000	11/28/23 S	500	113.122	0	56,561	60,232	-3,671
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/29/23 S	188	270.320	0	50,820	53,298	-2,478
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/29/23 S	591	269.926	0	159,526	167,548	-8,021
	ISSUE: BRJL176 - UBS GROUP AG						
128036-000	11/29/23 B	4,510	27.084	0	122,150-	122,150	
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/29/23 S	103	153.017	0	15,761	19,612	-3,851
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/29/23 S	1,239	153.336	0	189,983	235,912	-45,929
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/29/23 S	138	155.045	0	21,396	26,276	-4,880
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/29/23 S	39	155.054	0	6,047	7,426	-1,379

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 2171573 - CANADIAN NATURAL RESOURCES						
128036-000	11/29/23 B	306	65.960	0	20,184-	20,184	
	ISSUE: 2171573 - CANADIAN NATURAL RESOURCES						
128036-000	11/29/23 B	3,866	65.887	0	254,720-	254,720	
	ISSUE: 2171573 - CANADIAN NATURAL RESOURCES						
128036-000	11/29/23 B	414	65.798	0	27,240-	27,240	
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/30/23 S	20	269.778	0	5,396	5,670	-274
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	11/30/23 S	299	271.094	0	81,057	84,766	-3,709
	ISSUE: BRJL176 - UBS GROUP AG						
128036-000	11/30/23 B	15,814	28.068	0	443,864-	443,864	
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/30/23 S	1,630	151.061	0	246,230	310,360	-64,130
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	11/30/23 S	154	151.986	0	23,406	29,322	-5,917
	ISSUE: 2171573 - CANADIAN NATURAL RESOURCES						
128036-000	11/30/23 B	575	67.358	0	38,731-	38,731	
	ISSUE: 2171573 - CANADIAN NATURAL RESOURCES						
128036-000	11/30/23 B	2,147	67.261	0	144,409-	144,409	
	ISSUE: 2171573 - CANADIAN NATURAL RESOURCES						
128036-000	11/30/23 B	3,164	66.863	0	211,554-	211,554	
	ISSUE: 2171573 - CANADIAN NATURAL RESOURCES						
128036-000	11/30/23 B	1,079	67.077	0	72,376-	72,376	
	ISSUE: 2171573 - CANADIAN NATURAL RESOURCES						
128036-000	11/30/23 B	477	67.080	0	31,997-	31,997	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	12/01/23 S	143	270.546	0	38,688	40,540	-1,852
	ISSUE: BRJL176 - UBS GROUP AG						
128036-000	12/01/23 B	25,389	28.801	0	731,218-	731,218	
	ISSUE: BRJL176 - UBS GROUP AG						
128036-000	12/01/23 B	330	28.561	0	9,425-	9,425	
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	12/01/23 S	374	153.482	0	57,402	71,211	-13,809
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	12/01/23 S	178	153.312	0	27,290	33,892	-6,603
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	12/01/23 S	21	154.434	0	3,243	3,999	-755
	ISSUE: 2171573 - CANADIAN NATURAL RESOURCES						
128036-000	12/01/23 B	302	68.063	0	20,555-	20,555	
	ISSUE: 2171573 - CANADIAN NATURAL RESOURCES						
128036-000	12/01/23 B	159	67.905	0	10,797-	10,797	
	ISSUE: 2171573 - CANADIAN NATURAL RESOURCES						
128036-000	12/01/23 B	519	68.203	0	35,397-	35,397	
	ISSUE: 2171573 - CANADIAN NATURAL RESOURCES						
128036-000	12/01/23 B	404	68.205	0	27,555-	27,555	
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	12/04/23 S	93	271.085	0	25,211	26,365	-1,154
	ISSUE: BRJL176 - UBS GROUP AG						
128036-000	12/04/23 B	1,582	28.386	0	44,906-	44,906	
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	12/04/23 S	160	154.897	0	24,783	30,465	-5,681

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	12/04/23 S	1,297	155.087	0	201,147	246,955	-45,808
	ISSUE: 2171573 - CANADIAN NATURAL RESOURCES						
128036-000	12/04/23 B	114	66.409	0	7,571-	7,571	
	ISSUE: 2171573 - CANADIAN NATURAL RESOURCES						
128036-000	12/04/23 B	234	66.932	0	15,662-	15,662	
	ISSUE: 2171573 - CANADIAN NATURAL RESOURCES						
128036-000	12/04/23 B	2,083	66.739	0	139,017-	139,017	
	ISSUE: 2171573 - CANADIAN NATURAL RESOURCES						
128036-000	12/04/23 B	1,417	66.967	0	94,892-	94,892	
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	12/05/23 S	212	270.564	0	57,360	60,102	-2,742
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	12/05/23 S	91	272.639	0	24,810	25,798	-988
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	12/05/23 S	280	142.468	0	39,891	36,008	3,883
	ISSUE: BRJL176 - UBS GROUP AG						
128036-000	12/05/23 B	1,331	27.636	0	36,784-	36,784	
	ISSUE: BRJL176 - UBS GROUP AG						
128036-000	12/05/23 B	737	27.839	0	20,517-	20,517	
	ISSUE: B1WT5G2 - DSV A/S						
128036-000	12/05/23 S	184	156.044	0	28,712	35,034	-6,322
	ISSUE: 2171573 - CANADIAN NATURAL RESOURCES						
128036-000	12/05/23 B	1,789	66.589	0	119,128-	119,128	
	ISSUE: 2171573 - CANADIAN NATURAL RESOURCES						
128036-000	12/05/23 B	941	66.668	0	62,735-	62,735	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: BD6G507 - FERRARI NV						
128036-000	12/06/23 S	100	361.822	0	36,182	31,801	4,381
	ISSUE: BD6K457 - COMPASS GROUP PLC						
128036-000	12/06/23 S	790	25.779	0	20,366	19,951	415
	ISSUE: BF2DSG3 - SIKA AG-REG						
128036-000	12/06/23 S	105	275.356	0	28,912	29,767	-855
	ISSUE: BJVNSS4 - FERGUSON PLC						
128036-000	12/06/23 S	180	171.402	0	30,852	29,298	1,555
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	12/06/23 S	50	106.902	0	5,345	5,416	-71
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	12/06/23 S	2,760	15.510	0	42,809	36,536	6,273
	ISSUE: BP6KMJ1 - NOVO NORDISK A/S SER B						
128036-000	12/06/23 S	100	99.417	0	9,942	0	9,942
	ISSUE: BRJL176 - UBS GROUP AG						
128036-000	12/06/23 B	3,079	28.349	0	87,285-	87,285	
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	12/06/23 S	10	1,226.749	0	12,267	8,091	4,176
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	12/06/23 S	20	173.373	0	3,467	3,488	-21
	ISSUE: B19NLV4 - EXPERIAN PLC						
128036-000	12/06/23 S	100	37.453	0	3,745	3,500	245
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	12/06/23 S	510	13.161	0	6,712	6,560	152
	ISSUE: 0989529 - ASTRAZENECA PLC						
128036-000	12/06/23 S	40	128.076	0	5,123	5,404	-281

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 4057808 - L'OREAL						
128036-000	12/06/23 S	10	473.276	0	4,733	4,224	508
	ISSUE: 4834108 - SCHNEIDER ELECTRIC SA						
128036-000	12/06/23 S	20	183.732	0	3,675	3,442	232
	ISSUE: 5165294 - ASM INTERNATIONAL NV						
128036-000	12/06/23 S	10	488.352	0	4,884	4,832	52
	ISSUE: 6490995 - KEYENCE CORP						
128036-000	12/06/23 S	100	419.101	0	41,910	41,570	340
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	12/06/23 S	700	29.662	0	20,763	22,009	-1,246
	ISSUE: 7123870 - NESTLE SA CHF 0.1						
128036-000	12/06/23 S	40	113.652	0	4,546	4,819	-273
	ISSUE: BRJL176 - UBS GROUP AG						
128036-000	12/07/23 B	1,532	27.910	0	42,759-	42,759	
	ISSUE: 7123870 - NESTLE SA CHF 0.1						
128036-000	02/06/24 S	942	113.904	0	107,297	113,477	-6,180
	ISSUE: 7123870 - NESTLE SA CHF 0.1						
128036-000	02/06/24 S	1,750	113.959	0	199,429	210,812	-11,383
	ISSUE: 7123870 - NESTLE SA CHF 0.1						
128036-000	02/07/24 S	1,749	113.389	0	198,317	210,692	-12,375
	ISSUE: 7123870 - NESTLE SA CHF 0.1						
128036-000	02/07/24 S	3,937	113.626	0	447,346	474,268	-26,921
	ISSUE: 7123870 - NESTLE SA CHF 0.1						
128036-000	02/08/24 S	2,428	112.728	0	273,702	292,487	-18,785
	ISSUE: 7123870 - NESTLE SA CHF 0.1						
128036-000	02/08/24 S	605	113.270	0	68,529	72,881	-4,352

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 7123870 - NESTLE SA CHF 0.1						
128036-000	02/09/24 S	2,216	110.628	0	245,152	266,949	-21,797
	ISSUE: 7123870 - NESTLE SA CHF 0.1						
128036-000	02/09/24 S	2,909	109.216	0	317,709	350,430	-32,721
	ISSUE: 7123870 - NESTLE SA CHF 0.1						
128036-000	02/09/24 S	234	110.597	0	25,880	28,189	-2,309
	ISSUE: BD6G507 - FERRARI NV						
128036-000	02/21/24 S	2,050	392.564	0	804,756	651,916	152,840
	ISSUE: BD6K457 - COMPASS GROUP PLC						
128036-000	02/21/24 S	11,270	27.672	0	311,865	284,616	27,249
	ISSUE: BJVNSS4 - FERGUSON PLC						
128036-000	02/21/24 S	2,570	200.596	0	515,533	418,307	97,226
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	02/21/24 S	3,730	128.067	0	477,690	404,070	73,620
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	02/21/24 S	17,540	16.788	0	294,463	232,187	62,276
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	02/21/24 S	2,400	156.174	0	374,817	308,641	66,176
	ISSUE: BP6KMJ1 - NOVO NORDISK A/S SER B						
128036-000	02/21/24 S	8,810	120.773	0	1,064,008	0	1,064,008
	ISSUE: BRJL176 - UBS GROUP AG						
128036-000	02/21/24 S	11,790	27.773	0	327,438	332,994	-5,556
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	02/21/24 S	480	1,580.605	0	758,690	388,369	370,321
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	02/21/24 S	2,620	204.281	0	535,217	456,971	78,246

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: B19NLV4 - EXPERIAN PLC						
128036-000	02/21/24 S	9,020	42.744	0	385,555	315,688	69,867
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	02/21/24 S	36,980	15.593	0	576,615	475,682	100,932
	ISSUE: 0989529 - ASTRAZENECA PLC						
128036-000	02/21/24 S	3,170	127.596	0	404,479	428,278	-23,799
	ISSUE: 2171573 - CANADIAN NATURAL RESOURCES						
128036-000	02/21/24 S	4,800	64.726	0	310,685	319,495	-8,810
	ISSUE: 4057808 - L'OREAL						
128036-000	02/21/24 S	840	478.975	0	402,339	354,848	47,491
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	02/21/24 S	530	890.735	0	472,090	449,949	22,140
	ISSUE: 4834108 - SCHNEIDER ELECTRIC SA						
128036-000	02/21/24 S	1,610	218.023	0	351,017	277,105	73,912
	ISSUE: 5165294 - ASM INTERNATIONAL NV						
128036-000	02/21/24 S	960	579.847	0	556,653	463,870	92,783
	ISSUE: 6490995 - KEYENCE CORP						
128036-000	02/21/24 S	900	456.755	0	411,080	374,132	36,948
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	02/21/24 S	9,700	43.414	0	421,116	304,989	116,128
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	02/23/24 S	2	1,598.220	0	3,196	1,618	1,578
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	02/26/24 S	2	1,583.781	0	3,168	1,618	1,549
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	02/26/24 S	5	1,583.310	0	7,917	4,046	3,871

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	02/27/24 S	9	1,583.594	0	14,252	7,282	6,970
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	02/27/24 S	9	1,584.511	0	14,261	7,282	6,979
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	02/27/24 S	15	1,581.609	0	23,724	12,137	11,588
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	02/28/24 S	10	1,579.792	0	15,798	8,091	7,707
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	02/28/24 S	6	1,568.936	0	9,414	4,855	4,559
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	02/28/24 S	12	1,570.507	0	18,846	9,709	9,137
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	02/28/24 S	16	1,577.364	0	25,238	12,946	12,292
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	02/29/24 S	1,046	17.298	0	18,093	13,846	4,247
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	02/29/24 S	224	17.311	0	3,878	2,965	912
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	02/29/24 S	14	1,575.250	0	22,054	11,327	10,726
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	02/29/24 S	2	1,577.588	0	3,155	1,618	1,537
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/01/24 S	123	17.372	0	2,137	1,628	509
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/01/24 S	527	17.404	0	9,172	6,976	2,196

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	03/01/24 S	15	1,588.098	0	23,821	12,137	11,685
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	03/01/24 S	12	1,586.777	0	19,041	9,709	9,332
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/04/24 S	815	17.330	0	14,124	10,789	3,335
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/04/24 S	2,910	17.325	0	50,415	38,521	11,894
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	03/04/24 S	21	1,585.172	0	33,289	16,991	16,297
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	03/04/24 S	2	1,594.157	0	3,188	1,618	1,570
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/05/24 S	2,447	17.234	0	42,171	32,392	9,778
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/05/24 S	1,109	17.234	0	19,112	14,680	4,432
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	03/05/24 S	12	1,564.662	0	18,776	9,709	9,067
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/06/24 S	348	17.241	0	6,000	4,607	1,393
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/06/24 S	5,574	17.362	0	96,777	73,786	22,991
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	03/06/24 S	12	1,594.609	0	19,135	9,709	9,426
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	03/06/24 S	3	1,589.276	0	4,768	2,427	2,341

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	03/06/24 S	3	1,593.251	0	4,780	2,427	2,352
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/07/24 S	3,935	17.607	0	69,285	52,090	17,195
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/07/24 S	472	17.562	0	8,289	6,248	2,041
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	03/07/24 S	75	1,629.780	0	122,233	60,683	61,551
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	03/07/24 S	94	1,627.815	0	153,015	76,056	76,959
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/08/24 S	16	17.944	0	287	212	75
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/08/24 S	2,552	17.887	0	45,648	33,782	11,866
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/08/24 S	1,550	17.811	0	27,606	20,518	7,088
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	03/08/24 S	22	1,631.894	0	35,902	17,800	18,101
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	03/08/24 S	28	1,629.543	0	45,627	22,655	22,972
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/11/24 S	109	17.422	0	1,899	1,443	456
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/11/24 S	2,313	17.436	0	40,330	30,618	9,712
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	03/11/24 S	16	1,609.076	0	25,745	12,946	12,800

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	03/11/24 S	5	1,616.817	0	8,084	4,046	4,039
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/12/24 S	543	17.802	0	9,666	7,188	2,478
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/12/24 S	2,389	17.712	0	42,314	31,625	10,689
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/12/24 S	387	17.601	0	6,812	5,123	1,689
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	03/12/24 S	8	1,613.803	0	12,910	6,473	6,438
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/13/24 S	3,358	17.846	0	59,926	44,452	15,474
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/13/24 S	543	17.850	0	9,692	7,188	2,504
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/13/24 S	57	17.849	0	1,017	755	263
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/14/24 S	1,606	17.661	0	28,364	21,260	7,105
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/14/24 S	544	17.652	0	9,603	7,201	2,402
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/14/24 S	650	17.668	0	11,484	8,604	2,880
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/15/24 S	1,163	17.691	0	20,575	15,395	5,179
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/15/24 S	652	17.728	0	11,559	8,631	2,928

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/15/24 S	3,034	17.718	0	53,755	40,163	13,592
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/15/24 S	381	17.775	0	6,772	5,044	1,729
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/18/24 S	296	17.425	0	5,158	3,918	1,239
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/18/24 S	1,585	17.435	0	27,635	20,982	6,653
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/19/24 S	1,599	17.404	0	27,830	21,167	6,663
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/19/24 S	3,644	17.388	0	63,363	48,238	15,125
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/20/24 S	2,676	17.375	0	46,495	35,424	11,072
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/20/24 S	87	17.400	0	1,514	1,152	362
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/20/24 S	331	17.469	0	5,782	4,382	1,401
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/20/24 S	680	17.340	0	11,791	9,002	2,790
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/21/24 S	2,701	17.731	0	47,890	35,755	12,136
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/21/24 S	680	17.757	0	12,075	9,002	3,073
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/21/24 S	2,512	17.612	0	44,241	33,253	10,989

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/22/24 S	352	17.669	0	6,219	4,660	1,560
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/22/24 S	898	17.666	0	15,864	11,887	3,977
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/22/24 S	2,788	17.647	0	49,199	36,906	12,293
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/25/24 S	1,182	17.590	0	20,791	15,647	5,144
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/25/24 S	218	17.567	0	3,830	2,886	944
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/25/24 S	776	17.583	0	13,644	10,272	3,372
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/26/24 S	487	17.396	0	8,472	6,447	2,025
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/26/24 S	570	17.490	0	9,969	7,545	2,424
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/26/24 S	1,147	17.535	0	20,112	15,183	4,929
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/27/24 S	562	17.156	0	9,642	7,440	2,202
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/27/24 S	979	17.128	0	16,769	12,960	3,809
	ISSUE: BLDBN41 - ATLAS COPCO AB						
128036-000	03/27/24 S	53	17.114	0	907	702	205
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	04/02/24 S	100	42.380	0	4,238	3,144	1,094

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	04/02/24 S	3,900	42.431	0	165,481	122,624	42,857
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	04/03/24 S	3,900	41.724	0	162,722	122,624	40,098
	ISSUE: 6490995 - KEYENCE CORP						
128036-000	04/04/24 S	52	454.053	0	23,611	21,617	1,994
	ISSUE: 6490995 - KEYENCE CORP						
128036-000	04/04/24 S	266	451.081	0	119,988	110,577	9,411
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	04/04/24 S	700	42.127	0	29,489	22,009	7,479
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	04/04/24 S	100	41.832	0	4,183	3,144	1,039
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	04/04/24 S	8,200	41.836	0	343,051	257,825	85,226
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	04/04/24 S	100	41.977	0	4,198	3,144	1,053
	ISSUE: 6490995 - KEYENCE CORP						
128036-000	04/05/24 S	56	431.630	0	24,171	23,279	892
	ISSUE: 6490995 - KEYENCE CORP						
128036-000	04/05/24 S	405	431.221	0	174,645	168,359	6,285
	ISSUE: 6490995 - KEYENCE CORP						
128036-000	04/05/24 S	177	431.084	0	76,302	73,579	2,723
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	04/05/24 S	2,600	39.974	0	103,932	81,749	22,182
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	04/05/24 S	1,700	39.963	0	67,937	53,452	14,485

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 6490995 - KEYENCE CORP						
128036-000	04/08/24 S	347	432.301	0	150,008	144,249	5,760
	ISSUE: 6490995 - KEYENCE CORP						
128036-000	04/08/24 S	15	436.116	0	6,542	6,236	306
	ISSUE: 6490995 - KEYENCE CORP						
128036-000	04/08/24 S	25	436.909	0	10,923	10,393	530
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	04/08/24 S	1,400	39.602	0	55,443	44,019	11,424
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	04/08/24 S	100	39.584	0	3,958	3,144	814
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	04/08/24 S	200	40.153	0	8,031	6,288	1,742
	ISSUE: 6490995 - KEYENCE CORP						
128036-000	04/09/24 S	74	427.088	0	31,604	30,762	843
	ISSUE: 6490995 - KEYENCE CORP						
128036-000	04/09/24 S	23	427.299	0	9,828	9,561	267
	ISSUE: 6490995 - KEYENCE CORP						
128036-000	04/09/24 S	45	427.299	0	19,228	18,707	522
	ISSUE: 6490995 - KEYENCE CORP						
128036-000	04/09/24 S	518	427.282	0	221,332	215,334	5,998
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	04/09/24 S	1,100	39.605	0	43,566	34,586	8,979
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	04/09/24 S	300	39.680	0	11,904	9,433	2,471
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	04/09/24 S	100	39.689	0	3,969	3,144	825

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 6490995 - KEYENCE CORP						
128036-000	04/10/24 S	411	425.832	0	175,017	170,854	4,163
	ISSUE: 6490995 - KEYENCE CORP						
128036-000	04/10/24 S	20	427.834	0	8,557	8,314	243
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	04/10/24 S	100	39.427	0	3,943	3,144	799
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	04/10/24 S	800	39.224	0	31,379	25,154	6,226
	ISSUE: 6490995 - KEYENCE CORP						
128036-000	04/11/24 S	1,006	419.370	0	421,886	418,196	3,690
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	04/11/24 S	1,900	38.693	0	73,516	59,740	13,776
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	04/11/24 S	100	38.811	0	3,881	3,144	737
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	04/11/24 S	900	38.713	0	34,842	28,298	6,544
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	04/12/24 S	100	39.330	0	3,933	3,144	789
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	04/12/24 S	1,100	39.160	0	43,076	34,586	8,490
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	04/12/24 S	3,100	39.315	0	121,876	97,471	24,406
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	04/12/24 S	1,600	39.462	0	63,140	50,307	12,832
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	04/12/24 S	100	39.270	0	3,927	3,144	783

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	04/12/24 S	1,300	39.070	0	50,791	40,875	9,916
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	04/15/24 S	400	38.229	0	15,292	12,577	2,715
	ISSUE: 6870490 - ADVANTEST CORP						
128036-000	04/15/24 S	1,600	38.133	0	61,014	50,307	10,706
	ISSUE: 0989529 - ASTRAZENECA PLC						
128036-000	04/23/24 B	443	141.016	0	62,470-	62,470	
	ISSUE: 0989529 - ASTRAZENECA PLC						
128036-000	04/24/24 B	1,423	142.344	0	202,556-	202,556	
	ISSUE: 0989529 - ASTRAZENECA PLC						
128036-000	04/24/24 B	1,095	142.093	0	155,592-	155,592	
	ISSUE: 0989529 - ASTRAZENECA PLC						
128036-000	04/25/24 B	1,421	150.944	0	214,491-	214,491	
	ISSUE: 0989529 - ASTRAZENECA PLC						
128036-000	04/25/24 B	318	150.776	0	47,947-	47,947	
	ISSUE: BD6G507 - FERRARI NV						
128036-000	05/22/24 S	63	416.054	0	26,211	20,034	6,177
	ISSUE: BD6G507 - FERRARI NV						
128036-000	05/22/24 S	5	418.109	0	2,091	1,590	501
	ISSUE: BD6G507 - FERRARI NV						
128036-000	05/22/24 S	9	417.406	0	3,757	2,862	895
	ISSUE: BD6G507 - FERRARI NV						
128036-000	05/22/24 S	10	416.586	0	4,166	3,180	986
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	05/22/24 B	71	233.218	0	16,558-	16,558	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	05/22/24 B	160	233.533	0	37,365-	37,365	
	ISSUE: BD6G507 - FERRARI NV						
128036-000	05/23/24 S	35	416.156	0	14,565	11,130	3,435
	ISSUE: BD6G507 - FERRARI NV						
128036-000	05/23/24 S	52	415.867	0	21,625	16,536	5,089
	ISSUE: BD6G507 - FERRARI NV						
128036-000	05/23/24 S	18	415.653	0	7,482	5,724	1,758
	ISSUE: BD6G507 - FERRARI NV						
128036-000	05/23/24 S	17	416.507	0	7,081	5,406	1,674
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	05/23/24 B	92	235.532	0	21,669-	21,669	
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	05/23/24 B	108	236.305	0	25,521-	25,521	
	ISSUE: BD6G507 - FERRARI NV						
128036-000	05/24/24 S	5	418.833	0	2,094	1,590	504
	ISSUE: BD6G507 - FERRARI NV						
128036-000	05/24/24 S	22	416.694	0	9,167	6,996	2,171
	ISSUE: BD6G507 - FERRARI NV						
128036-000	05/24/24 S	24	416.315	0	9,992	7,632	2,359
	ISSUE: BD6G507 - FERRARI NV						
128036-000	05/24/24 S	9	418.150	0	3,763	2,862	901
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	05/24/24 B	48	236.015	0	11,329-	11,329	
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	05/24/24 B	67	235.735	0	15,794-	15,794	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: BD6G507 - FERRARI NV						
128036-000	05/27/24 S	14	420.107	0	5,882	4,452	1,429
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	05/27/24 B	33	238.652	0	7,876-	7,876	
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	05/27/24 B	140	236.842	0	33,158-	33,158	
	ISSUE: BD6G507 - FERRARI NV						
128036-000	05/28/24 S	33	411.544	0	13,581	10,494	3,087
	ISSUE: BD6G507 - FERRARI NV						
128036-000	05/28/24 S	22	412.576	0	9,077	6,996	2,080
	ISSUE: BD6G507 - FERRARI NV						
128036-000	05/28/24 S	30	412.512	0	12,375	9,540	2,835
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	05/28/24 B	121	234.646	0	28,392-	28,392	
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	05/28/24 B	43	233.100	0	10,023-	10,023	
	ISSUE: BD6G507 - FERRARI NV						
128036-000	05/29/24 S	68	404.800	0	27,526	21,625	5,902
	ISSUE: BD6G507 - FERRARI NV						
128036-000	05/29/24 S	22	405.670	0	8,925	6,996	1,929
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	05/29/24 B	92	230.942	0	21,247-	21,247	
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	05/29/24 B	38	230.257	0	8,750-	8,750	
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	05/29/24 B	238	231.023	0	54,984-	54,984	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	05/29/24 B	76	231.908	0	17,625-	17,625	
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	05/29/24 B	40	231.429	0	9,257-	9,257	
	ISSUE: BD6G507 - FERRARI NV						
128036-000	05/30/24 S	45	407.805	0	18,351	14,310	4,041
	ISSUE: BD6G507 - FERRARI NV						
128036-000	05/30/24 S	16	409.094	0	6,546	5,088	1,457
	ISSUE: BD6G507 - FERRARI NV						
128036-000	05/30/24 S	88	407.116	0	35,826	27,985	7,842
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	05/30/24 B	219	233.206	0	51,072-	51,072	
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	05/30/24 B	89	233.122	0	20,748-	20,748	
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	05/30/24 B	94	233.260	0	21,926-	21,926	
	ISSUE: BD6G507 - FERRARI NV						
128036-000	05/31/24 S	38	407.996	0	15,504	12,084	3,420
	ISSUE: BD6G507 - FERRARI NV						
128036-000	05/31/24 S	148	408.403	0	60,444	47,065	13,379
	ISSUE: BD6G507 - FERRARI NV						
128036-000	05/31/24 S	20	407.344	0	8,147	6,360	1,787
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	05/31/24 B	106	233.852	0	24,788-	24,788	
	ISSUE: B058TZ6 - SAFRAN SA						
128036-000	05/31/24 B	185	234.686	0	43,417-	43,417	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: BD6G507 - FERRARI NV						
128036-000	06/03/24 S	67	409.040	0	27,406	21,307	6,099
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/03/24 S	143	108.908	0	15,574	15,491	83
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/03/24 S	162	108.683	0	17,607	17,549	57
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/03/24 S	1	171.029	0	171	129	42
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/03/24 S	398	168.374	0	67,013	51,183	15,830
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/03/24 S	4	170.552	0	682	514	168
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/03/24 S	22	170.696	0	3,755	2,829	926
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/03/24 B	467	37.501	0	17,513-	17,513	
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/04/24 S	361	108.053	0	39,007	39,107	-100
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/04/24 S	18	108.440	0	1,952	1,950	2
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/04/24 S	428	169.167	0	72,404	55,041	17,363
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/04/24 S	41	169.646	0	6,955	5,273	1,683
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/04/24 B	292	37.881	0	11,061-	11,061	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/04/24 B	355	37.839	0	13,433-	13,433	
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/05/24 S	28	109.143	0	3,056	3,033	23
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/05/24 S	272	108.904	0	29,622	29,466	156
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/05/24 S	145	171.558	0	24,876	18,647	6,229
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/05/24 S	101	171.773	0	17,349	12,989	4,360
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/05/24 B	892	38.044	0	33,935-	33,935	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/05/24 B	302	37.800	0	11,416-	11,416	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/05/24 B	142	37.985	0	5,394-	5,394	
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/06/24 S	12	172.763	0	2,073	1,543	530
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/06/24 S	161	172.002	0	27,692	20,705	6,988
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/06/24 S	30	172.341	0	5,170	3,858	1,312
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/06/24 B	56	37.652	0	2,109-	2,109	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/06/24 B	178	37.819	0	6,732-	6,732	

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/06/24 B	1,572	38.050	0	59,814-	59,814	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/06/24 B	650	37.987	0	24,692-	24,692	
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/07/24 S	31	107.426	0	3,330	3,358	-28
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/07/24 S	68	107.336	0	7,299	7,366	-68
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/07/24 S	229	107.249	0	24,560	24,808	-247
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/07/24 S	36	170.995	0	6,156	4,630	1,526
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/07/24 S	28	170.885	0	4,785	3,601	1,184
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/07/24 S	54	170.821	0	9,224	6,944	2,280
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/07/24 B	267	37.613	0	10,043-	10,043	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/07/24 B	425	37.500	0	15,938-	15,938	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/07/24 B	350	37.476	0	13,116-	13,116	
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/10/24 S	209	105.923	0	22,138	22,641	-503
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/10/24 S	26	170.675	0	4,438	3,344	1,094

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/10/24 S	31	170.733	0	5,293	3,987	1,306
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/10/24 S	179	169.554	0	30,350	23,019	7,331
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/10/24 S	21	170.764	0	3,586	2,701	885
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/10/24 B	272	37.774	0	10,275-	10,275	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/10/24 B	51	37.473	0	1,911-	1,911	
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/11/24 S	99	106.431	0	10,537	10,725	-188
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/11/24 S	90	105.716	0	9,514	9,750	-235
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/11/24 S	14	170.211	0	2,383	1,800	583
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/11/24 S	52	169.955	0	8,838	6,687	2,150
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/11/24 S	30	169.992	0	5,100	3,858	1,242
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/11/24 S	8	169.884	0	1,359	1,029	330
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/11/24 S	5	170.111	0	851	643	208
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/11/24 B	567	38.043	0	21,570-	21,570	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/11/24 B	3	37.705	0	113-	113	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/11/24 B	895	37.710	0	33,751-	33,751	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/11/24 B	445	37.771	0	16,808-	16,808	
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/12/24 S	379	106.302	0	40,289	41,057	-768
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/12/24 S	862	105.835	0	91,230	93,380	-2,151
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/12/24 S	36	107.772	0	3,880	3,900	-20
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/12/24 S	91	107.105	0	9,747	9,858	-111
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/12/24 S	52	171.092	0	8,897	6,687	2,210
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/12/24 S	40	171.428	0	6,857	5,144	1,713
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/12/24 S	38	171.078	0	6,501	4,887	1,614
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/12/24 S	8	170.896	0	1,367	1,029	338
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/12/24 B	768	39.693	0	30,484-	30,484	
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/13/24 S	296	101.897	0	30,161	32,066	-1,904

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/13/24 S	339	101.884	0	34,539	36,724	-2,185
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/13/24 S	91	101.793	0	9,263	9,858	-595
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/13/24 S	29	101.994	0	2,958	3,142	-184
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/13/24 S	42	168.897	0	7,094	5,401	1,692
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/13/24 S	72	168.757	0	12,150	9,259	2,891
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/13/24 B	488	38.895	0	18,981-	18,981	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/13/24 B	65	38.847	0	2,525-	2,525	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/13/24 B	2,310	39.299	0	90,780-	90,780	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/13/24 B	53	39.367	0	2,086-	2,086	
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/14/24 S	46	100.185	0	4,609	4,983	-375
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/14/24 S	275	100.292	0	27,580	29,791	-2,210
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/14/24 S	112	100.056	0	11,206	12,133	-927
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/14/24 S	165	100.941	0	16,655	17,874	-1,219

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/14/24 S	38	101.278	0	3,849	4,117	-268
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/14/24 S	543	167.009	0	90,686	69,830	20,856
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/14/24 S	10	167.446	0	1,674	1,286	388
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/14/24 B	368	38.604	0	14,206-	14,206	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/14/24 B	519	38.807	0	20,141-	20,141	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/14/24 B	4	38.485	0	154-	154	
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/17/24 S	606	101.528	0	61,526	65,648	-4,122
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/17/24 S	327	101.283	0	33,120	35,424	-2,304
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/17/24 S	184	101.433	0	18,664	19,933	-1,269
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/17/24 S	66	167.385	0	11,047	8,488	2,560
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/17/24 S	299	167.116	0	49,968	38,452	11,516
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/17/24 S	62	166.905	0	10,348	7,973	2,375
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/17/24 B	1,819	39.034	0	71,003-	71,003	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/17/24 B	2	38.957	0	78-	78	
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/18/24 S	543	102.105	0	55,443	58,823	-3,380
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/18/24 S	808	102.104	0	82,500	87,530	-5,031
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/18/24 S	184	102.173	0	18,800	19,933	-1,133
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/18/24 S	127	166.477	0	21,143	16,332	4,810
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/18/24 S	9	167.023	0	1,503	1,157	346
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/18/24 B	2,019	38.977	0	78,694-	78,694	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/18/24 B	295	39.360	0	11,611-	11,611	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/18/24 B	463	39.168	0	18,135-	18,135	
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/19/24 S	257	103.714	0	26,654	27,841	-1,186
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/19/24 S	714	103.760	0	74,084	77,347	-3,263
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/19/24 S	1,970	103.256	0	203,415	213,410	-9,995
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/19/24 S	186	103.658	0	19,280	20,149	-869

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/19/24 S	68	166.488	0	11,321	8,745	2,576
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/19/24 S	6	166.460	0	999	772	227
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/19/24 B	280	39.713	0	11,120-	11,120	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/19/24 B	329	39.585	0	13,023-	13,023	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/19/24 B	593	39.596	0	23,481-	23,481	
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/20/24 S	92	103.344	0	9,508	9,966	-459
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/20/24 S	460	103.096	0	47,424	49,832	-2,408
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/20/24 S	304	103.503	0	31,465	32,932	-1,467
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/20/24 S	2,431	103.532	0	251,686	263,350	-11,664
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/20/24 S	83	166.945	0	13,856	10,674	3,183
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/20/24 S	226	166.444	0	37,616	29,064	8,553
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/20/24 S	27	166.683	0	4,500	3,472	1,028
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/20/24 S	7	166.855	0	1,168	900	268

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/20/24 B	283	40.289	0	11,402-	11,402	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/20/24 B	133	40.135	0	5,338-	5,338	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/20/24 B	1,756	39.741	0	69,785-	69,785	
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/21/24 S	75	165.939	0	12,445	9,645	2,800
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/21/24 S	105	165.080	0	17,333	13,503	3,830
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/21/24 S	9	166.123	0	1,495	1,157	338
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/21/24 S	179	165.010	0	29,537	23,019	6,517
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/21/24 S	8	165.885	0	1,327	1,029	298
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/21/24 S	16	165.802	0	2,653	2,058	595
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/21/24 B	354	40.092	0	14,193-	14,193	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/21/24 B	2,868	39.975	0	114,648-	114,648	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/21/24 B	1,833	40.089	0	73,483-	73,483	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/21/24 B	296	39.950	0	11,825-	11,825	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/24/24 S	933	105.078	0	98,038	101,072	-3,034
	ISSUE: BJXSCH4 - EVOLUTION AB						
128036-000	06/24/24 S	52	104.463	0	5,432	5,633	-201
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/24/24 S	25	166.279	0	4,157	3,215	942
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/24/24 S	770	165.834	0	127,692	99,022	28,670
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/24/24 S	226	166.099	0	37,538	29,064	8,475
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/24/24 B	2,075	40.231	0	83,479-	83,479	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/24/24 B	3,044	40.332	0	122,771-	122,771	
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/25/24 S	223	164.625	0	36,711	28,678	8,033
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/25/24 S	27	165.784	0	4,476	3,472	1,004
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/25/24 S	1,388	164.695	0	228,597	178,497	50,099
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/25/24 B	382	39.574	0	15,117-	15,117	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/25/24 B	245	39.700	0	9,727-	9,727	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/26/24 B	2,337	39.479	0	92,263-	92,263	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/27/24 B	2,876	38.435	0	110,538-	110,538	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/27/24 B	411	38.205	0	15,702-	15,702	
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/28/24 S	88	169.098	0	14,881	11,317	3,564
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	06/28/24 S	91	168.392	0	15,324	11,703	3,621
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/28/24 B	260	39.025	0	10,147-	10,147	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	06/28/24 B	2,981	39.395	0	117,437-	117,437	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	07/01/24 B	447	38.837	0	17,360-	17,360	
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	07/02/24 S	178	168.246	0	29,948	22,891	7,057
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	07/02/24 S	5	169.263	0	846	643	203
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	07/02/24 S	106	168.525	0	17,864	13,632	4,232
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	07/02/24 B	662	38.770	0	25,666-	25,666	
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	07/02/24 S	3,360	16.063	0	53,972	43,220	10,752
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	07/02/24 S	70	760.318	0	53,222	59,427	-6,205

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	07/02/24 B	1,700	11.171	0	18,990-	18,990	
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	07/02/24 B	7,600	11.184	0	84,997-	84,997	
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	07/02/24 B	3,700	11.278	0	41,729-	41,729	
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	07/02/24 B	1,100	11.229	0	12,352-	12,352	
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	07/02/24 B	1,900	11.186	0	21,253-	21,253	
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	07/03/24 S	714	168.772	0	120,503	91,821	28,683
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	07/03/24 S	78	169.429	0	13,215	10,031	3,185
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	07/03/24 B	947	38.549	0	36,506-	36,506	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	07/03/24 B	371	38.630	0	14,332-	14,332	
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	07/03/24 S	935	16.275	0	15,217	12,027	3,190
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	07/03/24 S	2,716	16.282	0	44,221	34,937	9,285
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	07/03/24 S	46	772.024	0	35,513	39,052	-3,539
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	07/03/24 S	77	778.862	0	59,972	65,370	-5,398

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	07/03/24 B	1,400	11.628	0	16,280-	16,280	
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	07/03/24 B	17,300	11.903	0	205,917-	205,917	
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	07/03/24 B	5,000	11.912	0	59,559-	59,559	
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	07/03/24 B	1,900	11.759	0	22,341-	22,341	
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	07/03/24 B	1,000	11.727	0	11,727-	11,727	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	07/04/24 B	1,214	38.731	283	47,303-	47,303	
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	07/04/24 S	452	16.320	11	7,365	5,814	1,551
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	07/04/24 S	1,009	16.406	18	16,536	12,979	3,557
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	07/04/24 S	112	776.996	87	86,937	95,084	-8,147
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	07/04/24 B	11,300	12.392	70	140,099-	140,099	
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	07/04/24 B	200	12.330	4	2,470-	2,470	
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	07/04/24 B	4,400	12.348	81	54,411-	54,411	
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	07/04/24 B	2,000	12.344	37	24,725-	24,725	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	07/04/24 B	300	12.243	2	3,675-	3,675	
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	07/04/24 B	3,200	12.190	20	39,027-	39,027	
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	07/05/24 S	129	168.840	0	21,780	16,589	5,191
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	07/05/24 B	198	38.938	0	7,710-	7,710	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	07/05/24 B	42	38.715	0	1,626-	1,626	
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	07/05/24 S	749	16.210	0	12,141	9,635	2,507
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	07/05/24 S	21	778.000	0	16,338	17,828	-1,490
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	07/05/24 S	15	781.965	0	11,729	12,734	-1,005
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	07/05/24 B	18,200	12.556	0	228,520-	228,520	
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	07/05/24 B	3,300	12.535	0	41,364-	41,364	
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	07/05/24 B	6,800	12.547	0	85,318-	85,318	
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	07/05/24 B	2,000	12.611	0	25,222-	25,222	
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	07/05/24 B	700	12.465	0	8,725-	8,725	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	07/08/24 B	169	38.716	0	6,543-	6,543	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	07/08/24 B	199	38.857	0	7,733-	7,733	
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	07/08/24 S	2,343	16.271	0	38,124	30,139	7,985
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	07/08/24 S	515	16.261	0	8,374	6,625	1,750
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	07/08/24 S	87	760.484	0	66,162	73,860	-7,697
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	07/08/24 B	500	12.834	0	6,417-	6,417	
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	07/08/24 B	17,400	12.842	0	223,449-	223,449	
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	07/08/24 B	700	12.780	0	8,946-	8,946	
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	07/08/24 B	400	12.858	0	5,143-	5,143	
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	07/08/24 B	3,500	12.821	0	44,874-	44,874	
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	07/08/24 B	700	12.432	0	8,703-	8,703	
	ISSUE: BD6G507 - FERRARI NV						
128036-000	07/09/24 S	88	426.849	0	37,563	27,985	9,578
	ISSUE: BPLLTY3 - THOMSON REUTERS CORP						
128036-000	07/09/24 S	1,278	167.521	0	214,092	164,351	49,740

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: BP6KMJ1 - NOVO NORDISK A/S SER B						
128036-000	07/09/24 S	528	140.305	0	74,081	0	74,081
	ISSUE: BZ1HM42 - ADYEN NV						
128036-000	07/09/24 S	23	1,194.265	0	27,468	18,609	8,859
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	07/09/24 B	291	37.793	0	10,998-	10,998	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	07/09/24 B	626	38.362	0	24,015-	24,015	
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	07/09/24 S	373	16.188	0	6,038	4,798	1,240
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	07/09/24 S	2,690	16.211	0	43,606	34,602	9,004
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	07/09/24 S	111	746.024	0	82,809	94,235	-11,426
	ISSUE: 5165294 - ASM INTERNATIONAL NV						
128036-000	07/09/24 S	52	781.695	0	40,648	25,126	15,522
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	07/09/24 B	9,500	12.456	0	118,333-	118,333	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	07/10/24 B	343	38.288	0	13,133-	13,133	
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	07/10/24 S	755	16.406	0	12,386	9,712	2,675
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	07/10/24 S	1,151	16.405	0	18,882	14,806	4,076
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	07/10/24 S	154	745.091	0	114,744	130,740	-15,996

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	07/10/24 S	40	753.831	0	30,153	33,958	-3,805
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	07/11/24 B	178	38.903	0	6,925-	6,925	
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	07/11/24 B	469	38.686	0	18,143-	18,143	
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	07/11/24 S	323	16.420	0	5,304	4,155	1,149
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	07/11/24 S	819	16.467	0	13,487	10,535	2,952
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	07/11/24 S	35	769.421	0	26,930	29,714	-2,784
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	07/11/24 S	42	770.315	0	32,353	35,656	-3,303
	ISSUE: B1YW440 - 3I GROUP PLC						
128036-000	07/12/24 B	284	39.229	0	11,141-	11,141	
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	07/12/24 S	1,177	16.477	0	19,393	15,140	4,253
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	07/12/24 S	98	16.635	0	1,630	1,261	370
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	07/12/24 S	204	779.562	0	159,031	173,188	-14,157
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	07/12/24 S	42	789.354	0	33,153	35,656	-2,504
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	07/15/24 S	1,463	16.641	0	24,345	18,819	5,526

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	07/15/24 S	295	16.564	0	4,887	3,795	1,092
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	07/15/24 S	21	768.579	0	16,140	17,828	-1,688
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	07/16/24 S	345	16.620	0	5,734	4,438	1,296
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	07/16/24 S	2,452	16.491	0	40,435	31,541	8,895
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	07/16/24 S	136	758.840	0	103,202	115,459	-12,256
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	07/16/24 S	18	751.972	0	13,535	15,281	-1,746
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	07/17/24 S	2,178	16.514	0	35,968	28,016	7,952
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	07/17/24 S	219	16.437	0	3,600	2,817	783
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	07/17/24 S	79	752.157	0	59,420	67,068	-7,648
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	07/17/24 S	37	753.271	0	27,871	31,412	-3,541
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	07/18/24 S	3,369	16.528	0	55,681	43,336	12,345
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	07/18/24 S	466	16.546	0	7,710	5,994	1,716
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	07/18/24 S	63	755.850	0	47,619	53,485	-5,866

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REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	07/19/24 S	1,614	16.467	0	26,578	20,761	5,817
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	07/19/24 S	202	16.386	0	3,310	2,598	712
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	07/19/24 S	56	740.750	0	41,482	47,542	-6,060
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	07/22/24 S	59	16.468	0	972	759	213
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	07/22/24 S	580	16.441	0	9,536	7,461	2,075
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	07/22/24 S	87	753.291	0	65,536	73,860	-8,323
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	07/22/24 S	41	751.979	0	30,831	34,807	-3,976
	ISSUE: 0263494 - BAE SYSTEMS PLC						
128036-000	07/23/24 S	538	16.425	0	8,837	6,920	1,916
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	07/23/24 S	76	752.107	0	57,160	64,521	-7,361
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	07/23/24 S	23	749.468	0	17,238	19,526	-2,288
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	07/24/24 S	286	709.351	0	202,874	242,803	-39,928
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	07/24/24 S	48	715.498	0	34,344	40,750	-6,406
	ISSUE: 4061412 - LVMH MOET HENNESSY LOUIS VUITTON SE						
128036-000	07/25/24 S	13	709.325	0	9,221	11,036	-1,815

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	08/05/24 B	2,700	9.243	0	24,957-	24,957	
	ISSUE: 6597067 - MITSUBISHI HEAVY INDUSTRIES LT						
128036-000	08/05/24 B	12,900	9.235	0	119,130-	119,130	
	SUB-TOTAL			**613**	**42,618,494**	**39,945,720**	**2,672,767**
		BROKER: LIQUIDNET INC					
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	09/01/23 B	17	1,417.105	0	24,091-	24,091	
	ISSUE: 761152107 - RESMED INC						
128036-000	09/01/23 S	35	159.214	0	5,572	5,586	-14
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	09/05/23 B	11	1,435.413	0	15,790-	15,790	
	ISSUE: 761152107 - RESMED INC						
128036-000	09/05/23 S	167	153.774	2	25,678	26,652	-973
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	09/06/23 B	38	1,427.114	0	54,231-	54,231	
	ISSUE: 761152107 - RESMED INC						
128036-000	09/06/23 S	105	153.338	1	16,099	16,757	-658
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	09/07/23 B	24	1,437.640	0	34,504-	34,504	
	ISSUE: 761152107 - RESMED INC						
128036-000	09/07/23 S	81	150.560	1	12,194	12,927	-732
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	09/08/23 B	106	1,435.609	1	152,176-	152,176	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 761152107 - RESMED INC						
128036-000	09/08/23 S	24	148.004	0	3,552	3,830	-278
	ISSUE: 049468101 - ATLASSIAN CORPORATION CL A						
128036-000	10/13/23 B	52	188.009	1	9,777-	9,777	
	ISSUE: 049468101 - ATLASSIAN CORPORATION CL A						
128036-000	10/16/23 B	79	196.319	1	15,510-	15,510	
	ISSUE: 049468101 - ATLASSIAN CORPORATION CL A						
128036-000	10/17/23 B	48	197.616	0	9,486-	9,486	
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	10/23/23 B	14	1,179.123	0	16,508-	16,508	
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	10/24/23 B	3	1,221.769	0	3,665-	3,665	
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	10/25/23 B	22	1,194.491	0	26,279-	26,279	
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	10/26/23 B	8	1,174.248	0	9,394-	9,394	
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	10/27/23 B	18	1,197.197	0	21,550-	21,550	
	ISSUE: 592688105 - METTLER TOLEDO INTERNATIONAL COM						
128036-000	11/13/23 S	61	1,019.797	2	62,206	74,022	-11,816
	ISSUE: 592688105 - METTLER TOLEDO INTERNATIONAL COM						
128036-000	11/14/23 S	107	1,044.551	3	111,764	129,842	-18,078
	ISSUE: 592688105 - METTLER TOLEDO INTERNATIONAL COM						
128036-000	11/15/23 S	112	1,056.509	3	118,326	135,910	-17,584
	ISSUE: 592688105 - METTLER TOLEDO INTERNATIONAL COM						
128036-000	11/16/23 S	46	1,051.851	1	48,384	55,820	-7,436

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 592688105 - METTLER TOLEDO INTERNATIONAL COM						
128036-000	11/17/23 S	59	1,049.914	2	61,943	71,595	-9,652
	ISSUE: 592688105 - METTLER TOLEDO INTERNATIONAL COM						
128036-000	11/20/23 S	33	1,050.663	1	34,671	40,045	-5,374
	ISSUE: 592688105 - METTLER TOLEDO INTERNATIONAL COM						
128036-000	11/21/23 S	37	1,092.792	1	40,432	44,899	-4,467
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	11/28/23 B	63	1,589.138	1	100,117-	100,117	
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	11/29/23 B	94	1,604.786	2	150,852-	150,852	
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	11/30/23 B	14	1,606.197	0	22,487-	22,487	
	ISSUE: G6683N103 - NU HLDGS LTD CL A						
128036-000	02/06/24 B	292	9.351	6	2,736-	2,736	
	ISSUE: M7S64H106 - MONDAY.COM LTD						
128036-000	02/06/24 B	128	213.972	3	27,391-	27,391	
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	02/06/24 S	21	1,725.410	1	36,233	29,406	6,827
	ISSUE: G6683N103 - NU HLDGS LTD CL A						
128036-000	02/07/24 B	2,166	9.501	43	20,622-	20,622	
	ISSUE: M7S64H106 - MONDAY.COM LTD						
128036-000	02/07/24 B	79	219.200	2	17,318-	17,318	
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	02/07/24 S	45	1,714.839	2	77,166	63,013	14,153
	ISSUE: G6683N103 - NU HLDGS LTD CL A						
128036-000	02/08/24 B	766	9.628	15	7,390-	7,390	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	02/08/24 S	45	1,734.914	2	78,070	63,013	15,057
	ISSUE: G6683N103 - NU HLDGS LTD CL A						
128036-000	02/09/24 B	3,275	9.863	66	32,368-	32,368	
	ISSUE: M7S64H106 - MONDAY.COM LTD						
128036-000	02/09/24 B	123	235.169	2	28,928-	28,928	
	ISSUE: G6683N103 - NU HLDGS LTD CL A						
128036-000	02/12/24 B	1,623	9.852	32	16,022-	16,022	
	ISSUE: M7S64H106 - MONDAY.COM LTD						
128036-000	02/12/24 B	797	208.782	16	166,416-	166,416	
	ISSUE: G6683N103 - NU HLDGS LTD CL A						
128036-000	02/13/24 B	10,342	9.914	207	102,742-	102,742	
	ISSUE: M7S64H106 - MONDAY.COM LTD						
128036-000	02/13/24 B	318	215.959	6	68,681-	68,681	
	ISSUE: G6683N103 - NU HLDGS LTD CL A						
128036-000	02/14/24 B	5,020	10.318	100	51,895-	51,895	
	ISSUE: M7S64H106 - MONDAY.COM LTD						
128036-000	02/14/24 B	90	219.076	2	19,719-	19,719	
	ISSUE: G6683N103 - NU HLDGS LTD CL A						
128036-000	02/15/24 B	6,447	10.391	129	67,118-	67,118	
	ISSUE: M7S64H106 - MONDAY.COM LTD						
128036-000	02/15/24 B	71	221.509	1	15,729-	15,729	
	ISSUE: G6683N103 - NU HLDGS LTD CL A						
128036-000	02/16/24 B	6,577	10.371	132	68,342-	68,342	
	ISSUE: M7S64H106 - MONDAY.COM LTD						
128036-000	02/16/24 B	91	225.399	2	20,513-	20,513	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: G6683N103 - NU HLDGS LTD CL A						
128036-000	02/20/24 B	2,603	10.191	52	26,579-	26,579	
	ISSUE: M7S64H106 - MONDAY.COM LTD						
128036-000	02/20/24 B	251	217.034	5	54,481-	54,481	
	ISSUE: G6683N103 - NU HLDGS LTD CL A						
128036-000	02/21/24 B	3,231	10.086	65	32,653-	32,653	
	ISSUE: G6683N103 - NU HLDGS LTD CL A						
128036-000	02/22/24 B	535	10.396	11	5,573-	5,573	
	ISSUE: G6683N103 - NU HLDGS LTD CL A						
128036-000	02/23/24 B	1,254	10.198	25	12,814-	12,814	
	ISSUE: 22266T109 - COUPANG LLC						
128036-000	02/29/24 B	1,632	18.500	33	30,225-	30,225	
	ISSUE: 22266T109 - COUPANG LLC						
128036-000	03/01/24 B	910	18.863	18	17,184-	17,184	
	ISSUE: 22266T109 - COUPANG LLC						
128036-000	03/04/24 B	2,035	18.840	41	38,379-	38,379	
	ISSUE: 22266T109 - COUPANG LLC						
128036-000	03/05/24 B	569	18.585	11	10,586-	10,586	
	ISSUE: 22266T109 - COUPANG LLC						
128036-000	03/06/24 B	1,285	18.995	26	24,434-	24,434	
	ISSUE: 22266T109 - COUPANG LLC						
128036-000	03/07/24 B	325	18.344	7	5,968-	5,968	
	ISSUE: L8681T102 - SPOTIFY TECHNOLOGY SA						
128036-000	04/04/24 B	288	297.724	6	85,750-	85,750	
	ISSUE: L8681T102 - SPOTIFY TECHNOLOGY SA						
128036-000	04/05/24 B	272	309.389	5	84,159-	84,159	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: L8681T102 - SPOTIFY TECHNOLOGY SA						
128036-000	04/08/24 B	122	309.286	2	37,735-	37,735	
	ISSUE: L8681T102 - SPOTIFY TECHNOLOGY SA						
128036-000	04/09/24 B	320	302.595	6	96,837-	96,837	
	ISSUE: L8681T102 - SPOTIFY TECHNOLOGY SA						
128036-000	04/10/24 B	188	299.299	4	56,272-	56,272	
	ISSUE: L8681T102 - SPOTIFY TECHNOLOGY SA						
128036-000	04/11/24 B	10	301.041	0	3,011-	3,011	
	ISSUE: L8681T102 - SPOTIFY TECHNOLOGY SA						
128036-000	04/12/24 B	127	300.945	3	38,223-	38,223	
	ISSUE: L8681T102 - SPOTIFY TECHNOLOGY SA						
128036-000	04/15/24 B	148	299.661	3	44,353-	44,353	
	ISSUE: 874039100 - TAIWAN SEMICONDUCTOR SPON ADR						
128036-000	04/16/24 B	1,380	139.492	28	192,526-	192,526	
	ISSUE: 874039100 - TAIWAN SEMICONDUCTOR SPON ADR						
128036-000	04/17/24 B	2,558	140.052	51	358,304-	358,304	
	ISSUE: G1151C101 - ACCENTURE PLC- CL A						
128036-000	04/23/24 S	64	317.277	1	20,304	20,721	-417
	ISSUE: G1151C101 - ACCENTURE PLC- CL A						
128036-000	04/24/24 S	241	313.351	5	75,512	78,029	-2,516
	ISSUE: G1151C101 - ACCENTURE PLC- CL A						
128036-000	04/25/24 S	150	308.662	3	46,296	48,566	-2,270
	ISSUE: G1151C101 - ACCENTURE PLC- CL A						
128036-000	04/26/24 S	112	308.139	3	34,509	36,262	-1,753
	ISSUE: G1151C101 - ACCENTURE PLC- CL A						
128036-000	04/29/24 S	115	303.063	3	34,850	37,234	-2,384

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: G1151C101 - ACCENTURE PLC- CL A						
128036-000	04/30/24 S	219	300.391	5	65,781	70,906	-5,125
	ISSUE: G0403H108 - AON PLC						
128036-000	05/22/24 S	90	285.542	3	25,696	30,005	-4,309
	ISSUE: M7S64H106 - MONDAY.COM LTD						
128036-000	05/22/24 B	182	246.398	4	44,848-	44,848	
	ISSUE: 13646K108 - CANADIAN PACIFIC KANSAS CITY						
128036-000	05/22/24 S	326	80.481	7	26,230	25,878	352
	ISSUE: 874039100 - TAIWAN SEMICONDUCTOR SPON ADR						
128036-000	05/22/24 B	2,110	155.985	42	329,170-	329,170	
	ISSUE: G0403H108 - AON PLC						
128036-000	05/23/24 S	71	279.755	2	19,861	23,671	-3,810
	ISSUE: M7S64H106 - MONDAY.COM LTD						
128036-000	05/23/24 B	40	244.248	1	9,771-	9,771	
	ISSUE: 13646K108 - CANADIAN PACIFIC KANSAS CITY						
128036-000	05/23/24 S	162	79.842	4	12,931	12,860	71
	ISSUE: G0403H108 - AON PLC						
128036-000	05/24/24 S	194	280.162	5	54,346	64,678	-10,332
	ISSUE: M7S64H106 - MONDAY.COM LTD						
128036-000	05/24/24 B	55	243.846	1	13,413-	13,413	
	ISSUE: 13646K108 - CANADIAN PACIFIC KANSAS CITY						
128036-000	05/24/24 S	66	79.703	1	5,259	5,239	20
	ISSUE: M7S64H106 - MONDAY.COM LTD						
128036-000	05/28/24 B	50	245.323	1	12,267-	12,267	
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	06/03/24 S	36	1,697.579	2	61,110	50,410	10,700

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/03/24 B	47	69.105	1	3,249-	3,249	
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	06/04/24 S	22	1,632.571	1	35,915	30,806	5,109
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/04/24 B	25	69.982	1	1,750-	1,750	
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	06/05/24 S	29	1,610.404	2	46,700	40,608	6,092
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/05/24 B	121	70.872	2	8,578-	8,578	
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	06/06/24 S	21	1,616.213	1	33,939	29,406	4,533
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/06/24 B	124	71.980	2	8,928-	8,928	
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/10/24 B	52	73.001	1	3,797-	3,797	
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/11/24 B	254	72.775	5	18,490-	18,490	
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/12/24 B	232	73.836	5	17,135-	17,135	
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/13/24 B	353	74.687	7	26,371-	26,371	
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/14/24 B	405	74.154	8	30,040-	30,040	
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/17/24 B	176	75.116	4	13,224-	13,224	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/18/24 B	386	75.827	8	29,277-	29,277	
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/20/24 B	410	75.353	8	30,903-	30,903	
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/21/24 B	355	75.344	7	26,754-	26,754	
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/24/24 B	24	76.382	0	1,834-	1,834	
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/25/24 B	384	73.709	8	28,312-	28,312	
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/26/24 B	125	74.763	3	9,348-	9,348	
	ISSUE: 81141R100 - SEA LTD SPONS ADR						
128036-000	06/27/24 B	305	74.513	6	22,733-	22,733	
	ISSUE: 049468101 - ATLASSIAN CORPORATION CL A						
128036-000	08/07/24 S	148	143.785	4	21,277	29,984	-8,708
	ISSUE: 049468101 - ATLASSIAN CORPORATION CL A						
128036-000	08/08/24 S	195	138.904	5	27,082	39,506	-12,425
	ISSUE: 049468101 - ATLASSIAN CORPORATION CL A						
128036-000	08/09/24 S	256	139.772	6	35,775	51,865	-16,089
	ISSUE: 049468101 - ATLASSIAN CORPORATION CL A						
128036-000	08/12/24 S	3	139.690	0	419	608	-189
	ISSUE: 049468101 - ATLASSIAN CORPORATION CL A						
128036-000	08/13/24 S	22	143.191	1	3,150	4,457	-1,307
	SUB-TOTAL			**1,383**	**4,765,817**	**4,851,601**	**-85,782**

continued

REPORTABLE TRANSACTIONS WORKSHEET

DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	GRAND TOTAL		**3,012**	**58,143,168**	**55,269,674**	**2,873,491**

continued

REPORTABLE TRANSACTIONS WORKSHEET

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

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
	ISSUE: 58733R102 - MERCADOLIBRE INC						
128036-000	09/01/23 B	63	1,410.060	0	88,834-	88,834	
128036-000	09/01/23 B	15	1,402.360	0	21,035-	21,035	
128036-000	09/01/23 B	17	1,417.105	0	24,091-	24,091	
128036-000	09/05/23 B	95	1,436.528	3	136,473-	136,473	
128036-000	09/05/23 B	34	1,418.883	0	48,242-	48,242	
128036-000	09/05/23 B	6	1,417.816	0	8,507-	8,507	
128036-000	09/05/23 B	11	1,435.413	0	15,790-	15,790	
128036-000	09/06/23 B	29	1,428.145	1	41,417-	41,417	
128036-000	09/06/23 B	95	1,429.664	3	135,821-	135,821	
128036-000	09/06/23 B	72	1,424.426	0	102,559-	102,559	
128036-000	09/06/23 B	13	1,419.619	0	18,455-	18,455	
128036-000	09/06/23 B	38	1,427.114	0	54,231-	54,231	
128036-000	09/07/23 B	26	1,439.000	1	37,415-	37,415	
128036-000	09/07/23 B	25	1,422.200	0	35,555-	35,555	
128036-000	09/07/23 B	5	1,418.267	0	7,091-	7,091	
128036-000	09/07/23 B	24	1,437.640	0	34,504-	34,504	
128036-000	09/08/23 B	105	1,444.643	3	151,691-	151,691	
128036-000	09/08/23 B	27	1,443.000	1	38,962-	38,962	
128036-000	09/08/23 B	56	1,431.514	0	80,165-	80,165	
128036-000	09/08/23 B	106	1,435.609	1	152,176-	152,176	
128036-000	09/11/23 B	52	1,431.048	2	74,416-	74,416	
128036-000	09/11/23 B	26	1,419.667	1	36,912-	36,912	
128036-000	10/23/23 B	14	1,179.123	0	16,508-	16,508	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
128036-000	10/24/23 B	30	1,217.314	0	36,520-	36,520	
128036-000	10/24/23 B	17	1,208.048	0	20,537-	20,537	
128036-000	10/24/23 B	3	1,221.769	0	3,665-	3,665	
128036-000	10/25/23 B	78	1,194.606	0	93,180-	93,180	
128036-000	10/25/23 B	35	1,194.440	0	41,806-	41,806	
128036-000	10/25/23 B	22	1,194.491	0	26,279-	26,279	
128036-000	10/26/23 B	65	1,176.490	0	76,472-	76,472	
128036-000	10/26/23 B	70	1,174.364	0	82,206-	82,206	
128036-000	10/26/23 B	8	1,174.248	0	9,394-	9,394	
128036-000	10/27/23 B	74	1,197.131	0	88,588-	88,588	
128036-000	10/27/23 B	23	1,196.154	0	27,512-	27,512	
128036-000	10/27/23 B	18	1,197.197	0	21,550-	21,550	
128036-000	10/30/23 B	40	1,225.419	0	49,017-	49,017	
128036-000	10/30/23 B	20	1,224.027	0	24,481-	24,481	
128036-000	10/31/23 B	53	1,238.671	0	65,650-	65,650	
128036-000	11/28/23 B	205	1,590.341	1	326,021-	326,021	
128036-000	11/28/23 B	14	1,592.595	0	22,297-	22,297	
128036-000	11/28/23 B	63	1,589.138	1	100,117-	100,117	
128036-000	11/29/23 B	14	1,596.235	0	22,347-	22,347	
128036-000	11/29/23 B	51	1,603.354	2	81,773-	81,773	
128036-000	11/29/23 B	94	1,604.786	2	150,852-	150,852	
128036-000	11/30/23 B	15	1,599.200	0	23,988-	23,988	
128036-000	11/30/23 B	14	1,606.197	0	22,487-	22,487	
	SUB-TOTAL OF BUYS # 46			**22**	**2,777,589**	**2,777,589**	
128036-000	12/05/23 S	10	1,584.827	0	15,848	14,003	1,845
128036-000	02/06/24 S	23	1,699.774	1	39,094	32,207	6,887
128036-000	02/06/24 S	76	1,709.373	3	129,909	106,422	23,488

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
128036-000	02/06/24 S	35	1,706.771	1	59,736	49,010	10,726
128036-000	02/06/24 S	16	1,730.148	0	27,682	22,405	5,278
128036-000	02/06/24 S	8	1,718.230	0	13,746	11,202	2,543
128036-000	02/06/24 S	21	1,725.410	1	36,233	29,406	6,827
128036-000	02/07/24 S	82	1,720.593	2	141,087	114,823	26,264
128036-000	02/07/24 S	22	1,720.000	1	37,839	30,806	7,033
128036-000	02/07/24 S	45	1,714.839	2	77,166	63,013	14,153
128036-000	02/08/24 S	32	1,717.100	1	54,946	44,809	10,137
128036-000	02/08/24 S	55	1,732.676	1	95,296	77,016	18,281
128036-000	02/08/24 S	45	1,734.914	2	78,070	63,013	15,057
128036-000	02/21/24 S	340	1,727.798	6	587,445	476,096	111,349
128036-000	06/03/24 S	25	1,700.006	1	42,499	35,007	7,492
128036-000	06/03/24 S	36	1,697.579	2	61,110	50,410	10,700
128036-000	06/04/24 S	18	1,634.768	1	29,425	25,205	4,220
128036-000	06/04/24 S	22	1,632.571	1	35,915	30,806	5,109
128036-000	06/05/24 S	31	1,610.927	2	49,937	43,409	6,528
128036-000	06/05/24 S	29	1,610.404	2	46,700	40,608	6,092
128036-000	06/06/24 S	28	1,618.830	1	45,326	39,208	6,118
128036-000	06/06/24 S	21	1,616.213	1	33,939	29,406	4,533
	SUB-TOTAL OF SALES # 22			**32**	**1,738,948**	**1,428,290**	**310,659**
	SUB-TOTAL			**54**	**4,516,537**	**4,205,879**	**310,659**
	ISSUE: 97181C514 - WILMINGTON US TREASURY MMKT CL SLCT						
128036-000	09/01/23 B	6,600	1.000	0	6,600-	6,600	
128036-000	09/08/23 B	14,781	1.000	0	14,781-	14,781	
128036-000	09/11/23 B	142,389	1.000	0	142,389-	142,389	
128036-000	09/13/23 B	84,963	1.000	0	84,963-	84,963	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
128036-000	09/13/23 B	14,282	1.000	0	14,282-	14,282	
128036-000	09/14/23 B	308,726	1.000	0	308,726-	308,726	
128036-000	09/15/23 B	358,720	1.000	0	358,720-	358,720	
128036-000	09/15/23 B	4,414	1.000	0	4,414-	4,414	
128036-000	09/18/23 B	278,775	1.000	0	278,775-	278,775	
128036-000	09/19/23 B	5,253	1.000	0	5,253-	5,253	
128036-000	09/21/23 B	2,798	1.000	0	2,798-	2,798	
128036-000	09/25/23 B	4,674	1.000	0	4,674-	4,674	
128036-000	10/24/23 B	650	1.000	0	650-	650	
128036-000	10/26/23 B	233,025	1.000	0	233,025-	233,025	
128036-000	10/26/23 B	6,387	1.000	0	6,387-	6,387	
128036-000	10/27/23 B	16,941	1.000	0	16,941-	16,941	
128036-000	10/30/23 B	207,485	1.000	0	207,485-	207,485	
128036-000	11/02/23 B	200,172	1.000	0	200,172-	200,172	
128036-000	11/14/23 B	4,005	1.000	0	4,005-	4,005	
128036-000	11/15/23 B	67,308	1.000	0	67,308-	67,308	
128036-000	11/16/23 B	251,258	1.000	0	251,258-	251,258	
128036-000	11/16/23 B	9,640	1.000	0	9,640-	9,640	
128036-000	11/20/23 B	95,142	1.000	0	95,142-	95,142	
128036-000	11/21/23 B	55,500	1.000	0	55,500-	55,500	
128036-000	11/21/23 B	3,880	1.000	0	3,880-	3,880	
128036-000	11/22/23 B	259,624	1.000	0	259,624-	259,624	
128036-000	11/29/23 B	126,278	1.000	0	126,278-	126,278	
128036-000	11/30/23 B	84,257	1.000	0	84,257-	84,257	
128036-000	12/01/23 B	22,661	1.000	0	22,661-	22,661	
128036-000	12/04/23 B	4,503	1.000	0	4,503-	4,503	
128036-000	12/07/23 B	221,455	1.000	0	221,455-	221,455	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
128036-000	12/08/23 B	198,948	1.000	0	198,948-	198,948	
128036-000	12/08/23 B	11,424	1.000	0	11,424-	11,424	
128036-000	12/15/23 B	4,414	1.000	0	4,414-	4,414	
128036-000	12/18/23 B	5,253	1.000	0	5,253-	5,253	
128036-000	12/22/23 B	4,674	1.000	0	4,674-	4,674	
128036-000	01/02/24 B	3,766	1.000	0	3,766-	3,766	
128036-000	01/08/24 B	12,182	1.000	0	12,182-	12,182	
128036-000	01/22/24 B	668	1.000	0	668-	668	
128036-000	01/30/24 B	7,132	1.000	0	7,132-	7,132	
128036-000	02/01/24 B	3,474	1.000	0	3,474-	3,474	
128036-000	02/05/24 B	7,846	1.000	0	7,846-	7,846	
128036-000	02/06/24 B	25,390	1.000	0	25,390-	25,390	
128036-000	02/07/24 B	9,795	1.000	0	9,795-	9,795	
128036-000	02/08/24 B	490,617	1.000	0	490,617-	490,617	
128036-000	02/09/24 B	806,508	1.000	0	806,508-	806,508	
128036-000	02/12/24 B	530,528	1.000	0	530,528-	530,528	
128036-000	02/13/24 B	456,420	1.000	0	456,420-	456,420	
128036-000	02/23/24 B	15,477,062	1.000	0	15,477,062-*	15,477,062	
128036-000	02/26/24 B	801,083	1.000	0	801,083-	801,083	
128036-000	02/28/24 B	11,084	1.000	0	11,084-	11,084	
128036-000	02/29/24 B	52,237	1.000	0	52,237-	52,237	
128036-000	03/01/24 B	81,517	1.000	0	81,517-	81,517	
128036-000	03/01/24 B	19,537	1.000	0	19,537-	19,537	
128036-000	03/06/24 B	13,997	1.000	0	13,997-	13,997	
128036-000	03/07/24 B	24,017	1.000	0	24,017-	24,017	
128036-000	03/08/24 B	46,597	1.000	0	46,597-	46,597	
128036-000	03/11/24 B	331,403	1.000	0	331,403-	331,403	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
128036-000	03/11/24 B	4,751	1.000	0	4,751-	4,751	
128036-000	03/12/24 B	146,729	1.000	0	146,729-	146,729	
128036-000	03/13/24 B	76,059	1.000	0	76,059-	76,059	
128036-000	03/15/24 B	70,636	1.000	0	70,636-	70,636	
128036-000	03/18/24 B	49,451	1.000	0	49,451-	49,451	
128036-000	03/19/24 B	92,661	1.000	0	92,661-	92,661	
128036-000	03/20/24 B	32,792	1.000	0	32,792-	32,792	
128036-000	03/21/24 B	91,192	1.000	0	91,192-	91,192	
128036-000	03/22/24 B	65,583	1.000	0	65,583-	65,583	
128036-000	03/25/24 B	104,391	1.000	0	104,391-	104,391	
128036-000	03/26/24 B	71,283	1.000	0	71,283-	71,283	
128036-000	03/26/24 B	24,262	1.000	0	24,262-	24,262	
128036-000	03/27/24 B	38,265	1.000	0	38,265-	38,265	
128036-000	03/27/24 B	23,227	1.000	0	23,227-	23,227	
128036-000	03/28/24 B	38,553	1.000	0	38,553-	38,553	
128036-000	03/28/24 B	4,448	1.000	0	4,448-	4,448	
128036-000	04/01/24 B	2,739	1.000	0	2,739-	2,739	
128036-000	04/02/24 B	27,317	1.000	0	27,317-	27,317	
128036-000	04/04/24 B	169,719	1.000	0	169,719-	169,719	
128036-000	04/05/24 B	162,722	1.000	0	162,722-	162,722	
128036-000	04/08/24 B	172,257	1.000	0	172,257-	172,257	
128036-000	04/08/24 B	10,661	1.000	0	10,661-	10,661	
128036-000	04/09/24 B	176,078	1.000	0	176,078-	176,078	
128036-000	04/10/24 B	43,515	1.000	0	43,515-	43,515	
128036-000	04/11/24 B	18,766	1.000	0	18,766-	18,766	
128036-000	04/12/24 B	117,565	1.000	0	117,565-	117,565	
128036-000	04/15/24 B	513,105	1.000	0	513,105-	513,105	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
128036-000	04/16/24 B	178,077	1.000	0	178,077-	178,077	
128036-000	04/18/24 B	7,020	1.000	0	7,020-	7,020	
128036-000	04/26/24 B	11,657	1.000	0	11,657-	11,657	
128036-000	04/29/24 B	631	1.000	0	631-	631	
128036-000	04/30/24 B	185,039	1.000	0	185,039-	185,039	
128036-000	05/01/24 B	184,182	1.000	0	184,182-	184,182	
128036-000	05/02/24 B	196,459	1.000	0	196,459-	196,459	
128036-000	05/02/24 B	17,559	1.000	0	17,559-	17,559	
128036-000	05/03/24 B	113,121	1.000	0	113,121-	113,121	
128036-000	05/06/24 B	25,867	1.000	0	25,867-	25,867	
128036-000	05/08/24 B	3,805	1.000	0	3,805-	3,805	
128036-000	05/08/24 B	23,747	1.000	0	23,747-	23,747	
128036-000	05/09/24 B	28,928	1.000	0	28,928-	28,928	
128036-000	05/16/24 B	9,767	1.000	0	9,767-	9,767	
128036-000	05/23/24 B	9,432	1.000	0	9,432-	9,432	
128036-000	05/28/24 B	139,802	1.000	0	139,802-	139,802	
128036-000	05/29/24 B	261,563	1.000	0	261,563-	261,563	
128036-000	05/31/24 B	37,136	1.000	0	37,136-	37,136	
128036-000	06/04/24 B	83,842	1.000	0	83,842-	83,842	
128036-000	06/04/24 B	105,603	1.000	0	105,603-	105,603	
128036-000	06/05/24 B	93,167	1.000	0	93,167-	93,167	
128036-000	06/05/24 B	79,359	1.000	0	79,359-	79,359	
128036-000	06/06/24 B	42,869	1.000	0	42,869-	42,869	
128036-000	06/07/24 B	11,853	1.000	0	11,853-	11,853	
128036-000	06/07/24 B	34,936	1.000	0	34,936-	34,936	
128036-000	06/10/24 B	27,593	1.000	0	27,593-	27,593	
128036-000	06/11/24 B	3,586	1.000	0	3,586-	3,586	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
128036-000	06/12/24 B	18,530	1.000	0	18,530-	18,530	
128036-000	06/13/24 B	23,622	1.000	0	23,622-	23,622	
128036-000	06/14/24 B	53,749	1.000	0	53,749-	53,749	
128036-000	06/14/24 B	19,244	1.000	0	19,244-	19,244	
128036-000	06/17/24 B	92,360	1.000	0	92,360-	92,360	
128036-000	06/18/24 B	78,577	1.000	0	78,577-	78,577	
128036-000	06/20/24 B	74,372	1.000	0	74,372-	74,372	
128036-000	06/20/24 B	5,689	1.000	0	5,689-	5,689	
128036-000	06/21/24 B	57,141	1.000	0	57,141-	57,141	
128036-000	06/24/24 B	39,915	1.000	0	39,915-	39,915	
128036-000	06/24/24 B	64,791	1.000	0	64,791-	64,791	
128036-000	06/25/24 B	64,449	1.000	0	64,449-	64,449	
128036-000	06/25/24 B	167,554	1.000	0	167,554-	167,554	
128036-000	06/26/24 B	269,784	1.000	0	269,784-	269,784	
128036-000	07/03/24 B	48,658	1.000	0	48,658-	48,658	
128036-000	07/05/24 B	133,719	1.000	0	133,719-	133,719	
128036-000	07/08/24 B	21,780	1.000	0	21,780-	21,780	
128036-000	07/08/24 B	10,630	1.000	0	10,630-	10,630	
128036-000	07/10/24 B	14,944	1.000	0	14,944-	14,944	
128036-000	07/11/24 B	158,867	1.000	0	158,867-	158,867	
128036-000	07/11/24 B	6,867	1.000	0	6,867-	6,867	
128036-000	07/12/24 B	163,033	1.000	0	163,033-	163,033	
128036-000	07/15/24 B	53,005	1.000	0	53,005-	53,005	
128036-000	07/16/24 B	202,066	1.000	0	202,066-	202,066	
128036-000	07/17/24 B	45,372	1.000	0	45,372-	45,372	
128036-000	07/18/24 B	162,907	1.000	0	162,907-	162,907	
128036-000	07/19/24 B	126,859	1.000	0	126,859-	126,859	

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
128036-000	07/22/24 B	111,010	1.000	0	111,010-	111,010	
128036-000	07/22/24 B	14,506	1.000	0	14,506-	14,506	
128036-000	07/23/24 B	71,370	1.000	0	71,370-	71,370	
128036-000	07/24/24 B	106,875	1.000	0	106,875-	106,875	
128036-000	07/25/24 B	83,235	1.000	0	83,235-	83,235	
128036-000	07/26/24 B	237,218	1.000	0	237,218-	237,218	
128036-000	07/26/24 B	9,129	1.000	0	9,129-	9,129	
128036-000	07/29/24 B	9,221	1.000	0	9,221-	9,221	
128036-000	07/29/24 B	8,228	1.000	0	8,228-	8,228	
128036-000	07/30/24 B	4,681	1.000	0	4,681-	4,681	
128036-000	08/01/24 B	6,174	1.000	0	6,174-	6,174	
128036-000	08/01/24 B	7,820	1.000	0	7,820-	7,820	
128036-000	08/02/24 B	622	1.000	0	622-	622	
128036-000	08/08/24 B	98,013	1.000	0	98,013-	98,013	
128036-000	08/09/24 B	44,182	1.000	0	44,182-	44,182	
128036-000	08/12/24 B	80,532	1.000	0	80,532-	80,532	
128036-000	08/13/24 B	176,126	1.000	0	176,126-	176,126	
128036-000	08/14/24 B	204,762	1.000	0	204,762-	204,762	
128036-000	08/16/24 B	3,515	1.000	0	3,515-	3,515	
128036-000	08/20/24 B	12,782	1.000	0	12,782-	12,782	
128036-000	08/23/24 B	2,602	1.000	0	2,602-	2,602	
		SUB-TOTAL OF BUYS # 160		**0**	**30,270,533**	**30,270,533**	
128036-000	09/05/23 S	230,429	1.000	0	230,429	230,429	0
128036-000	09/06/23 S	13,599	1.000	0	13,599	13,599	0
128036-000	09/07/23 S	50,136	1.000	0	50,136	50,136	0
128036-000	09/08/23 S	49,065	1.000	0	49,065	49,065	0
128036-000	09/12/23 S	281,489	1.000	0	281,489	281,489	0

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
128036-000	09/26/23 S	3,667	1.000	0	3,667	3,667	0
128036-000	09/27/23 S	64,802	1.000	0	64,802	64,802	0
128036-000	09/28/23 S	42,295	1.000	0	42,295	42,295	0
128036-000	09/29/23 S	75,390	1.000	0	75,390	75,390	0
128036-000	10/02/23 S	8,407	1.000	0	8,407	8,407	0
128036-000	10/03/23 S	59,157	1.000	0	59,157	59,157	0
128036-000	10/04/23 S	52,373	1.000	0	52,373	52,373	0
128036-000	10/05/23 S	49,701	1.000	0	49,701	49,701	0
128036-000	10/06/23 S	22,049	1.000	0	22,049	22,049	0
128036-000	10/10/23 S	25,507	1.000	0	25,507	25,507	0
128036-000	10/17/23 S	208,215	1.000	0	208,215	208,215	0
128036-000	10/18/23 S	60,889	1.000	0	60,889	60,889	0
128036-000	10/19/23 S	46,651	1.000	0	46,651	46,651	0
128036-000	10/25/23 S	16,508	1.000	0	16,508	16,508	0
128036-000	10/31/23 S	83,202	1.000	0	83,202	83,202	0
128036-000	11/01/23 S	93,820	1.000	0	93,820	93,820	0
128036-000	11/03/23 S	294,290	1.000	0	294,290	294,290	0
128036-000	11/06/23 S	70,650	1.000	0	70,650	70,650	0
128036-000	11/07/23 S	112,309	1.000	0	112,309	112,309	0
128036-000	11/08/23 S	92,518	1.000	0	92,518	92,518	0
128036-000	11/09/23 S	150,861	1.000	0	150,861	150,861	0
128036-000	11/10/23 S	61,999	1.000	0	61,999	61,999	0
128036-000	11/17/23 S	122,271	1.000	0	122,271	122,271	0
128036-000	11/24/23 S	134,331	1.000	0	134,331	134,331	0
128036-000	11/27/23 S	128,406	1.000	0	128,406	128,406	0
128036-000	11/28/23 S	223,618	1.000	0	223,618	223,618	0
128036-000	12/01/23 S	227,579	1.000	0	227,579	227,579	0

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
128036-000	12/04/23 S	633,317	1.000	0	633,317	633,317	0
128036-000	12/05/23 S	708,324	1.000	0	708,324	708,324	0
128036-000	12/06/23 S	50,907	1.000	0	50,907	50,907	0
128036-000	12/11/23 S	42,759	1.000	0	42,759	42,759	0
128036-000	12/26/23 S	3,713	1.000	0	3,713	3,713	0
128036-000	02/14/24 S	510,422	1.000	0	510,422	510,422	0
128036-000	02/15/24 S	340,602	1.000	0	340,602	340,602	0
128036-000	02/16/24 S	325,563	1.000	0	325,563	325,563	0
128036-000	02/20/24 S	242,134	1.000	0	242,134	242,134	0
128036-000	02/21/24 S	241,798	1.000	0	241,798	241,798	0
128036-000	02/22/24 S	303,304	1.000	0	303,304	303,304	0
128036-000	02/26/24 S	17,000,000	1.000	0	17,000,000 *	17,000,000	0
128036-000	02/27/24 S	49,586	1.000	0	49,586	49,586	0
128036-000	03/04/24 S	26,204	1.000	0	26,204	26,204	0
128036-000	03/05/24 S	18,442	1.000	0	18,442	18,442	0
128036-000	03/14/24 S	960,853	1.000	0	960,853	960,853	0
128036-000	04/17/24 S	10,903	1.000	0	10,903	10,903	0
128036-000	04/18/24 S	463,442	1.000	0	463,442	463,442	0
128036-000	04/19/24 S	1,152,727	1.000	0	1,152,727	1,152,727	0
128036-000	04/25/24 S	15,230	1.000	0	15,230	15,230	0
128036-000	04/26/24 S	4,943	1.000	0	4,943	4,943	0
128036-000	04/29/24 S	21,232	1.000	0	21,232	21,232	0
128036-000	05/24/24 S	536,688	1.000	0	536,688	536,688	0
128036-000	05/30/24 S	3,383	1.000	0	3,383	3,383	0
128036-000	05/31/24 S	75,411	1.000	0	75,411	75,411	0
128036-000	06/03/24 S	26,492	1.000	0	26,492	26,492	0
128036-000	06/06/24 S	20,093	1.000	0	20,093	20,093	0

continued

REPORTABLE TRANSACTIONS WORKSHEET

	DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS
128036-000	06/10/24 S	202,704	1.000	0	202,704	202,704	0
128036-000	06/11/24 S	13,969	1.000	0	13,969	13,969	0
128036-000	06/12/24 S	116,177	1.000	0	116,177	116,177	0
128036-000	06/13/24 S	156,309	1.000	0	156,309	156,309	0
128036-000	06/17/24 S	131,309	1.000	0	131,309	131,309	0
128036-000	06/18/24 S	51,947	1.000	0	51,947	51,947	0
128036-000	06/21/24 S	210,343	1.000	0	210,343	210,343	0
128036-000	06/26/24 S	378,636	1.000	0	378,636	378,636	0
128036-000	06/27/24 S	79,163	1.000	0	79,163	79,163	0
128036-000	06/28/24 S	221,965	1.000	0	221,965	221,965	0
128036-000	07/01/24 S	210,405	1.000	0	210,405	210,405	0
128036-000	07/02/24 S	97,380	1.000	0	97,380	97,380	0
128036-000	07/03/24 S	17,360	1.000	0	17,360	17,360	0
128036-000	07/05/24 S	309,530	1.000	0	309,530	309,530	0
128036-000	07/08/24 S	200,871	1.000	0	200,871	200,871	0
128036-000	07/09/24 S	85,097	1.000	0	85,097	85,097	0
128036-000	08/07/24 S	435,351	1.000	0	435,351	435,351	0
	SUB-TOTAL OF SALES # 76			**0**	**29,863,171**	**29,863,171**	**0**
	SUB-TOTAL			**0**	**60,133,704**	**60,133,704**	**0**
	GRAND TOTAL			**54**	**64,650,241**	**64,339,583**	**310,659**

continued

REPORTABLE TRANSACTIONS WORKSHEET

DATE BOUGHT / SOLD	SHARES / PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH EX	TRANSACTION COST	REALIZED GAIN / LOSS

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

*** NO TRANSACTIONS QUALIFIED FOR THIS SECTION ***

Docusign Envelope ID: 5E7824BC-1CEB-4961-BD4B-DE72A6C3B850

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 09/01/2023 and ending 08/31/2024

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.)

B This return/report is: [ ] a single-employer plan [ ] a DFE (specify) ____
[ ] 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
HEATING, PIPING AND REFRIGERATION PENSION FD PENSION FUND

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan 09/01/1955

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)

BD OF TEES HEATING, PIPING &
REFRIGERATION PENSION FUND

8700 ASHWOOD DRIVE
CAPITOL HEIGHTS, MD 20743

2b Employer Identification Number (EIN) 52-1058013

2c Plan Sponsor's telephone number 206-695-0969

2d Business code (see instructions) 238220

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	DocuSigned by: Christopher Madello 8D81D38E6A2413...	6/10/2025	Christopher Madello
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Signed by: Thomas Bello 8E62B4473624400...	6/10/2025	Thomas Bello
	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