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

2024

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024

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

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

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

D Check box if filing under:
- ☐ 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
PNM RESOURCES, INC. MASTER TRUST

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan

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)
TXNM ENERGY, INC.

414 SILVER AVENUE SW
ALBUQUERQUE, NM 87102

2b Employer Identification Number (EIN)
23-6679470

2c Plan Sponsor's telephone number
505-241-2700

2d Business code (see instructions)

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.	09/25/2025	REBECCA TEAGUE
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE	Filed with authorized/valid electronic signature.	09/25/2025	REBECCA TEAGUE
	Signature of DFE	Date	Enter name of individual signing as DFE

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

TXNM ENERGY, INC. BENEFITS GOVERNANCE COMMITTEE

414 SILVER AVENUE SW
ALBUQUERQUE, NM 87102

3b Administrator's EIN: 85-0352963

3c Administrator's telephone number: 505-241-2700

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: PNM RESOURCES, INC.

c Plan Name: PNM RESOURCES, INC. MASTER TRUST

4b EIN: 23-6679470

4d PN: 001

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

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

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

9a Plan funding arrangement (check all that apply)

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

9b Plan benefit arrangement (check all that apply)

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

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

a Pension Schedules

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

b General Schedules

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

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

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

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

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

11c Enter the Receipt Confirmation Code for the 2024 Form M-1 annual report. If the plan was not required to file the 2024 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code_____

SCHEDULE C (Form 5500)	Service Provider Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ **File as an attachment to Form 5500.**	**2024** **This Form is Open to Public Inspection.**

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024

A Name of plan	**B** Three-digit plan number (PN) ▶
PNM RESOURCES, INC. MASTER TRUST	001

C Plan sponsor's name as shown on line 2a of Form 5500	**D** Employer Identification Number (EIN)
TXNM ENERGY, INC.	23-6679470

Part I Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

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

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

MILLIMAN

91-0675641

(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?
16 50	N/A	270776	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

HARRISON STREET ADVISORS

45-3147571

(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?
65 27	N/A	159042	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NISA INVESTMENT ADVISORS

48-1140940

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	N/A	149891	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

WILLIS TOWERS WATSON

53-0181291

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
65 11	N/A	136522	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PACIFIC INVESTMENT MGT

82-2405817

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51		95356	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

METLIFE INV MGT

84-2405817

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	N/A	93976	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

UBS GLOBAL ASSET MANAGEMENT

36-3718331

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	N/A	77845	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

RV KUHNS

93-0910652

(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?
16 50	N/A	47826	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

DODGE & COX

94-1441976

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	N/A	31338	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

BANK OF NEW YORK MELLON

13-5160382

(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?
21 50	N/A	21153	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

LEGAL & GENERAL INVESTMENT

20-8058531

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	N/A	8971	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

THE NORTHERN TRUST COMPANY

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 21 50	N/A	6308	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

Part I Service Provider Information (continued)

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

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

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

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

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

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

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

(complete as many entries as needed)

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

DFE/Participating Plan Information

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

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

OMB No. 1210-0110

2024

This Form is Open to Public Inspection.

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024

A Name of plan
PNM RESOURCES, INC. MASTER TRUST

B Three-digit plan number (PN) ▶ 001

C Plan or DFE sponsor's name as shown on line 2a of Form 5500
TXNM ENERGY, INC.

D Employer Identification Number (EIN)
23-6679470

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:	ADAMS STREET P-SHIP FD 2007 NON US		
b Name of sponsor of entity listed in (a):	ADAMS STREET PARTNERS LLC		
c EIN-PN	20-5740506-001	**d** Entity code	E
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	356318		
a Name of MTIA, CCT, PSA, or 103-12 IE:	ADAMS STREET P-SHIP FD 2006 NON US		
b Name of sponsor of entity listed in (a):	ADAMS STREET PARTNERS LLC		
c EIN-PN	20-3654916-001	**d** Entity code	E
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	23698		
a Name of MTIA, CCT, PSA, or 103-12 IE:	ADAMS STREET P-SHIP FD 2004 NON US		
b Name of sponsor of entity listed in (a):	ADAMS STREET PARTNERS LLC		
c EIN-PN	20-0291150-001	**d** Entity code	E
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	103096		
a Name of MTIA, CCT, PSA, or 103-12 IE:	ADAMS STREET P-SHIP FD 2004 US FUND		
b Name of sponsor of entity listed in (a):	ADAMS STREET PARTNERS LLC		
c EIN-PN	20-0291077-001	**d** Entity code	E
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	49639		
a Name of MTIA, CCT, PSA, or 103-12 IE:	ADAMS STREET P-SHIP FD 2007 US FUND		
b Name of sponsor of entity listed in (a):	ADAMS STREET PARTNERS LLC		
c EIN-PN	20-5740143-001	**d** Entity code	E
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	550538		
a Name of MTIA, CCT, PSA, or 103-12 IE:	LEGAL & GENERAL GLOBAL CORE		
b Name of sponsor of entity listed in (a):	RELIANCE TRUST COMPANY OF DELAWARE		
c EIN-PN	35-7085469-013	**d** Entity code	C
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	7411791		
a Name of MTIA, CCT, PSA, or 103-12 IE:	BLACKROCK MSCI ACWI EX-US IMI INDEX		
b Name of sponsor of entity listed in (a):	BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.		
c EIN-PN	27-3359978-001	**d** Entity code	C
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	52033204		

a Name of MTIA, CCT, PSA, or 103-12 IE: EB TEMPORARY INVESTMENT FD II

b Name of sponsor of entity listed in (a): THE BANK OF NEW YORK MELLON

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)
25-6078093-023	C	0

a Name of MTIA, CCT, PSA, or 103-12 IE: NT COLLECTIVE GOVT SHORT TERM INV F

b Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENTS, INC

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)
45-6138589-068	C	5816522

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 PNM RESOURCES, INC. EMPLOYEES' RETI

b Name of plan sponsor TXNM ENERGY, INC. | **c** EIN-PN 85-0468296-001

a Plan name TEXAS-NEW MEXICO POWER COMPANY PENS

b Name of plan sponsor TEXAS-NEW MEXICO POWER COMPANY | **c** EIN-PN 75-0204070-001

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

2024

This Form is Open to Public Inspection

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024

A Name of plan
PNM RESOURCES, INC. MASTER TRUST

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
TXNM ENERGY, INC.

D Employer Identification Number (EIN)
23-6679470

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	-2926900	582365
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	11316917	11683721
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	2727812	
(2) U.S. Government securities	1c(2)	82818496	89721583
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	48461978	2594685
(B) All other	1c(3)(B)	55438987	95259646
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	741397	
(B) Common	1c(4)(B)	29096437	33707994
(5) Partnership/joint venture interests	1c(5)	68515712	45775575
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	82397189	65261517
(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)	1775974	1083289
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	91165814	83811337
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	9300939	38831192

		(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	480830752	468312904
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j	32266562	50288084
k Total liabilities (add all amounts in lines 1g through1j)	1k	32266562	50288084
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	448564190	418024820

Part II Income and Expense Statement

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

Income		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: **(A)** Employers	2a(1)(A)		
(B) Participants	2a(1)(B)		
(C) Others (including rollovers)	2a(1)(C)		
(2) Noncash contributions	2a(2)		
(3) Total contributions. Add lines **2a(1)(A), (B), (C),** and line **2a(2)**	2a(3)		
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	-61828	
(B) U.S. Government securities	2b(1)(B)	420558	
(C) Corporate debt instruments	2b(1)(C)	2971160	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	378774	
(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		3708664
(2) Dividends: **(A)** Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)	357750	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	1944884	
(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		2302634
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	433490100	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	379742155	
(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		53747945
(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	-49624055	
(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		-49624055

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		936295
(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)		-182477
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		5260337
c Other income	2c		440388
d Total income. Add all **income** amounts in column (b) and enter total	2d		16589731
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)		
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines **2e(1)** through **(3)**	2e(4)		
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses:			
(1) Salaries and allowances	2i(1)		
(2) Contract administrator fees	2i(2)		
(3) Recordkeeping fees	2i(3)		
(4) IQPA audit fees	2i(4)		
(5) Investment advisory and investment management fees	2i(5)	616419	
(6) Bank or trust company trustee/custodial fees	2i(6)	27461	
(7) Actuarial fees	2i(7)	136522	
(8) Legal fees	2i(8)	4994	
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	318602	
(12) Total administrative expenses. Add lines **2i(1)** through **(11)**	2i(12)		1103998
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		1103998
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		15485733
l Transfers of assets:			
(1) To this plan	2l(1)		197020332
(2) From this plan	2l(2)		243045435

Part III Accountant's Opinion

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

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

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

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

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

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

(1) Name: **(2)** EIN:

d The opinion of an independent qualified public accountant is **not attached** 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**			
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)	**4b**		X	
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)	**4c**		X	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)	**4d**		X	
e Was this plan covered by a fidelity bond?	**4e**			
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?	**4f**			
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?	**4g**			
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?	**4h**			
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	**4i**	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	**4j**	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	**4k**			
l Has the plan failed to provide any benefit when due under the plan?	**4l**			
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	**4m**			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.	**4n**			

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

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

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

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

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

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

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Non-Interest Bearing Cash - USD						
USD - United States dollar	- 116,140.580	1.000000	-116,140.58	-116,140.58	0.00	0.00
Total - all currencies			**-116,140.58**	**-116,140.58**	**0.00**	**0.00**
Total Non-Interest Bearing Cash - USD			**-116,140.58**	**-116,140.58**	**0.00**	**0.00**
Receivable Income - USD						
Income	0.000	0.000000	49,983.96	49,983.96	0.00	0.00
Total - all currencies			**49,983.96**	**49,983.96**	**0.00**	**0.00**
Total Receivable Income - USD			**49,983.96**	**49,983.96**	**0.00**	**0.00**
U.S. Government Securities						
United States - USD						
UNITED STATES TREAS BDS 1.375% 11-15-2040 SBNG0BM3	2,780,000.000	61.968750	1,722,731.25	0.00	-1,724,044.80	-1,313.55
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG SBZ56WH8	0.000	0.000000	0.00	0.00	-992,154.35	-992,154.35
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG SBLDBLR0	1,345,000.000	64.832031	871,990.82	0.00	-1,725,750.00	-853,759.18
UNITED STATES TREAS NTS DTD 3.875% 11-30-2029 SBP4XZ04	1,000,000.000	97.742188	977,421.88	0.00	-967,580.00	9,841.88
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG SBM96PV8	120,000.000	84.105469	100,926.56	105,323.44	0.00	-4,396.88
UNITED STATES TREAS NTS 3.125% DUE 08-31-2029 REG SBQ0LV12	2,080,000.000	94.707031	1,969,906.24	0.00	-1,943,344.00	26,562.24
UNITED STATES TREAS NTS 3.625% 12-31-2029 SBMCVF21	1,100,000.000	97.683594	1,074,519.53	0.00	-1,063,689.00	10,830.53
UNITED STATES TREAS SEC STRIPPED 08-15-2038 SB4P9XY4	1,290,000.000	51.190841	660,361.85	674,373.30	0.00	-14,011.45
UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 05-15-2041 SBPRBXM3	4,295,000.000	43.691318	1,876,542.11	0.00	-1,878,074.65	-1,532.54
UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 05-15-2042 (UNDDATE) REG SBYY9LQ3	960,000.000	41.541047	398,794.05	0.00	-398,409.60	384.45
UNITED STATES TREAS SEC STRIPPED INT PMTNT 194 08-15-2040 (UNDDATE) REG SB3TF8B3	515,000.000	45.543805	234,550.60	0.00	-234,268.35	282.25
UNITED STATES TREAS SEC STRIPPED INT PMT00091 11-15-2038 (UNDDATE) REG SB4RKCF9	1,940,000.000	50.471732	979,151.60	1,002,475.60	0.00	-23,324.00

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
U.S. Government Securities						
United States - USD						
UNITED STATES TREAS SEC STRIPPED INT PMT00837 08-15-2033 (UNDDATE) REG SB4X15F7	260,000.000	66.530207	172,978.54	0.00	-170,601.60	2,376.94
UNITED STATES TREAS SEC STRIPPED INT PMT00886 05-15-2033 (UNDDATE) REG SB2RGJF2	260,000.000	67.374997	175,174.99	0.00	-172,645.20	2,529.79
UNITED STATES TREAS SEC STRIPPED INT PMT00887 11-15-2033 (UNDDATE) REG SB2RGL56	2,510,000.000	65.707289	1,649,252.95	0.00	-1,627,182.80	22,070.15
UNITED STS TREAS 0.625% 12-31-2027 SBNNXCL1	0.000	0.000000	0.00	0.00	-1,694,511.00	-1,694,511.00
UNITED STS TREAS NTS .5% DUE 02-28-2026 REG SBLKH0X0	0.000	0.000000	0.00	0.00	-189,848.45	-189,848.45
US TREAS SEC STRIPPED INT PMT 00116 11-15-2039 SB5012P6	2,055,000.000	47.524441	976,627.26	1,002,449.55	0.00	-25,822.29
US TREAS SEC 0 DUE 11-15-2041 SBP8YH07	965,000.000	42.589576	410,989.41	0.00	-410,539.95	449.46
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2042 SBPH3RL6	960,000.000	42.066849	403,841.75	0.00	-402,835.20	1,006.55
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2039 SB4L98T8	2,025,000.000	48.093628	973,895.97	1,002,618.00	0.00	-28,722.03
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2042 SBN7ZZC5	960,000.000	41.057083	394,148.00	0.00	-392,870.40	1,277.60
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2042 SBN7ZZ70	955,000.000	40.477376	386,558.94	0.00	-385,944.15	614.79
Total United States - USD			**16,410,364.30**	**3,787,239.89**	**-16,374,293.50**	**-3,751,169.09**
Total U.S. Government Securities			**16,410,364.30**	**3,787,239.89**	**-16,374,293.50**	**-3,751,169.09**
Value of Interest in Common/Collective Trusts						
United States - USD						
NT COLLECTIVE GOVT SHORT TERM INVT FD C66586U445	2,052,114.110	1.000000	2,052,114.11	2,052,114.11	0.00	0.00
Total United States - USD			**2,052,114.11**	**2,052,114.11**	**0.00**	**0.00**
Total Value of Interest in Common/Collective Trusts			**2,052,114.11**	**2,052,114.11**	**0.00**	**0.00**

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Other						
United States - USD						
FUT MAR 25 CBT UL T-BONDS C999599GH0	65.000	118.906250	7,728,906.25	8,032,101.57	0.00	-303,195.32
FUT MAR 25 CBT UL T-BONDS C999599GH0	- 65.000	118.906250	-7,728,906.25	-8,032,101.57	0.00	303,195.32
FUT MAR 25 CBT ULT TNOTE C999599GH0	- 357.000	111.312500	-39,738,562.50	-40,390,054.99	0.00	651,492.49
FUT MAR 25 CBT ULT TNOTE C999599GH0	357.000	111.312500	39,738,562.50	40,390,054.99	0.00	-651,492.49
FUT MAR 25 CBT 5Y T-NOTE C999599GH0	161.000	106.304688	17,115,054.69	17,212,164.05	0.00	-97,109.36
FUT MAR 25 CBT 5Y T-NOTE C999599GH0	- 161.000	106.304688	-17,115,054.69	-17,212,164.05	0.00	97,109.36
FUT MAR 25 US 2YR T-NOTE C999599GH0	- 83.000	102.804688	-17,065,578.13	-17,068,046.88	0.00	2,468.75
FUT MAR 25 US 2YR T-NOTE C999599GH0	83.000	102.804688	17,065,578.13	17,068,046.88	0.00	-2,468.75
FUT MAR 25 10 YR T-NOTES C999599GH0	- 178.000	108.750000	-19,357,500.00	-19,583,227.34	0.00	225,727.34
FUT MAR 25 10 YR T-NOTES C999599GH0	178.000	108.750000	19,357,500.00	19,583,227.34	0.00	-225,727.34
Total United States - USD			**0.00**	**0.00**	**0.00**	**0.00**
Total Other			**0.00**	**0.00**	**0.00**	**0.00**
Total			**18,396,321.79**	**5,773,197.38**	**-16,374,293.50**	**-3,751,169.09**

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Non-Interest Bearing Cash - USD						
USD - United States dollar	6,187.420	1.000000	6,187.42	6,187.42	0.00	0.00
Total - all currencies			**6,187.42**	**6,187.42**	**0.00**	**0.00**
Total Non-Interest Bearing Cash - USD			**6,187.42**	**6,187.42**	**0.00**	**0.00**
Receivable Income - USD						
Income	0.000	0.000000	11,973.12	11,973.12	0.00	0.00
Total - all currencies			**11,973.12**	**11,973.12**	**0.00**	**0.00**
Total Receivable Income - USD			**11,973.12**	**11,973.12**	**0.00**	**0.00**
U.S. Government Securities						
United States - USD						
U S TREAS SEC STRIPPED INT PMT TINT 05/15/40 SB572JY0	170,000.000	46.138767	78,435.90	80,811.20	0.00	-2,375.30
UNITED STATES OF AMER TREAS NOTES 3.25% DUE 06-30-2029 SBQC7W26	355,000.000	95.410156	338,706.05	0.00	-334,214.75	4,491.30
UNITED STATES TREAS BDS 1.375% 11-15-2040 SBNG0BM3	0.000	0.000000	0.00	0.00	-449,616.00	-449,616.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG SBLDBLR0	0.000	0.000000	0.00	0.00	-422,500.00	-422,500.00
UNITED STATES TREAS BDS 1.875% 11-15-2051 SBMCNFZ0	0.000	0.000000	0.00	0.00	-93,741.45	-93,741.45
UNITED STATES TREAS NTS .625% DUE 05-15-2030 REG SBMHCRF6	695,000.000	82.042969	570,198.63	0.00	-554,776.80	15,421.83
UNITED STATES TREAS NTS DTD 01/31/2022 1.75% 01-31-2029 SBN95VM5	480,000.000	90.289062	433,387.50	0.00	-538,684.90	-105,297.40
UNITED STATES TREAS NTS DTD 3.875% 11-30-2029 SBP4XZ04	525,000.000	97.742188	513,146.49	0.00	-507,979.50	5,166.99
UNITED STATES TREAS NTS 1.5% DUE 11-30-2028 BEO SBP39M35	115,000.000	89.800781	103,270.90	0.00	-140,236.80	-36,965.90
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG SBM96PV8	165,000.000	84.105469	138,774.02	140,172.66	0.00	-1,398.64
UNITED STATES TREAS NTS 2.375% 03-31-2029 SBPRT3T4	475,000.000	92.277344	438,317.38	0.00	-430,544.75	7,772.63
UNITED STATES TREAS NTS 3.625% 12-31-2029 SBMCVF21	570,000.000	97.683594	556,796.49	0.00	-551,184.30	5,612.19

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
U.S. Government Securities						
United States - USD						
UNITED STATES TREAS SEC STRIPPED 08-15-2038 SB4P9XY4	190,000.000	51.190841	97,262.60	99,326.30	0.00	-2,063.70
UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 05-15-2041 SBPRBXM3	805,000.000	43.691318	351,715.11	0.00	-352,002.35	-287.24
UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 05-15-2042 (UNDDATE) REG SBYY9LQ3	180,000.000	41.541047	74,773.88	0.00	-74,701.80	72.08
UNITED STATES TREAS SEC STRIPPED INT PMTNT 194 08-15-2040 (UNDDATE) REG SB3TF8B3	565,000.000	45.543805	257,322.50	0.00	-257,012.85	309.65
UNITED STATES TREAS SEC STRIPPED INT PMT00005 05-15-2038 (UNDDATE) REG SB4P68R3	190,000.000	51.985173	98,771.83	100,766.50	0.00	-1,994.67
UNITED STATES TREAS SEC STRIPPED INT PMT00019 02-15-2039 (UNDDATE) REG SB4XVY94	195,000.000	49.669534	96,855.59	99,403.20	0.00	-2,547.61
UNITED STATES TREAS SEC STRIPPED INT PMT00091 11-15-2038 (UNDDATE) REG SB4RKCF9	195,000.000	50.471732	98,419.88	100,764.30	0.00	-2,344.42
UNITED STATES TREAS SEC STRIPPED INT PMT00122 02-15-2040 (UNDDATE) REG SB53HFK7	210,000.000	46.743048	98,160.40	101,169.60	0.00	-3,009.20
UNITED STATES TREAS SEC STRIPPED INT PMT00765 02-15-2038 (UNDDATE) REG SB4PM774	185,000.000	52.621009	97,348.87	99,489.30	0.00	-2,140.43
UNITED STATES TREAS SEC STRIPPED INT PMT00837 08-15-2033 (UNDDATE) REG SB4X15F7	50,000.000	66.530207	33,265.10	0.00	-32,808.00	457.10
UNITED STATES TREAS SEC STRIPPED INT PMT00886 05-15-2033 (UNDDATE) REG SB2RGJF2	50,000.000	67.374997	33,687.50	0.00	-33,201.00	486.50
UNITED STATES TREAS SEC STRIPPED INT PMT00887 11-15-2033 (UNDDATE) REG SB2RGL56	470,000.000	65.707289	308,824.26	0.00	-304,691.60	4,132.66
US TREAS SEC STRIPPED INT PMT 00116 11-15-2039 SB5012P6	205,000.000	47.524441	97,425.10	100,001.05	0.00	-2,575.95
US TREAS SEC 0 DUE 11-15-2041 SBP8YH07	180,000.000	42.589576	76,661.24	0.00	-76,577.40	83.84
US TREASURY N/B 1.5% DUE 02-15-2030 REG SBK8ZZ12	160,000.000	86.820312	138,912.50	138,943.75	0.00	-31.25
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2042 SBPH3RL6	180,000.000	42.066849	75,720.33	0.00	-75,531.60	188.73
UTD STATES TREAS ZERO CPN 0% DUE 05-15-2039 SB4Z6BD0	200,000.000	48.888175	97,776.35	100,390.00	0.00	-2,613.65
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2039 SB4L98T8	200,000.000	48.093628	96,187.26	99,024.00	0.00	-2,836.74
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2042 SBN7ZZC5	180,000.000	41.057083	73,902.75	0.00	-73,663.20	239.55
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2042 SBN7ZZ70	175,000.000	40.477376	70,835.41	0.00	-70,722.75	112.66
Total United States - USD			**5,544,861.82**	**1,260,261.86**	**-5,374,391.80**	**-1,089,791.84**
Total U.S. Government Securities			**5,544,861.82**	**1,260,261.86**	**-5,374,391.80**	**-1,089,791.84**

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Value of Interest in Common/Collective Trusts						
United States - USD						
NT COLLECTIVE GOVT SHORT TERM INVT FD C66586U445	316,460.740	1.000000	316,460.74	316,460.74	0.00	0.00
Total United States - USD			**316,460.74**	**316,460.74**	**0.00**	**0.00**
Total Value of Interest in Common/Collective Trusts			**316,460.74**	**316,460.74**	**0.00**	**0.00**
Other						
United States - USD						
FUT MAR 25 CBT UL T-BONDS C999599GH0	40.000	118.906250	4,756,250.00	4,944,691.61	0.00	-188,441.61
FUT MAR 25 CBT UL T-BONDS C999599GH0	- 40.000	118.906250	-4,756,250.00	-4,944,691.61	0.00	188,441.61
FUT MAR 25 CBT ULT TNOTE C999599GH0	- 20.000	111.312500	-2,226,250.00	-2,261,391.39	0.00	35,141.39
FUT MAR 25 CBT ULT TNOTE C999599GH0	20.000	111.312500	2,226,250.00	2,261,391.39	0.00	-35,141.39
FUT MAR 25 CBT 5Y T-NOTE C999599GH0	4.000	106.304688	425,218.75	427,625.01	0.00	-2,406.26
FUT MAR 25 CBT 5Y T-NOTE C999599GH0	- 4.000	106.304688	-425,218.75	-427,625.01	0.00	2,406.26
FUT MAR 25 US 2YR T-NOTE C999599GH0	- 16.000	102.804688	-3,289,750.00	-3,290,179.69	0.00	429.69
FUT MAR 25 US 2YR T-NOTE C999599GH0	16.000	102.804688	3,289,750.00	3,290,179.69	0.00	-429.69
FUT MAR 25 10 YR T-NOTES C999599GH0	- 26.000	108.750000	-2,827,500.00	-2,860,478.91	0.00	32,978.91
FUT MAR 25 10 YR T-NOTES C999599GH0	26.000	108.750000	2,827,500.00	2,860,478.91	0.00	-32,978.91
Total United States - USD			**0.00**	**0.00**	**0.00**	**0.00**
Total Other			**0.00**	**0.00**	**0.00**	**0.00**
Total			**5,879,483.10**	**1,594,883.14**	**-5,374,391.80**	**-1,089,791.84**

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Non-Interest Bearing Cash - USD						
AUD - Australian dollar	24,966.750	1.000000	24,966.75	24,966.75	0.00	0.00
CAD - Canadian dollar	555.480	1.000000	555.48	555.48	0.00	0.00
CHF - Swiss franc	377.490	1.000000	377.49	377.49	0.00	0.00
DKK - Danish krone	1,984.180	1.000000	1,984.18	1,984.18	0.00	0.00
EUR - Euro	36,004.180	1.000000	36,004.18	36,004.18	0.00	0.00
GBP - British pound sterling	41,864.370	1.000000	41,864.37	41,864.37	0.00	0.00
ILS - New Israeli shekel	100.950	1.000000	100.95	100.95	0.00	0.00
JPY - Japanese yen	50,679.360	1.000000	50,679.36	50,679.36	0.00	0.00
MXN - Mexican peso	35.040	1.000000	35.04	35.04	0.00	0.00
PLN - Polish zloty	2,323.130	1.000000	2,323.13	2,323.13	0.00	0.00
TRY - Turkish lira	24.460	1.000000	24.46	24.46	0.00	0.00
USD - United States dollar	486,785.450	1.000000	486,785.45	486,785.45	0.00	0.00
ZAR - South African rand	364.750	1.000000	364.75	364.75	0.00	0.00
Total - all currencies			**646,065.59**	**646,065.59**	**0.00**	**0.00**
Total Non-Interest Bearing Cash - USD			**646,065.59**	**646,065.59**	**0.00**	**0.00**
Receivable Income - USD						
Income	0.000	0.000000	1,960,117.55	1,960,117.55	0.00	0.00
Total - all currencies			**1,960,117.55**	**1,960,117.55**	**0.00**	**0.00**
Total Receivable Income - USD			**1,960,117.55**	**1,960,117.55**	**0.00**	**0.00**
Receivables - Other - USD						
Pending foreign exchange purchases: HK offshore Chinese Yuan Renminbi	0.000	0.000000	204,344.78	208,000.00	0.00	-3,655.22
Pending foreign exchange purchases: Japanese yen	0.000	0.000000	351,106.97	363,734.61	0.00	-12,627.64
Pending foreign exchange purchases: Polish zloty	0.000	0.000000	166,865.47	169,369.84	0.00	-2,504.37
Pending foreign exchange purchases: Turkish lira	0.000	0.000000	685,719.42	654,342.59	0.00	31,376.83

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Receivables - Other - USD						
Pending foreign exchange purchases: United States dollar	0.000	0.000000	2,814,461.04	2,814,461.04	0.00	0.00
Pending trade sales: United States dollar	0.000	0.000000	5,351,060.14	5,351,060.14	0.00	0.00
Total - all currencies			**9,573,557.82**	**9,560,968.22**	**0.00**	**12,589.60**
Total Receivables - Other - USD			**9,573,557.82**	**9,560,968.22**	**0.00**	**12,589.60**
U.S. Government Securities						
United States - USD						
FED HOME LN MTG 6.5% DUE 02-01-2054 C3132DWKQ5	78,469.800	102.147191	80,154.70	0.00	-98,737.62	-18,582.92
FEDERAL HOME LN MTG SER 4790 CL F FLTG 05-15-2048 C3137F5BX6	139,109.340	97.378640	135,462.78	0.00	-145,352.97	-9,890.19
FHLMC PRIN STRIP PRIN PMT ON 6.875% DEB 2031 03-15-2031 (UNDDATE) SBH7R4M2	900,000.000	74.852761	673,674.85	0.00	-650,277.00	23,397.85
FNMA POOL #AM7912 3.6% DUE 02-01-2040 BEO C3138L8YJ7	295,699.840	91.254500	269,839.41	0.00	-275,199.69	-5,360.28
FNMA POOL #BD4757 2.5% 08-01-2046 BEO C3140FCJB5	67,533.840	83.459232	56,363.22	0.00	-61,886.35	-5,523.13
FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS SETTLES FEBRUARY S2337803	1,900,000.000	98.578677	1,872,994.86	1,885,230.47	0.00	-12,235.61
FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES FEBRUARY C01F060626	700,000.000	100.418738	702,931.17	704,648.44	0.00	-1,717.27
RESOLUTION FDG CORP FED BOOK ENTRY CPN SGENERIC INT PMT 04-15-2030 REG SB068289	200,000.000	78.277723	156,555.45	0.00	-150,368.00	6,187.45
RESOLUTION FDG CORP FED BOOK ENTRY PRIN STRIPS GENERIC PRIN PMT 01-15-2030 S2172413	3,200,000.000	79.158343	2,533,066.98	0.00	-2,437,760.00	95,306.98
RESOLUTION FDG ZERO CPN 0% DUE 01-15-2030 SBJFCWQ3	100,000.000	79.158343	79,158.34	0.00	-76,180.00	2,978.34
TN VY AUTH FED BOOK ENTRY PRIN STRIPS GENERIC PRIN PMT 05-01-2030 (UNDDATE) SBH7JXY3	300,000.000	77.643149	232,929.45	0.00	-224,664.00	8,265.45
TSY INFL IX N/B TII 0 1/8 01/15/32 01-15-2032 SBPLFCC4	200,000.000	98.716870	197,433.74	0.00	-193,429.60	4,004.14
TSY INFL IX N/B 1.75% 01-15-2034 SBRF20G5	1,000,000.000	98.468931	984,689.31	993,665.37	0.00	-8,976.06
UNITED STATES OF AMER TREAS BONDS 4.125% 08-15-2044 SBSLSLK5	1,185,000.000	90.593750	1,073,535.94	1,128,695.93	0.00	-55,159.99
UNITED STATES OF AMER TREAS BONDS DTD 4.0% 11-15-2052 SBQXS7C3	930,000.000	87.253906	811,461.33	851,821.26	0.00	-40,359.93
UNITED STATES OF AMER TREAS BONDS 2.5% 02-15-2046 SBZ56WT0	240,000.000	68.468750	164,325.00	0.00	-166,651.20	-2,326.20

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
U.S. Government Securities						
United States - USD						
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 SBQYLTM5	400,000.000	81.429688	325,718.75	350,629.63	0.00	-24,910.88
UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 SBQXLPR3	500,000.000	81.386719	406,933.60	438,013.04	0.00	-31,079.44
UNITED STATES OF AMER TREAS BONDS 3% DUE08-15-2052 SBQHM4F3	1,200,000.000	71.871094	862,453.13	928,514.01	0.00	-66,060.88
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042 SBL56GP6	100,000.000	90.074219	90,074.22	0.00	-90,887.00	-812.78
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 SBS2G1C0	1,200,000.000	91.382812	1,096,593.74	1,187,372.58	-846,030.20	-936,809.04
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043 SBQC4SL8	1,100,000.000	94.191406	1,036,105.47	1,081,491.22	-715,184.81	-760,570.56
UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 SBPG5RX5	900,000.000	95.546875	859,921.88	884,000.93	-570,825.00	-594,904.05
UNITED STATES OF AMER TREAS BONDS 4.5% 11-15-2054 C912810UE6	190,000.000	95.515625	181,479.69	190,661.53	0.00	-9,181.84
UNITED STATES OF AMER TREAS NOTES 1.125% 01-15-2033 SBQFMC06	790,000.000	97.480719	770,097.68	591,883.30	-760,868.20	-582,653.82
UNITED STATES OF AMER TREAS NOTES 3.25% DUE 06-30-2029 SBQC7W26	500,000.000	95.410156	477,050.78	485,514.73	0.00	-8,463.95
UNITED STATES OF AMER TREAS NOTES 3.5% 03-31-2030 SBRPT271	300,000.000	96.363281	289,089.84	289,875.83	0.00	-785.99
UNITED STATES OF AMER TREAS NOTES 3.75% 06-30-2030 SBQXV175	800,000.000	96.726562	773,812.50	786,670.54	0.00	-12,858.04
UNITED STATES OF AMER TREAS NOTES 4.0% 02-28-2030 SBMTY6J7	300,000.000	98.136719	294,410.16	294,989.29	0.00	-579.13
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 SBS2G1B9	2,200,000.000	95.753906	2,106,585.93	2,188,249.85	0.00	-81,663.92
UNITED STATES OF AMER TREAS NOTES 4.25% 02-28-2029 SBMG7NM1	0.000	0.000000	0.00	0.00	-691,222.00	-691,222.00
UNITED STATES OF AMER TREAS NOTES 4.25% 08-31-2030 SBMGC3L5	500,000.000	98.449219	492,246.10	494,241.88	-488,690.00	-490,685.78
UNITED STATES OF AMER TREAS NOTES 4.25% 11-15-2034 SBTKW387	485,000.000	97.421875	472,496.10	482,396.71	0.00	-9,900.61
UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 SBQSB5K1	0.000	0.000000	0.00	0.00	-558,818.90	-558,818.90
UNITED STATES OF AMER TREAS NOTES 4.5% 12-31-2031 SBS60BL7	95,000.000	100.078125	95,074.22	95,040.43	0.00	33.79
UNITED STATES OF AMER TREAS NOTES 4.625%04-30-2029 SBLDCKH6	0.000	0.000000	0.00	0.00	-401,376.00	-401,376.00
UNITED STATES OF AMER TREAS NOTES 4.625%04-30-2031 SBLDCKG5	0.000	0.000000	0.00	0.00	-80,462.40	-80,462.40

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
U.S. Government Securities						
United States - USD						
UNITED STATES OF AMER TREAS NOTES 4.875%04-30-2026 SBLDCKD2	0.000	0.000000	0.00	0.00	-89,929.80	-89,929.80
UNITED STATES TREAS BDS .. 3.125% DUE 11-15-2041 REG SB6ZKRY9	280,000.000	80.558594	225,564.06	0.00	-227,127.60	-1,563.54
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048 SBD59D47	480,000.000	75.011719	360,056.25	384,090.07	0.00	-24,033.82
UNITED STATES TREAS BDS DTD 00246 3% DUE11-15-2045 REG SBYQP1M5	300,000.000	75.285156	225,855.47	126,396.48	-229,068.00	-129,609.01
UNITED STATES TREAS BDS DTD 00271 1.125%DUE 08-15-2040 SBKVKF47	3,950,000.000	59.699219	2,358,119.15	2,504,611.62	0.00	-146,492.47
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG SBLDBLR0	7,100,000.000	64.832031	4,603,074.20	4,872,012.47	0.00	-268,938.27
UNITED STATES TREAS BDS 1.875% DUE 02-15-2051 REG SBM9WFN8	460,000.000	55.710938	256,270.31	264,624.32	0.00	-8,354.01
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG SBMT9GQ9	10,100,000.000	67.070312	6,774,101.51	7,168,794.71	0.00	-394,693.20
UNITED STATES TREAS BDS 2.0% 02-15-2052 SBM96PW9	300,000.000	60.734375	182,203.13	0.00	-187,206.00	-5,002.87
UNITED STATES TREAS BDS 2.25% 05-15-2041 REG SBMCXZ94	1,700,000.000	71.046875	1,207,796.88	1,275,569.74	0.00	-67,772.86
UNITED STATES TREAS BDS 2.25% 08-15-2049 SBK9DLC8	100,000.000	62.015625	62,015.63	0.00	-63,504.00	-1,488.37
UNITED STATES TREAS BDS 2.875% 05-15-2049 REG SBK1WFY3	30,000.000	70.996094	21,298.83	0.00	-21,791.10	-492.27
UNITED STATES TREAS BDS 2% 11-15-2041 SBPBMDF5	1,300,000.000	67.222656	873,894.53	924,614.00	0.00	-50,719.47
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048 SBFZLQN7	500,000.000	73.140625	365,703.13	396,346.50	0.00	-30,643.37
UNITED STATES TREAS BDS 3.625 DUE 08-15-2043 SBCZQWC2	400,000.000	84.800781	339,203.12	357,556.93	0.00	-18,353.81
UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG SBSJWZQ3	200,000.000	75.980469	151,960.94	0.00	-153,868.00	-1,907.06
UNITED STATES TREAS BDS 3% DUE 05-1 5-2045 SBXC4FZ0	180,000.000	75.644531	136,160.16	0.00	-137,890.80	-1,730.64
UNITED STATES TREAS BDS 4.625% 05-15-2044 SBPZRNR8	0.000	0.000000	0.00	0.00	-261,356.25	-261,356.25
UNITED STATES TREAS BDS 4.625% 11-15-2044 SBTPH0B9	996,000.000	97.062500	966,742.51	991,139.62	0.00	-24,397.11
UNITED STATES TREAS NTS .625% DUE 07-15-2032 REG SBNXG760	500,000.000	97.106293	485,531.46	249,076.92	-478,322.85	-241,868.31
UNITED STATES TREAS NTS DTD 05/31/2023 3.75% 05-31-2030 SBP489S5	300,000.000	96.777344	290,332.03	291,125.86	0.00	-793.83

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
U.S. Government Securities						
United States - USD						
UNITED STATES TREAS NTS DTD 09/30/2023 4.625% 09-30-2030 SBMX7M83	400,000.000	100.917969	403,671.88	412,813.07	0.00	-9,141.19
UNITED STATES TREAS NTS 1.5% DUE 11-30-2028 BEO SBP39M35	600,000.000	89.800781	538,804.69	546,781.16	0.00	-7,976.47
UNITED STATES TREAS NTS 2.375% 03-31-2029 SBPRT3T4	600,000.000	92.277344	553,664.06	563,025.77	0.00	-9,361.71
UNITED STATES TREAS NTS 3.875% 09-30-2029 SBN6ML52	1,300,000.000	97.812500	1,271,562.50	1,298,681.76	0.00	-27,119.26
UNITED STATES TREAS NTS 4.0% 12-15-2027 SBQT5PT1	50,000.000	99.218750	49,609.38	49,693.36	0.00	-83.98
UNITED STATES TREAS NTS 4.25% 11-30-2026 SBTG00T5	145,000.000	99.972656	144,960.35	145,237.89	0.00	-277.54
UNITED STATES TREAS NTS 4.375% 11-30-2030 SBNTC717	700,000.000	99.625000	697,375.00	711,908.71	0.00	-14,533.71
UNITED STATES TREAS NTS 4.875% 10-31-2030 SBMWPXY1	400,000.000	102.195312	408,781.25	418,105.88	0.00	-9,324.63
UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 05-15-2042 (UNDDATE) REG SBYY9LQ3	30,000.000	41.541047	12,462.31	0.00	-12,450.30	12.01
UNITED STATES TREAS SEC STRIPPED INT PMT00888 05-15-2034 (UNDDATE) REG SB2RGLY5	1,100,000.000	64.123204	705,355.24	0.00	-696,278.00	9,077.24
UNITED STATES TREAS 2.375% DUE 02-15-2042 REG SBNYF3R9	400,000.000	71.269531	285,078.12	301,160.65	0.00	-16,082.53
UNITED STS TREAS BILLS 0% T-BILL 09-24-2024 SBT029S9	0.000	0.000000	0.00	0.00	-196,564.23	-196,564.23
US TREAS BDS DTD 02-15-2011 4.75% DUE 02-15-2041 REG SBZ56WF6	320,000.000	99.628906	318,812.50	332,780.60	-323,363.20	-337,331.30
US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG SBYQLV12	1,180,000.000	95.328125	1,124,871.88	1,171,431.80	0.00	-46,559.92
US TREAS SEC 0 DUE 11-15-2041 SBP8YH07	20,000.000	42.589576	8,517.92	0.00	-8,508.60	9.32
US TREASURY N/B 4.25% 08-15-2054 SBR2NN95	674,800.000	91.484375	617,336.57	634,134.87	0.00	-16,798.30
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2042 SBN7ZZC5	40,000.000	41.057083	16,422.83	0.00	-16,369.60	53.23
UTD STATES TREAS 4.375% DUE 12-31-2029 SBS60BM8	130,000.000	99.937500	129,918.75	129,675.00	0.00	243.75
WI TREASURY SEC 3.875% 05-15-2043 SBLB3TM9	1,800,000.000	88.105469	1,585,898.44	1,669,966.57	0.00	-84,068.13
Total United States - USD			**49,413,707.29**	**44,524,963.30**	**-12,788,469.27**	**-7,899,725.28**
Total U.S. Government Securities			**49,413,707.29**	**44,524,963.30**	**-12,788,469.27**	**-7,899,725.28**

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Non-Interest Bearing Cash - USD						
USD - United States dollar	- 0.030	1.000000	-0.03	-0.03	0.00	0.00
Total - all currencies			**-0.03**	**-0.03**	**0.00**	**0.00**
Total Non-Interest Bearing Cash - USD			**-0.03**	**-0.03**	**0.00**	**0.00**
Receivable Income - USD						
Income	0.000	0.000000	43,328.03	43,328.03	0.00	0.00
Total - all currencies			**43,328.03**	**43,328.03**	**0.00**	**0.00**
Total Receivable Income - USD			**43,328.03**	**43,328.03**	**0.00**	**0.00**
Receivables - Other - USD						
Pending trade sales: United States dollar	0.000	0.000000	3,500,000.00	3,500,000.00	0.00	0.00
Total - all currencies			**3,500,000.00**	**3,500,000.00**	**0.00**	**0.00**
Pending trade sales: United States dollar	0.000	0.000000	4,951.41	4,951.41	0.00	0.00
Total - all currencies			**4,951.41**	**4,951.41**	**0.00**	**0.00**
Total Receivables - Other - USD			**3,504,951.41**	**3,504,951.41**	**0.00**	**0.00**
Corporate Stock - Common						
Belgium - USD						
ADR ANHEUSER BUSCH INBEV SA/NV SPONSOREDADR SB3P93Y7	9,300.000	50.070000	465,651.00	135,166.31	-435,183.00	-104,698.31
Total Belgium - USD			**465,651.00**	**135,166.31**	**-435,183.00**	**-104,698.31**
France - USD						
SANOFI SPONSORED ADR S2964557	17,900.000	48.230000	863,317.00	59,341.38	-838,413.00	-34,437.38

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Stock - Common						
France - USD						
Total France - USD			**863,317.00**	**59,341.38**	**-838,413.00**	**-34,437.38**
Japan - USD						
ADR HONDA MTR LTD ADR REPRESENTING 1 ORDSHS S2435279	5,000.000	28.550000	142,750.00	0.00	-169,600.00	-26,850.00
Total Japan - USD			**142,750.00**	**0.00**	**-169,600.00**	**-26,850.00**
Netherlands - USD						
AEGON LTD AMER REGD CERT SBSB7ZN3	29,000.000	5.890000	170,810.00	0.00	-189,278.00	-18,468.00
Total Netherlands - USD			**170,810.00**	**0.00**	**-189,278.00**	**-18,468.00**
Switzerland - USD						
ADR NOVARTIS AG S2620105	2,900.000	97.310000	282,199.00	21,373.00	-278,451.00	-17,625.00
ADR ROCHE HLDG LTD SPONSORED ADR ISIN #US771195104 SB014J81	7,000.000	34.880000	244,160.00	10,664.49	-214,446.90	19,048.61
UBS GROUP AG COMMON STOCK SBRTR118	4,900.000	30.320000	148,568.00	0.00	-156,212.00	-7,644.00
Total Switzerland - USD			**674,927.00**	**32,037.49**	**-649,109.90**	**-6,220.39**
United Kingdom - USD						
ADR GSK PLC SBMTZ571	15,900.000	33.820000	537,738.00	35,548.47	-671,550.00	-169,360.47
Total United Kingdom - USD			**537,738.00**	**35,548.47**	**-671,550.00**	**-169,360.47**
United States - USD						
#REORG/TE MERGER TE 2717AG4 09-30-2024 SB62B7C3	0.000	0.000000	0.00	0.00	-359,280.00	-359,280.00
AIR PROD & CHEM INC COM S2011602	1,300.000	290.040000	377,052.00	333,812.77	0.00	43,239.23
ALNYLAM PHARMACEUTICALS INC COM SB00FWN1	725.000	235.310000	170,599.75	29,775.50	-92,768.75	48,055.50
ALPHABET INC CAP STK USD0.001 CL C SBYY88Y7	2,800.000	190.440000	533,232.00	0.00	-748,028.00	-214,796.00
ALPHABET INC CAPITAL STOCK USD0.001 CL A SBYVY8G0	3,200.000	189.300000	605,760.00	54,473.76	-655,500.00	-104,213.76

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Stock - Common						
United States - USD						
AMAZON COM INC COM S2000019	3,600.000	219.390000	789,804.00	91,123.07	-564,608.00	134,072.93
AMER ELEC PWR CO INC COM S2026242	2,300.000	92.230000	212,129.00	9,394.50	-198,550.00	4,184.50
AVANTOR INC COM SBJLT387	20,800.000	21.070000	438,256.00	163,103.38	-317,856.00	-42,703.38
BAKER HUGHES CO SBDHLTQ5	10,600.000	41.020000	434,812.00	25,271.47	-331,452.00	78,088.53
BANK NEW YORK MELLON CORP COM STK SB1Z77F6	9,800.000	76.830000	752,934.00	38,332.46	-631,866.00	82,735.54
BANK OF AMERICA CORP S2295677	7,000.000	43.950000	307,650.00	19,588.92	-599,850.00	-311,788.92
BAXTER INTL INC COM S2085102	10,700.000	29.160000	312,012.00	173,165.28	-197,722.00	-58,875.28
BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010 S2437071	3,050.000	65.730000	200,476.50	34,381.57	-195,182.00	-29,087.07
BOOKING HLDGS INC COM SBDRXDB4	125.000	4,968.420000	621,052.50	39,282.67	-434,280.25	147,489.58
BRIGHTHOUSE FINL INC COM SBF429K9	1,227.000	48.040000	58,945.08	0.00	-54,613.77	4,331.31
BRISTOL MYERS SQUIBB CO COM S2126335	3,600.000	56.560000	203,616.00	12,664.41	-135,597.00	55,354.59
CAPITAL ONE FINL CORP COM S2654461	3,800.000	178.320000	677,616.00	0.00	-522,994.00	154,622.00
CARRIER GLOBAL CORPORATION COM USD0.01 WI SBK4N0D7	3,400.000	68.260000	232,084.00	20,154.03	-195,889.00	16,040.97
CELANESE CORP DEL COM STK SB05MZT4	3,000.000	69.210000	207,630.00	154,978.46	-182,448.00	-129,796.46
CHARTER COMMUNICATIONS INC NEW CL A CL A SBZ6VT82	2,400.000	342.770000	822,648.00	63,929.95	-631,664.00	127,054.05
CISCO SYSTEMS INC S2198163	5,600.000	59.200000	331,520.00	23,988.50	-237,150.00	70,381.50
COGNIZANT TECH SOLUTIONS CORP CL A S2257019	4,700.000	76.900000	361,430.00	30,486.00	-284,445.00	46,499.00
COHERENT CORP COM SBNG8Z81	1,800.000	94.730000	170,514.00	0.00	-148,356.00	22,158.00
COMCAST CORP NEW-CL A S2044545	15,800.000	37.530000	592,974.00	113,823.31	-520,390.00	-41,239.31
CONOCOPHILLIPS COM S2685717	2,400.000	99.170000	238,008.00	0.00	-291,200.00	-53,192.00
CVS HEALTH CORP COM S2577609	14,100.000	44.890000	632,949.00	124,901.56	-715,200.00	-207,152.56

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Stock - Common						
United States - USD						
DOMINION ENERGY INC COM STK NPV S2542049	5,000.000	53.860000	269,300.00	0.00	-280,384.00	-11,084.00
ECHOSTAR CORPORATION SB2NC471	3,333.000	22.900000	76,325.70	0.00	-63,993.60	12,332.10
ELANCO ANIMAL HEALTH INC COM SBF5L3T2	17,300.000	12.110000	209,503.00	0.00	-305,864.00	-96,361.00
FEDEX CORP COM S2142784	2,900.000	281.330000	815,857.00	86,815.41	-685,692.00	43,349.59
FIDELITY NATL INFORMATION SVCS INC COM STK S2769796	7,200.000	80.770000	581,544.00	57,351.96	-599,452.00	-75,259.96
FISERV INC COM S2342034	6,800.000	205.420000	1,396,856.00	74,867.81	-1,003,392.00	318,596.19
FORTIVE CORP COM MON STOCK SBYT3MK1	1,900.000	75.000000	142,500.00	143,249.26	0.00	-749.26
FOX CORP CL A CL A SBJJMGL2	3,300.000	48.580000	160,314.00	0.00	-185,922.00	-25,608.00
FOX CORP CL B CL B SBJJMGY5	4,600.000	45.740000	210,404.00	21,052.98	-127,760.00	61,591.02
GAP INC COM S2360326	7,000.000	23.630000	165,410.00	8,675.00	-228,784.00	-72,049.00
GE AEROSPACE SBL59CR9	3,400.000	166.790000	567,086.00	36,730.24	-561,476.00	-31,120.24
GE HEALTHCARE TECHNOLOGIES INC COM SBL6JPG8	3,300.000	78.180000	257,994.00	23,783.79	-241,800.00	-7,589.79
GE VERNOVA LLC COM SBP6H4Y1	0.000	0.000000	0.00	0.00	-79,155.00	-79,155.00
GILEAD SCIENCES INC S2369174	7,700.000	92.370000	711,249.00	51,082.20	-449,890.00	210,276.80
GOLDMAN SACHS GROUP INC COM S2407966	850.000	572.620000	486,727.00	33,186.38	-524,998.00	-71,457.38
HALEON PLC ADR SBMTZ5B5	40,983.000	9.540000	390,977.82	34,420.89	-312,980.52	43,576.41
HEWLETT PACKARD ENTERPRISE CO COM SBYVYWS0	0.000	0.000000	0.00	0.00	-157,085.00	-157,085.00
HP INC COM SBYX4D52	7,800.000	32.630000	254,514.00	35,329.11	-266,450.00	-47,265.11
HUMANA INC COM S2445063	2,100.000	253.710000	532,791.00	463,919.22	-179,060.00	-110,188.22
INCYTE CORP COM S2471950	3,000.000	69.070000	207,210.00	0.00	-173,370.00	33,840.00
INTL FLAVORS & FRAGRANCES INC COM S2464165	5,100.000	84.550000	431,205.00	126,774.93	-365,484.00	-61,053.93

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Stock - Common						
United States - USD						
JOHNSON CTLS INTL PLC COM USD0.01 SBY7QL61	14,300.000	78.930000	1,128,699.00	138,265.59	-884,493.00	105,940.41
JUNIPER NETWORKS INC COM S2431846	0.000	0.000000	0.00	0.00	-281,793.00	-281,793.00
LPL FINL HLDGS INC COM SB75JX34	300.000	326.510000	97,953.00	67,574.17	0.00	30,378.83
LYONDELLBASELL IND N V COM USD0.01 CL 'A' SB3SPXZ3	3,500.000	74.270000	259,945.00	36,842.16	-308,202.00	-85,099.16
MEDTRONIC PLC COMMON STOCK STOCK SBTN1Y11	1,600.000	79.880000	127,808.00	8,164.50	-122,055.00	-2,411.50
META PLATFORMS INC COM USD0.000006 CL 'A' SB7TL820	800.000	585.510000	468,408.00	47,660.61	-338,451.75	82,295.64
METLIFE INC COM STK USD0.01 S2573209	12,300.000	81.880000	1,007,124.00	79,013.13	-846,729.00	81,381.87
MICROCHIP TECHNOLOGY INC COM S2592174	0.000	0.000000	0.00	0.00	-175,014.00	-175,014.00
MICROSOFT CORP COM S2588173	1,800.000	421.500000	758,700.00	81,966.92	-726,477.50	-49,744.42
MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B SB067BM3	3,500.000	57.320000	200,620.00	15,380.01	-175,392.00	9,847.99
NEUROCRINE BIOSCIENCES INC COM S2623911	800.000	136.500000	109,200.00	66,798.93	-40,623.00	1,778.07
NEWS CORP COM CL A SBBGVT40	2,800.000	27.540000	77,112.00	20,848.80	-54,380.00	1,883.20
NORFOLK SOUTHN CORP COM S2641894	2,550.000	234.700000	598,485.00	125,054.98	-460,840.00	12,590.02
OCCIDENTAL PETE CORP WT EXP SBMVF784	3,500.000	27.550000	96,425.00	0.00	-140,665.00	-44,240.00
OCCIDENTAL PETROLEUM CORP S2655408	14,500.000	49.410000	716,445.00	102,132.75	-937,500.00	-323,187.75
REGENERON PHARMACEUTICALS INC COM S2730190	475.000	712.330000	338,356.75	53,643.63	-416,568.00	-131,854.88
RTX CORPORATION COMSTK SBM5M5Y3	10,300.000	115.720000	1,191,916.00	133,440.90	-970,290.00	88,185.10
SCHWAB CHARLES CORP COM NEW S2779397	18,600.000	74.010000	1,376,586.00	159,616.26	-1,223,776.00	-6,806.26
STATE STR CORP COM S2842040	2,000.000	98.150000	196,300.00	10,952.90	-219,211.00	-33,863.90
T-MOBILE US INC COM SB94Q9V0	2,250.000	220.730000	496,642.50	22,294.91	-376,164.00	98,183.59
TE CONNECTIVITY PLC COM USD0.01 SBRC3N84	2,500.000	142.970000	357,425.00	15,686.08	0.00	341,738.92

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Corporate Stock - Common						
United States - USD						
THE CIGNA GROUP SBHJ0775	1,850.000	276.140000	510,859.00	34,466.00	-809,857.00	-333,464.00
TRUIST FINL CORP COM SBKP7287	0.000	0.000000	0.00	0.00	-388,825.00	-388,825.00
UNITEDHEALTH GROUP INC COM S2917766	850.000	505.860000	429,981.00	56,535.80	-371,527.50	1,917.70
V F CORP COM S2928683	8,900.000	21.460000	190,994.00	27,545.17	-91,632.00	71,816.83
WELLS FARGO & CO NEW COM STK S2649100	16,000.000	70.240000	1,123,840.00	51,544.08	-1,408,120.00	-335,824.08
WILLIAMS CO INC COM S2967181	7,900.000	54.120000	427,548.00	24,332.93	-327,929.00	75,286.07
ZIMMER BIOMET HLDGS INC COM S2783815	3,900.000	105.630000	411,957.00	77,054.00	-368,480.00	-33,577.00
Total United States - USD			**30,852,800.60**	**4,210,685.96**	**-28,504,876.64**	**-1,862,762.00**
Total Corporate Stock - Common			**33,707,993.60**	**4,472,779.61**	**-31,458,010.54**	**-2,222,796.55**
Value of Interest in Common/Collective Trusts						
United States - USD						
CF BLACKROCK MSCI ACWI EX U S IMI IN C00999QF00	2,587,337.980	20.110710	52,033,203.79	36,204,311.64	-18,294,757.00	-2,465,864.85
NT COLLECTIVE GOVT SHORT TERM INVT FD C66586U445	729,022.090	1.000000	729,022.09	729,022.08	0.00	0.01
Total United States - USD			**52,762,225.88**	**36,933,333.72**	**-18,294,757.00**	**-2,465,864.84**
Total Value of Interest in Common/Collective Trusts			**52,762,225.88**	**36,933,333.72**	**-18,294,757.00**	**-2,465,864.84**
Value of Interest in Registered Investment Companies						
United States - USD						
MFO BLACKROCK FDS ADVANTAGE SMALL CAP CORE FD K C09258N802	523,553.470	18.410000	9,638,619.38	7,787,479.87	-1,412,684.21	438,455.30
MFO FIDELITY SALEM STREET TRUST LRG CP GROWTH C31635V729	559,622.580	39.170000	21,920,416.46	15,946,644.72	-3,210,057.04	2,763,714.70

Current Value of Assets and Liabilities

Security Description / Asset ID		Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Value of Interest in Registered Investment Companies							
United States - USD							
MFOFIDELITY 500 INDEX-INST PREM C315911750		66,960.310	204.190000	13,672,625.70	9,394,699.39	-3,626,790.09	651,136.22
Total United States - USD				**45,231,661.54**	**33,128,823.98**	**-8,249,531.34**	**3,853,306.22**
Total Value of Interest in Registered Investment Companies				**45,231,661.54**	**33,128,823.98**	**-8,249,531.34**	**3,853,306.22**
Other							
United States - USD							
GAMING & LEISURE PPTYS INC COM SBFPK4S5		3,200.000	48.160000	154,112.00	91,640.60	-62,860.00	-388.60
SBA COMMUNICATIONS CORP SBZ6TS23	COM USD0.01 CL A	1,575.000	203.800000	320,985.00	336,819.65	0.00	-15,834.65
SUN COMMUNITIES INC COM S2860257		2,450.000	122.970000	301,276.50	171,471.62	-129,789.00	15.88
Total United States - USD				**776,373.50**	**599,931.87**	**-192,649.00**	**-16,207.37**
USD - United States dollar		0.000	0.000000	0.00	0.00	0.00	0.00
Total - all currencies				**0.00**	**0.00**	**0.00**	**0.00**
Total Other				**776,373.50**	**599,931.87**	**-192,649.00**	**-16,207.37**
Other Liabilities							
Pending trade purchases: United States dollar		0.000	0.000000	-6,905.73	-6,905.73	0.00	0.00
Other Payables: United States dollar		0.000	0.000000	-3,500,000.00	-3,500,000.00	0.00	0.00
Total - all currencies				**-3,506,905.73**	**-3,506,905.73**	**0.00**	**0.00**
Total Other Liabilities				**-3,506,905.73**	**-3,506,905.73**	**0.00**	**0.00**
Total				**132,519,628.20**	**75,176,242.86**	**-58,194,947.88**	**-851,562.54**

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Non-Interest Bearing Cash - USD						
USD - United States dollar	0.000	1.000000	-117,085.43	-117,085.43	0.00	0.00
Total - all currencies			**-117,085.43**	**-117,085.43**	**0.00**	**0.00**
Total Non-Interest Bearing Cash - USD			**-117,085.43**	**-117,085.43**	**0.00**	**0.00**
Receivable Income - USD						
Income	0.000	0.000000	6,995.06	6,995.06	0.00	0.00
Total - all currencies			**6,995.06**	**6,995.06**	**0.00**	**0.00**
Total Receivable Income - USD			**6,995.06**	**6,995.06**	**0.00**	**0.00**
Value of Interest in Common/Collective Trusts						
United States - USD						
NT COLLECTIVE GOVT SHORT TERM INVT FD C66586U445	5,569,578.740	1.000000	5,569,578.74	5,569,578.53	0.00	0.21
Total United States - USD			**5,569,578.74**	**5,569,578.53**	**0.00**	**0.21**
Total Value of Interest in Common/Collective Trusts			**5,569,578.74**	**5,569,578.53**	**0.00**	**0.21**
Total			**5,459,488.37**	**5,459,488.16**	**0.00**	**0.21**

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Non-Interest Bearing Cash - USD						
USD - United States dollar	0.000	1.000000	149,339.00	149,339.00	0.00	0.00
Total - all currencies			**149,339.00**	**149,339.00**	**0.00**	**0.00**
Total Non-Interest Bearing Cash - USD			**149,339.00**	**149,339.00**	**0.00**	**0.00**
Receivable Income - USD						
Income	0.000	0.000000	-2,474.86	-2,474.86	0.00	0.00
Total - all currencies			**-2,474.86**	**-2,474.86**	**0.00**	**0.00**
Total Receivable Income - USD			**-2,474.86**	**-2,474.86**	**0.00**	**0.00**
Receivables - Other - USD						
Pending trade sales: United States dollar	0.000	0.000000	4,712.49	4,712.49	0.00	0.00
Total - all currencies			**4,712.49**	**4,712.49**	**0.00**	**0.00**
Total Receivables - Other - USD			**4,712.49**	**4,712.49**	**0.00**	**0.00**
Partnership/Joint Venture Interests						
United States - USD						
Adams Street Partnership Fund - 2004 Non-U.S. Fund, L.P. C995CP7991	646,456.000	103,096.000000	103,096.00	646,456.00	531,489.00	-11,871.00
Adams Street Partnership Fund - 2004 U.S. Fund, L.P. C995CP8999	936,422.000	49,639.000000	49,639.00	936,422.00	838,768.00	-48,015.00
Adams Street Partnership Fund - 2006 Non-U.S. Fund, L.P. C995CP4998	753,553.000	23,698.000000	23,698.00	753,553.00	665,439.00	-64,416.00
Adams Street Partnership Fund - 2007 Non-U.S. Fund, L.P. C995CP6993	459,255.000	356,318.000000	356,318.00	459,255.00	-49,419.00	-152,356.00
ABBOTT CAPITAL PRIVATE EQUITY FUND VI, L.P. C995CP3990	1,681,900.730	2,547,390.000000	2,547,390.00	1,681,900.73	-1,024,876.98	-159,387.71
ADAMS STREET PARTNERSHIP FUND - 2007 U.S. FUND, L.P. C995CP9997	705,543.000	550,538.000000	550,538.00	705,543.00	-119,179.00	-274,184.00
ADAMS STREET 2007 DIRECT FUND, L.P. C995CP5995	1.000	1.000000	1.00	1.00	-213,426.00	-213,426.00

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Partnership/Joint Venture Interests						
United States - USD						
CF TRUMBULL PROPERTY FUND C7129954R7	1,049.180	8,675.210000	9,101,856.83	14,157,355.09	5,063,625.12	8,126.86
Total United States - USD			**12,732,536.83**	**19,340,485.82**	**5,692,420.14**	**-915,528.85**
Total Partnership/Joint Venture Interests			**12,732,536.83**	**19,340,485.82**	**5,692,420.14**	**-915,528.85**
Value of Interest in Common/Collective Trusts						
Global Region - USD						
CF L&G GLOBAL CORE INFRASTRUCTURE CIT FDNL C8K2999P69	46,402.000	159.730000	7,411,791.46	5,087,898.84	-2,016,650.98	307,241.64
Total Global Region - USD			**7,411,791.46**	**5,087,898.84**	**-2,016,650.98**	**307,241.64**
United States - USD						
CF HARRISON STREET CORE PROPERTY FUND LP C15899KUF2	12,871.810	1,425.090000	18,343,487.71	17,984,310.00	-815,347.99	-456,170.28
NT COLLECTIVE GOVT SHORT TERM INVT FD C66586U445	738,920.130	1.000000	738,920.13	738,920.11	0.00	0.02
Total United States - USD			**19,082,407.84**	**18,723,230.11**	**-815,347.99**	**-456,170.26**
Total Value of Interest in Common/Collective Trusts			**26,494,199.30**	**23,811,128.95**	**-2,831,998.97**	**-148,928.62**
Other						
International Region - USD						
CF ALEUTIAN FND LTD SR 1 UNRSTRTD SR 14 028466 000361 C00999QF42	11,542.060	1,410.640000	16,281,691.52	11,542,059.99	-5,087,236.55	-347,605.02
CF HBK MULTI-STRATEGY OFFSHORE FUND LTD. CLASS A SUBCLASS A SERIES LEAD C1AB999S32	10,477.880	1,703.076900	17,844,635.39	14,500,000.00	-2,659,789.00	684,846.39
Total International Region - USD			**34,126,326.91**	**26,042,059.99**	**-7,747,025.55**	**337,241.37**
Total Other			**34,126,326.91**	**26,042,059.99**	**-7,747,025.55**	**337,241.37**
Total			**73,504,639.67**	**69,345,251.39**	**-4,886,604.38**	**-727,216.10**

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Non-Interest Bearing Cash - USD						
USD - United States dollar	13,999.820	1.000000	13,999.82	13,999.82	0.00	0.00
Total - all currencies			**13,999.82**	**13,999.82**	**0.00**	**0.00**
Total Non-Interest Bearing Cash - USD			**13,999.82**	**13,999.82**	**0.00**	**0.00**
Receivable Income - USD						
Income	0.000	0.000000	30,576.06	30,576.06	0.00	0.00
Total - all currencies			**30,576.06**	**30,576.06**	**0.00**	**0.00**
Total Receivable Income - USD			**30,576.06**	**30,576.06**	**0.00**	**0.00**
U.S. Government Securities						
United States - USD						
UNITED STATES OF AMER TREAS NOTES .625% DUE 08-15-2030 SBMDNWC5	1,450,000.000	81.199219	1,177,388.68	0.00	-1,146,979.00	30,409.68
UNITED STATES OF AMER TREAS NOTES 1.125%DUE 10-31-2026 SBN7DP63	660,000.000	94.527344	623,880.47	0.00	-605,292.60	18,587.87
UNITED STATES OF AMER TREAS NOTES 2.875%DUE 05-15-2032 REG SBPSLLY0	2,035,000.000	89.808594	1,827,604.89	0.00	-1,812,025.05	15,579.84
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 SBRT3QG6	145,000.000	95.183594	138,016.21	146,155.47	0.00	-8,139.26
UNITED STATES TREAS BD STRIPPED PRIN PMT00054 05-15-2030 (UNDDATE) REG S2063175	1,800,000.000	79.163332	1,424,939.98	0.00	-1,382,616.00	42,323.98
UNITED STATES TREAS BDS 1.375% 11-15-2040 SBNG0BM3	0.000	0.000000	0.00	0.00	-1,097,683.20	-1,097,683.20
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG SBLDBLR0	0.000	0.000000	0.00	0.00	-250,250.00	-250,250.00
UNITED STATES TREAS NTS .625% DUE 05-15-2030 REG SBMHCRF6	1,450,000.000	82.042969	1,189,623.05	0.00	-1,157,448.00	32,175.05
UNITED STATES TREAS NTS DTD 06/30/2021 1.25% 06-30-2028 SBMBYXD8	1,000,000.000	90.089844	900,898.44	0.00	-876,520.00	24,378.44
UNITED STATES TREAS NTS DTD 11/15/2016 2.0% 11-15-2026 REG SBYYRSN3	1,495,000.000	95.968750	1,434,732.81	0.00	-1,694,268.60	-259,535.79
UNITED STATES TREAS NTS WIT 1 1/2 05/15/31 1.625% DUE 05-15-2031 BEO SBMHV4S5	1,320,000.000	84.355469	1,113,492.19	0.00	-1,094,570.40	18,921.79
UNITED STATES TREAS NTS 1.375% 11-15-2031 SBMCNFW7	1,410,000.000	81.710938	1,152,124.23	0.00	-1,131,849.30	20,274.93

Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
U.S. Government Securities						
United States - USD						
UNITED STATES TREAS NTS 1.5% DUE 10-31-2028 REG SBN7DP74	245,000.000	89.554688	219,408.99	0.00	-213,953.60	5,455.39
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG SBM96PV8	415,000.000	84.105469	349,037.70	352,555.47	0.00	-3,517.77
UNITED STATES TREAS SEC STRIPPED 08-15-2038 SB4P9XY4	1,150,000.000	51.190841	588,694.67	601,185.50	0.00	-12,490.83
UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 05-15-2041 SBPRBXM3	1,455,000.000	43.691318	635,708.68	0.00	-636,227.85	-519.17
UNITED STATES TREAS SEC STRIPPED INT PMTNT 194 08-15-2040 (UNDDATE) REG SB3TF8B3	1,020,000.000	45.543805	464,546.81	0.00	-463,987.80	559.01
UNITED STATES TREAS SEC STRIPPED INT PMT00005 05-15-2038 (UNDDATE) REG SB4P68R3	1,135,000.000	51.985173	590,031.71	601,947.25	0.00	-11,915.54
UNITED STATES TREAS SEC STRIPPED INT PMT00019 02-15-2039 (UNDDATE) REG SB4XVY94	1,180,000.000	49.669534	586,100.50	601,516.80	0.00	-15,416.30
UNITED STATES TREAS SEC STRIPPED INT PMT00091 11-15-2038 (UNDDATE) REG SB4RKCF9	1,165,000.000	50.471732	587,995.68	602,002.10	0.00	-14,006.42
UNITED STATES TREAS SEC STRIPPED INT PMT00122 02-15-2040 (UNDDATE) REG SB53HFK7	1,285,000.000	46.743048	600,648.17	0.00	-601,829.75	-1,181.58
UNITED STATES TREAS SEC STRIPPED INT PMT00765 02-15-2038 (UNDDATE) REG SB4PM774	1,120,000.000	52.621009	589,355.30	602,313.60	0.00	-12,958.30
UNITED STATES TREAS SEC STRIPPED INT PMT00837 08-15-2033 (UNDDATE) REG SB4X15F7	90,000.000	66.530207	59,877.19	0.00	-59,054.40	822.79
UNITED STATES TREAS SEC STRIPPED INT PMT00839 08-15-2034 (UNDDATE) REG SB4PLXN9	1,850,000.000	63.323103	1,171,477.41	0.00	-1,156,842.00	14,635.41
UNITED STS TREAS 1.25% 05-31-2028 SBM9BQW1	155,000.000	90.300781	139,966.21	142,666.60	0.00	-2,700.39
US TREASURY N/B DTD 12/31/2017 2.25% 12-31-2024 SBFMVDZ1	0.000	0.000000	0.00	0.00	-2,191,644.00	-2,191,644.00
UTD STATES TREAS ZERO CPN 0% DUE 05-15-2039 SB4Z6BD0	1,610,000.000	48.888175	787,099.62	529,557.25	-271,073.10	-13,530.73
Total United States - USD			**18,352,649.59**	**4,179,900.04**	**-17,844,114.65**	**-3,671,365.10**
Total U.S. Government Securities			**18,352,649.59**	**4,179,900.04**	**-17,844,114.65**	**-3,671,365.10**
Value of Interest in Common/Collective Trusts						
United States - USD						
NT COLLECTIVE GOVT SHORT TERM INVT FD C66586U445	702,613.300	1.000000	702,613.30	702,613.30	0.00	0.00
Total United States - USD			**702,613.30**	**702,613.30**	**0.00**	**0.00**
Total Value of Interest in Common/Collective Trusts			**702,613.30**	**702,613.30**	**0.00**	**0.00**

◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
Other						
United States - USD						
FUT MAR 25 CBT UL T-BONDS C999599GH0	104.000	118.906250	12,366,250.00	12,864,665.53	0.00	-498,415.53
FUT MAR 25 CBT UL T-BONDS C999599GH0	- 104.000	118.906250	-12,366,250.00	-12,864,665.53	0.00	498,415.53
FUT MAR 25 CBT ULT TNOTE C999599GH0	- 57.000	111.312500	-6,344,812.50	-6,445,562.59	0.00	100,750.09
FUT MAR 25 CBT ULT TNOTE C999599GH0	57.000	111.312500	6,344,812.50	6,445,562.59	0.00	-100,750.09
FUT MAR 25 CBT 5Y T-NOTE C999599GH0	76.000	106.304688	8,079,156.25	8,125,101.56	0.00	-45,945.31
FUT MAR 25 CBT 5Y T-NOTE C999599GH0	- 76.000	106.304688	-8,079,156.25	-8,125,101.56	0.00	45,945.31
FUT MAR 25 US 2YR T-NOTE C999599GH0	- 46.000	102.804688	-9,458,031.25	-9,459,179.69	0.00	1,148.44
FUT MAR 25 US 2YR T-NOTE C999599GH0	46.000	102.804688	9,458,031.25	9,459,179.69	0.00	-1,148.44
FUT MAR 25 10 YR T-NOTES C999599GH0	- 43.000	108.750000	-4,676,250.00	-4,730,321.82	0.00	54,071.82
FUT MAR 25 10 YR T-NOTES C999599GH0	43.000	108.750000	4,676,250.00	4,730,321.82	0.00	-54,071.82
Total United States - USD			**0.00**	**0.00**	**0.00**	**0.00**
Total Other			**0.00**	**0.00**	**0.00**	**0.00**
Total			**19,099,838.77**	**4,927,089.22**	**-17,844,114.65**	**-3,671,365.10**

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	Total acquisitions	73	18,223,395.61			0.00	18,223,395.61	18,223.395.61
	Total dispositions	71		16,171,281.50		0.00	16,171,281.50	16,171.281.50
UNITED STATES TREAS NTS DTD 06/30/2021 1.25% 06-30-2028 SEDOL: BMBYXD8	Total acquisitions	1	1,756,712.89			0.00	1,756,712.89	1,756.712.89
	Total dispositions	1		1,729,792.97		0.00	1,756,712.89	1,729.792.97
UNITED STATES TREAS NTS 1.125% DUE 02-28-2027 SEDOL: BL1LY73	Total acquisitions	1	346,629.30			0.00	346,629.30	346.629.30
	Total dispositions	1		344,692.58		0.00	346,629.30	344.692.58

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	Total acquisitions	73	1,637,269.47			0.00	1,637,269.47	1,637,269.47
	Total dispositions	71		1,320,808.73		0.00	1,320,808.73	1,320,808.73
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG SEDOL: BLDBLR0	Total dispositions	2		431,105.47		0.00	616,191.54	431.105.47

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
		4				0.00	0.00	.065.39
ABBOTT LABS 4.9% DUE 11-30-2046 SEDOL: BYQHX58	Total dispositions	2		67,652.30		0.00	86,533.56	67.652.30
ABBVIE INC 4.05% DUE 11-21-2039 REG SEDOL: BJDRSG2	Total acquisitions	1	65,420.25			0.00	65,420.25	65.420.25
	Total dispositions	2		74,657.40		0.00	79,554.67	74.657.40
ABBVIE INC 4.25% DUE 11-21-2049 REG SEDOL: BJDRSH3	Total acquisitions	4	79,868.63			0.00	79,868.63	79.868.63
	Total dispositions	3		73,852.75		0.00	71,952.43	73.852.75
ABBVIE INC 4.875% DUE 11-14-2048 SEDOL: BGQW2K5	Total acquisitions	1	28,626.60			0.00	28,626.60	28.626.60
	Total dispositions	1		29,509.20		0.00	28,626.60	29.509.20
ABBVIE INC 5.4% 03-15-2054 SEDOL: BSNSFM3	Total acquisitions	1	30,507.00			0.00	30,507.00	30.507.00
	Total dispositions	3		73,422.91		0.00	73,359.51	73.422.91
ABBVIE INC 5.5% 03-15-2064 SEDOL: BSNTZ60	Total acquisitions	2	133,441.35			0.00	133,441.35	133.441.35
	Total dispositions	6		212,302.90		0.00	212,598.67	212.302.90
ACCENTURE CAP INC 3.9% 10-04-2027 SEDOL: BRXF8G2	Total acquisitions	1	124,838.75			0.00	124,838.75	124.838.75
	Total dispositions	3		123,352.35		0.00	124,838.75	123.352.35
ACCENTURE CAP INC 4.25% 10-04-2031 SEDOL: BRXF8N9	Total acquisitions	1	189,692.20			0.00	189,692.20	189.692.20
	Total dispositions	1		48,926.00		0.00	49,919.00	48.926.00
AERCAP IRELAND CAP 4.625% 09-10-2029 SEDOL: BTFJ220	Total acquisitions	2	298,242.00			0.00	298,242.00	298.242.00
AIR PRODS & CHEMS INC 4.85% 02-08-2034 SEDOL: BRBYMJ2	Total dispositions	2		95,964.15		0.00	94,739.70	95.964.15
ALEXANDRIA REAL ESTATE EQUITIES 3.55% 03-15-2052 SEDOL: BP2TQZ6	Total dispositions	2		42,836.25		0.00	57,722.23	42.836.25
ALLSTATE CORP 4.5% DUE 06-15-2043 SEDOL: BBG7S30	Total acquisitions	1	17,620.60			0.00	17,620.60	17.620.60
	Total dispositions	1		17,386.60		0.00	21,562.07	17.386.60

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
ALLY FINANCIAL INC 6.184% 07-26-2035 SEDOL: BNM9JJ7	Total acquisitions	1	190,000.00			0.00	190,000.00	190.000.00
	Total dispositions	3		76,670.40		0.00	75,000.00	76.670.40
ALPHABET INC 2.05% 08-15-2050 CUSIP: 02079KAF4	Total dispositions	2		23,439.80		0.00	24,792.41	23.439.80
AMAZON COM INC NT 3.1% 05-12-2051 CUSIP: 023135CB0	Total acquisitions	3	130,194.20			0.00	130,194.20	130.194.20
	Total dispositions	2		73,716.10		0.00	73,750.26	73.716.10
AMAZON COM INC 4.05% 08-22-2047 CUSIP: 023135BJ4	Total acquisitions	2	29,755.95			0.00	29,755.95	29.755.95
	Total dispositions	2		70,745.60		0.00	90,943.35	70.745.60
AMEREN ILL CO 5.55% DUE 07-01-2054 SEDOL: BSY2290	Total acquisitions	1	109,791.00			0.00	109,791.00	109.791.00
	Total dispositions	1		32,423.10		0.00	29,943.00	32.423.10
AMERICAN HONDA FINANCE 4.85% 10-23-2031 SEDOL: BQ2HPL6	Total acquisitions	1	84,909.90			0.00	84,909.90	84.909.90
	Total dispositions	2		84,077.75		0.00	84,909.90	84.077.75
AMERICAN INTERNATIONAL GROUP INC BNDS 4. 8% DUE 07-10-2045 REG SEDOL: BXSSDV8	Total dispositions	2		49,447.21		0.00	45,208.71	49.447.21
AMGEN INC 3.375% 02-21-2050 CUSIP: 031162CS7	Total acquisitions	2	26,131.85			0.00	26,131.85	26.131.85
	Total dispositions	2		76,912.80		0.00	87,755.93	76.912.80
AMGEN INC 4.663% DUE 06-15-2051 CUSIP: 031162CF5	Total acquisitions	1	22,978.75			0.00	22,978.75	22.978.75
	Total dispositions	2		43,381.80		0.00	43,208.17	43.381.80
AMGEN INC 5.75% DUE 03-02-2063 SEDOL: BMTY619	Total acquisitions	4	86,378.50			0.00	86,378.50	86.378.50
	Total dispositions	1		15,217.35		0.00	15,243.26	15.217.35
ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049 SEDOL: BJ555R4	Total dispositions	2		61,480.80		0.00	61,597.20	61.480.80
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.0% 06-15-2034 SEDOL: BQ9D7Y4	Total dispositions	2		86,829.45		0.00	84,656.60	86.829.45

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2 036 SEDOL: BK5XW52	Total acquisitions	1	30,383.40			0.00	30,383.40	30.383.40
	Total dispositions	1		110,571.35		0.00	117,084.30	110.571.35
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2 046 SEDOL: BJXS2M9	Total acquisitions	3	73,415.05			0.00	73,415.05	73.415.05
	Total dispositions	1		23,256.75		0.00	24,653.37	23.256.75
ANHEUSER-BUSCH 4.9% DUE 02-01-2046 SEDOL: BYMLGZ5	Total dispositions	3		105,113.40		0.00	99,343.64	105.113.40
ANHEUSER-BUSCH 4.95% DUE 01-15-2042 SEDOL: BDCMR69	Total acquisitions	1	132,797.00			0.00	132,797.00	132.797.00
	Total dispositions	1		44,712.45		0.00	43,260.54	44.712.45
ANTHEM INC 4.375% 12-01-2047 SEDOL: BGB6FT2	Total dispositions	3		58,575.50		0.00	65,352.96	58.575.50
AON NORTH AMER INC 5.75% 03-01-2054 SEDOL: BMFF928	Total acquisitions	1	15,890.10			0.00	15,890.10	15.890.10
	Total dispositions	1		26,173.00		0.00	24,848.00	26.173.00
APOLLO GLOBAL MGMT INC NEW 6.375% 11-15-2033 SEDOL: BMGBZW7	Total dispositions	3		54,052.03		0.00	49,635.50	54.052.03
APPLE INC 2.65% DUE 05-11-2050 REG CUSIP: 037833DW7	Total acquisitions	1	6,565.90			0.00	6,565.90	6.565.90
	Total dispositions	1		58,240.80		0.00	81,859.04	58.240.80
APPLE INC 2.65% 02-08-2051 SEDOL: BKP9GX6	Total dispositions	2		46,428.00		0.00	44,771.30	46.428.00
APTIV SWISS HOLDINGS LIMITED 5.75% 09-13-2054 SEDOL: BS6Q557	Total acquisitions	2	76,127.85			0.00	76,127.85	76.127.85
ARCELORMITTAL SA 6.0% 06-17-2034 SEDOL: BS0C3T1	Total acquisitions	1	69,901.30			0.00	69,901.30	69.901.30
	Total dispositions	2		74,356.51		0.00	69,901.30	74.356.51
ASTRAZENECA PLC NT 3% 05-28-2051 CUSIP: 046353AZ1	Total acquisitions	1	47,451.95			0.00	47,451.95	47.451.95
	Total dispositions	1		19,514.68		0.00	21,170.87	19.514.68
ASTRAZENECA PLC 4.375% 08-17-2048 SEDOL: BDTYM18	Total dispositions	2		52,031.60		0.00	53,249.70	52.031.60

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
AT&T INC 3.5% DUE 09-15-2053 REG CUSIP: 00206RKJ0	Total acquisitions	2	125,379.60			0.00	125,379.60	125.379.60
	Total dispositions	2		69,582.20		0.00	69,655.33	69.582.20
AT&T INC 3.55% DUE 09-15-2055 SEDOL: BNSLTY2	Total dispositions	3		106,115.50		0.00	121,166.96	106.115.50
AT&T INC 3.65% DUE 09-15-2059 CUSIP: 00206RLV2	Total acquisitions	1	25,431.00			0.00	25,431.00	25.431.00
	Total dispositions	3		87,547.25		0.00	86,618.84	87.547.25
AT&T INC 3.8% 12-01-2057 CUSIP: 00206RMN9	Total dispositions	3		127,396.20		0.00	154,021.31	127.396.20
ATHENE HLDG LTD 4.125% DUE 01-12-2028 SEDOL: BFW28L5	Total dispositions	6		88,995.85		0.00	90,015.95	88.995.85
AVALONBAY CMNTYS 5.35% 06-01-2034 SEDOL: BSQL9J4	Total dispositions	2		50,663.40		0.00	49,848.50	50.663.40
BANCO SANTANDER SA 8% 12-31-2049 SEDOL: BP80ZB2	Total acquisitions	1	200,000.00			0.00	200,000.00	200.000.00
	Total dispositions	1		201,012.00		0.00	200,000.00	201.012.00
BANK AMER CORP 3.311% DUE 04-22-2042 CUSIP: 06051GJW0	Total acquisitions	2	38,813.00			0.00	38,813.00	38.813.00
	Total dispositions	1		20,342.50		0.00	18,543.52	20.342.50
BANK AMER CORP 3.366% 01-23-2026 CUSIP: 06051GGZ6	Total dispositions	2		442,235.50		0.00	448,453.20	442.235.50
BANK AMER CORP 4.083% 03-20-2051 CUSIP: 06051GJA8	Total acquisitions	1	12,637.20			0.00	12,637.20	12.637.20
	Total dispositions	2		40,323.85		0.00	40,658.55	40.323.85
BANK AMER CORP 5% DUE 01-21-2044 SEDOL: BJ7B592	Total acquisitions	1	38,373.60			0.00	38,373.60	38.373.60
	Total dispositions	1		24,933.75		0.00	24,115.96	24.933.75
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG SEDOL: BMYXXT8	Total acquisitions	1	64,488.60			0.00	64,488.60	64.488.60
	Total dispositions	1		11,035.50		0.00	12,676.37	11.035.50
BANK OF AMERICA CORPORATION 4.078% 04-23-2040 CUSIP: 06051GHU6	Total acquisitions	1	26,834.10			0.00	26,834.10	26.834.10
	Total dispositions	1		26,155.20		0.00	26,834.10	26.155.20

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
BARCLAYS PLC 6.036% 03-12-2055 SEDOL: BPBMPF9	Total dispositions	2		155,865.00		0.00	150,000.00	155.865.00
BAT CAPITAL CORPORATION 7.079% DUE 08-02-2043 SEDOL: BRJ50F9	Total dispositions	2		54,065.50		0.00	50,079.00	54.065.50
BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG SEDOL: BYW5431	Total acquisitions	1	18,148.62			0.00	18,148.62	18.148.62
	Total dispositions	1		18,996.39		0.00	18,148.62	18.996.39
BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052 SEDOL: BKP9NP7	Total acquisitions	3	155,251.05			0.00	155,251.05	155.251.05
	Total dispositions	1		145,827.50		0.00	134,521.56	145.827.50
BLACKROCK FDG INC 4.9% 01-08-2035 SEDOL: BRC16G7	Total acquisitions	1	49,799.50			0.00	49,799.50	49.799.50
	Total dispositions	1		50,013.00		0.00	49,799.50	50.013.00
BLACKROCK FUNDING INC 5.0% 03-14-2034 SEDOL: BPBJZ16	Total dispositions	2		45,365.00		0.00	44,929.80	45.365.00
BLACKROCK FUNDING INC 5.25% 03-14-2054 SEDOL: BPBJYZ3	Total acquisitions	3	89,471.10			0.00	89,471.10	89.471.10
	Total dispositions	2		83,688.65		0.00	84,704.69	83.688.65
BLACKROCK FUNDING INC. 5.35% 01-08-2055 SEDOL: BRC16H8	Total acquisitions	2	69,847.20			0.00	69,847.20	69.847.20
BOEING CO FIXED 3.95% DUE 08-01-2059 SEDOL: BKPHQD0	Total acquisitions	4	67,284.65			0.00	67,284.65	67.284.65
	Total dispositions	1		31,172.85		0.00	30,271.30	31.172.85
BOEING CO FIXED 5.805% DUE 05-01-2050 SEDOL: BM8R6R5	Total dispositions	4		110,728.80		0.00	113,653.20	110.728.80
BOEING CO 3.2% DUE 03-01-2029 SEDOL: BJBC2J0	Total dispositions	2		92,533.20		0.00	104,457.00	92.533.20
BOEING CO 3.25% DUE 02-01-2035 SEDOL: BKPHQH4	Total acquisitions	2	72,808.95			0.00	72,808.95	72.808.95
	Total dispositions	1		31,917.60		0.00	30,959.15	31.917.60
BOEING CO 3.75% DUE 02-01-2050 SEDOL: BJGV2H0	Total acquisitions	3	60,461.80			0.00	60,461.80	60.461.80

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◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
	Total dispositions	1		13,929.40		0.00	13,910.55	13.929.40
BOEING CO 5.93% DUE 05-01-2060 SEDOL: BM8R6Q4	Total acquisitions	1	33,924.80			0.00	33,924.80	33.924.80
	Total dispositions	2		23,118.30		0.00	24,736.87	23.118.30
BP CAP MKTS AMER INC 3.001% DUE 03-17-2052 BEO SEDOL: BP2CRG3	Total acquisitions	1	10,312.35			0.00	10,312.35	10.312.35
	Total dispositions	1		9,913.20		0.00	10,312.35	9.913.20
BP CAP MKTS AMER INC 4.989% 04-10-2034 SEDOL: BRBCFL9	Total dispositions	2		103,980.65		0.00	104,976.90	103.980.65
BRISTOL MYERS SQUIBB CO CORP 4.625% 05-15-2044 SEDOL: BMWV9B8	Total dispositions	2		58,242.60		0.00	81,320.85	58.242.60
BRISTOL MYERS SQUIBB CO 5.55% 02-22-2054 SEDOL: BPK6XT2	Total acquisitions	1	24,607.25			0.00	24,607.25	24.607.25
	Total dispositions	7		184,964.90		0.00	184,242.41	184.964.90
BRISTOL MYERS SQUIBB CO 5.875% 02-22-2064 SEDOL: BPK6XW5	Total acquisitions	1	14,844.30			0.00	14,844.30	14.844.30
	Total dispositions	1		16,214.40		0.00	14,844.30	16.214.40
BRISTOL MYERS SQUIBB CO 6.4% 11-15-2063 SEDOL: BNDSD35	Total dispositions	4		68,050.10		0.00	64,505.45	68.050.10
BRISTOL MYERS 2.55% DUE 11-13-2050 SEDOL: BMXF715	Total acquisitions	2	54,154.50			0.00	54,154.50	54.154.50
BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052 SEDOL: BP96199	Total acquisitions	3	49,597.15			0.00	49,597.15	49.597.15
BRISTOL-MYERS SQUIBB CO 3.9% 03-15-2062 SEDOL: BP961B1	Total acquisitions	1	18,202.25			0.00	18,202.25	18.202.25
	Total dispositions	1		14,998.80		0.00	14,916.13	14.998.80
BRISTOL-MYERS SQUIBB CO 6.25% DUE 11-15-2053 SEDOL: BNDSD24	Total acquisitions	1	38,455.55			0.00	38,455.55	38.455.55
	Total dispositions	1		40,735.10		0.00	38,455.55	40.735.10

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5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
BROADCOM INC SR NT 5.15% 11-15-2031 SEDOL: BS6VJM7	Total acquisitions	2	194,684.10			0.00	194,684.10	194.684.10
	Total dispositions	1		40,209.60		0.00	39,935.20	40.209.60
BROADCOM INC 4.8% 10-15-2034 SEDOL: BRSF3Y0	Total acquisitions	3	219,279.20			0.00	219,279.20	219.279.20
	Total dispositions	1		77,085.60		0.00	79,834.40	77.085.60
BROOKFIELD FIN INC 5.968% 03-04-2054 SEDOL: BSLL988	Total dispositions	2		68,460.85		0.00	65,736.00	68.460.85
BROWN UNIV 2.924% DUE 09-01-2050 SEDOL: BMGZQX7	Total acquisitions	2	24,412.65			0.00	24,412.65	24.412.65
BURLINGTON NORTHERN SANTA FE LLC 5.5% 03-15-2055 SEDOL: BR3XVJ0	Total acquisitions	6	176,497.90			0.00	176,497.90	176.497.90
	Total dispositions	1		20,151.40		0.00	19,898.47	20.151.40
CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE SEDOL: B5BGSJ6	Total acquisitions	1	142,804.80			0.00	142,804.80	142.804.80
	Total dispositions	4		287,514.05		0.00	305,944.45	287.514.05
CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE SEDOL: B54BZ20	Total dispositions	2		94,792.95		0.00	92,932.30	94.792.95
CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE SEDOL: B41WH12	Total dispositions	2		64,534.50		0.00	66,128.70	64.534.50
CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE SEDOL: B3Y5CW7	Total acquisitions	2	49,153.85			0.00	49,153.85	49.153.85
CALL SWO EUR BARCGB33 P 6MEURIB / R 2.3% 317U6Y2A8 23/09/2024 SEDOL: 9M9QGVU	Total dispositions	1		169.51		0.00	169.51	.169.51
		1				0.00	169.51	.000.00
CALL SWO EUR BARCGB33 P 6MEURIB / R 2.7% 317U66HA3 04/07/2024 SEDOL: 9M85UGU	Total dispositions	1		148.92		0.00	148.92	.148.92
		1				0.00	148.92	.000.00
CALL SWO EUR RBOSGB2RTCM P 6MEURIB / R 2 .74% 317U6BBA8 15/07/2024 SEDOL: 9M8BNEU	Total dispositions	1		160.00		0.00	160.00	.160.00

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5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
		1				0.00	160.00	.000.00
CALL SWO USD BARCGB33 P 1DSOFR / R 3.605 % 317U6P9A0 08/26/2024 SEDOL: 9M95TSU	Total dispositions	1		397.50		0.00	397.50	.397.50
		1				0.00	397.50	.000.00
CALL SWO USD BNPAFRPP P 1DSOFR / R 3.205 % 317U6XXA6 09/23/2024 SEDOL: 9M9PH6U	Total dispositions	1		387.50		0.00	387.50	.387.50
		1				0.00	387.50	.000.00
CALL SWO USD CHASUS33 P 1DSOFR / R 3.277 % 317U6UVA4 09/12/2024 SEDOL: 9M9GB5U	Total dispositions	1		440.00		0.00	440.00	.440.00
		1				0.00	440.00	.000.00
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.151 % 317U6YQA2 09/26/2024 SEDOL: 9M9QZWU	Total dispositions	1		367.50		0.00	367.50	.367.50
		1				0.00	367.50	.000.00
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.205 % 317U6W4A0 09/19/2024 SEDOL: 9M9LV7U	Total dispositions	1		395.00		0.00	395.00	.395.00
		1				0.00	395.00	.000.00
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.532 % 317U6M9A7 08/16/2024 SEDOL: 9M8XJWU	Total dispositions	1		710.00		0.00	710.00	.710.00
		1				0.00	710.00	.000.00
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.599 % 317U6OKA0 08/26/2024 SEDOL: 9M94XXU	Total dispositions	1		360.50		0.00	360.50	.360.50
		1				0.00	360.50	.000.00
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.645 % 317U6IHA7 08/05/2024 SEDOL: 9M8RWYU	Total dispositions	1		340.00		0.00	340.00	.340.00
		1				0.00	340.00	.000.00
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.648 % 317U6E5A9 07/24/2024 SEDOL: 9M8JNVU	Total dispositions	1		362.50		0.00	362.50	.362.50

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5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

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		1				0.00	362.50	.000.00
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.689 % 317U6BYA3 07/15/2024 SEDOL: 9M8CN0U	Total dispositions	1		410.00		0.00	410.00	.410.00
		1				0.00	410.00	.000.00
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.843 % 317U66EA6 07/03/2024 SEDOL: 9M84WFU	Total dispositions	1		335.00		0.00	335.00	.335.00
		1				0.00	335.00	.000.00
CALL SWO USD MSCSUS33 P 1DSOFR / R 3.69% 317U6FKA9 07/29/2024 SEDOL: 9M8MHMU	Total dispositions	1		740.00		0.00	740.00	.740.00
		1				0.00	740.00	.000.00
CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3. 135% 317U7BXA3 11/04/2024 SEDOL: 9MXKZSU	Total dispositions	1		340.00		0.00	340.00	.340.00
		1				0.00	340.00	.000.00
CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3. 6% 317U6P3A6 08/26/2024 SEDOL: 9M95Y9U	Total dispositions	1		408.75		0.00	408.75	.408.75
		1				0.00	408.75	.000.00
CALL SWO USD UBSWUS33 P 1DSOFR / R 3.542 % 317U7IPA7 11/29/2024 SEDOL: 9MY218U	Total dispositions	1		476.25		0.00	476.25	.476.25
		1				0.00	476.25	.000.00
CANADIAN PAC RY CO NEW 3.1% 12-02-2051 SEDOL: BP8KQ20	Total acquisitions	5	102,722.10			0.00	102,722.10	102.722.10
	Total dispositions	2		58,172.05		0.00	59,523.86	58.172.05
CATERPILLAR INC FIXED 3.25% DUE 09-19-2049 SEDOL: BKY86V2	Total acquisitions	1	22,081.80			0.00	22,081.80	22.081.80
	Total dispositions	1		28,990.00		0.00	30,106.80	28.990.00
CCP DUE FROM GOLDMAN SACHS SEDOL: 9B3PJ3U	Total acquisitions	1	26,000.00			0.00	26,000.00	26.000.00
	Total dispositions	1		11,000.00		0.00	11,000.00	11.000.00

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5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

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CCP OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM GOLDMA SEDOL: 9B2TS7U	Total acquisitions	10	140,000.00			0.00	140,000.00	140.000.00
	Total dispositions	4		54,000.00		0.00	54,000.00	54.000.00
CDN IMPERIAL BK COMM TORONTO BRH SR NT 6.092% 10-03-2033 CUSIP: 13607LWW9	Total dispositions	9		157,344.45		0.00	145,279.92	157.344.45
CDN PAC RY CO NEW 6.125% DUE 09-15-2115 SEDOL: BF47XY6	Total acquisitions	2	50,993.67			0.00	50,993.67	50.993.67
	Total dispositions	2		41,646.98		0.00	40,507.27	41.646.98
CENTERPOINT ENERGY INC 6.85% 02-15-2055 SEDOL: BMYDZ70	Total acquisitions	1	85,000.00			0.00	85,000.00	85.000.00
	Total dispositions	4		85,197.50		0.00	85,000.00	85.197.50
CENTERPOINT ENERGY RES CORP 5.4% 07-01-2034 SEDOL: BRXB0B9	Total acquisitions	2	74,972.55			0.00	74,972.55	74.972.55
CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01- 2052 REG CUSIP: 161175CA0	Total acquisitions	2	44,747.30			0.00	44,747.30	44.747.30
	Total dispositions	1		42,586.05		0.00	39,969.52	42.586.05
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 3.95% 06-30-2062 CUSIP: 161175CG7	Total acquisitions	2	60,739.80			0.00	60,739.80	60.739.80
	Total dispositions	1		36,190.55		0.00	33,406.89	36.190.55
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO CUSIP: 161175BS2	Total dispositions	2		35,794.70		0.00	50,377.22	35.794.70
CHARTER COMMUNICATIONS OPER LLC 4.4% DUE 12-01-2061 BEO SEDOL: BMBP1C6	Total dispositions	2		41,252.80		0.00	43,577.95	41.252.80
CHARTER FIXED 3.85% DUE 04-01-2061 CUSIP: 161175BY9	Total dispositions	4		96,971.60		0.00	97,375.90	96.971.60
CHARTER 5.375% 05-01-2047 SEDOL: BFF9P78	Total acquisitions	1	20,326.00			0.00	20,326.00	20.326.00
	Total dispositions	1		11,948.85		0.00	12,103.40	11.948.85
CHARTER 6.484% DUE 10-23-2045 SEDOL: BYQ7R23	Total acquisitions	2	61,888.15			0.00	61,888.15	61.888.15

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5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050 SEDOL: BLB4PD5	Total acquisitions	1	31,199.40			0.00	31,199.40	31.199.40
	Total dispositions	2		41,061.97		0.00	39,664.57	41.061.97
CHEVRON U S A INC 2.343% DUE 08-12-2050 REG SEDOL: BPKC1G3	Total dispositions	3		44,673.55		0.00	42,747.45	44.673.55
CHILE REP 2.55% NTS 22/01/2061 USD 3.1% DUE 01-22-2061/07-22-2060 REG CUSIP: 168863DQ8	Total acquisitions	1	43,925.00			0.00	43,925.00	43.925.00
	Total dispositions	1		44,100.00		0.00	43,925.00	44.100.00
CHILE REP 4.95% 01-05-2036 CUSIP: 168863DZ8	Total dispositions	5		317,015.50		0.00	313,843.75	317.015.50
CHUBB INA HLDGS INC 5.0% 03-15-2034 SEDOL: BM8K6Y1	Total acquisitions	1	270,758.70			0.00	270,758.70	270.758.70
	Total dispositions	3		270,020.45		0.00	270,347.25	270.020.45
CI FINL CORP 3.2% DUE 12-17-2030 SEDOL: BL6LGW7	Total dispositions	2		8,483.85		0.00	10,019.80	8.483.85
CISCO SYS INC 5.05% 02-26-2034 SEDOL: BMG7QQ6	Total dispositions	3		142,599.45		0.00	140,554.45	142.599.45
CISCO SYS INC 5.3% 02-26-2054 SEDOL: BMG7QR7	Total acquisitions	2	50,229.85			0.00	50,229.85	50.229.85
CISCO SYSTEMS INC 5.35% 02-26-2064 SEDOL: BMG9FF4	Total dispositions	2		59,473.80		0.00	60,171.41	59.473.80
CITIGROUP INC 5.827% 02-13-2035 SEDOL: BRBYMP8	Total dispositions	2		36,231.65		0.00	34,823.69	36.231.65
CME_OIS GOLDUS33 06/30/2031 USD P 3.3% / R 1DSOFR SWU02A3T7 SEDOL: 9M9MT3L	Total dispositions	1		402.42		0.00	402.42	.402.42
CME_OIS GOLDUS33 06/30/2031 USD P 3.3% / R 1DSOFR SWU02A3T7 SEDOL: 9M9MT3U	Total acquisitions	1	469.49			0.00	469.49	.469.49
CME_OIS GOLDUS33 07/02/2031 USD P 3.3% / R 1DSOFR SWU02AD41 SEDOL: 9M9UR1U	Total dispositions	9		49,312.86		0.00	0.00	49.312.86
CME_OIS GOLDUS33 07/02/2031 USD P 3.3% / R 1DSOFR SWU02AD41 SEDOL: 9M9UR1L	Total acquisitions	9	0.00			0.00	15,272.74	.000.00
	Total dispositions	4		15,272.74		0.00	15,272.74	15.272.74
CME_OIS GOLDUS33 07/05/2031 USD P 3.1% / R 1DSOFR SWU02ARZ7 SEDOL: 9MX7P0L	Total acquisitions	2	0.00			0.00	449.47	.000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
	Total dispositions	1		449.47		0.00	449.47	.449.47
CME_OIS GOLDUS33 07/05/2031 USD P 3.1% / R 1DSOFR SWU02ARZ7 SEDOL: 9MX7P0U	Total acquisitions	1	287.72			0.00	287.72	.287.72
	Total dispositions	2		19,532.00		0.00	287.72	19.532.00
CNO FINL GROUP INC 6.45% 06-15-2034 SEDOL: BNRQXM4	Total dispositions	2		68,142.25		0.00	64,784.20	68.142.25
COCA COLA CO 5.3% 05-13-2054 SEDOL: BS5WKY0	Total acquisitions	1	19,800.60			0.00	19,800.60	19.800.60
	Total dispositions	2		60,942.80		0.00	59,568.60	60.942.80
COCA COLA CO 5.4% 05-13-2064 SEDOL: BS56224	Total acquisitions	4	176,473.25			0.00	176,473.25	176.473.25
	Total dispositions	2		36,705.25		0.00	35,035.47	36.705.25
COCA-COLA CO/THE 5.2% 01-14-2055 SEDOL: BRXJJY9	Total acquisitions	3	137,181.15			0.00	137,181.15	137.181.15
COMCAST CORP NEW 2.887% 11-01-2051 BEO SEDOL: BQ7XHB3	Total acquisitions	3	91,356.25			0.00	91,356.25	91.356.25
	Total dispositions	2		25,519.00		0.00	26,925.78	25.519.00
COMCAST CORP NEW 5.3% 06-01-2034 SEDOL: BT029X4	Total dispositions	4		116,698.95		0.00	114,618.20	116.698.95
COMCAST CORP NEW 5.65% 06-01-2054 SEDOL: BS3FND1	Total acquisitions	1	25,518.25			0.00	25,518.25	25.518.25
	Total dispositions	6		185,687.99		0.00	180,330.45	185.687.99
COMCAST CORP 5.35% 05-15-2053 CUSIP: 20030NEF4	Total acquisitions	2	28,671.30			0.00	28,671.30	28.671.30
	Total dispositions	1		29,508.30		0.00	28,944.62	29.508.30
COMMONSPIRIT HEALTH 5.318% 12-01-2034 SEDOL: BQV0HX2	Total dispositions	2		160,014.65		0.00	159,967.45	160.014.65
CONOCOPHILLIPS CO 5.55% 03-15-2054 SEDOL: BQD1VB9	Total acquisitions	1	19,877.80			0.00	19,877.80	19.877.80
	Total dispositions	4		139,380.89		0.00	142,428.20	139.380.89
CONOCOPHILLIPS CO 5.7% 09-15-2063 SEDOL: BQD1VC0	Total dispositions	3		51,190.38		0.00	50,806.03	51.190.38
CONOCOPHILLIPS 5.3% 05-15-2053 SEDOL: BMTYC44	Total dispositions	2		32,897.38		0.00	33,778.43	32.897.38

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
CONS EDISON CO N Y 4.3% DUE 12-01-2056 SEDOL: BD3GJ31	Total acquisitions	1	37,577.70			0.00	37,577.70	37.577.70
	Total dispositions	1		51,781.60		0.00	68,279.79	51.781.60
CONS EDISON CO N Y 4.5% DUE 12-01-2045 SEDOL: BD60YD5	Total dispositions	2		52,000.50		0.00	66,513.20	52.000.50
CONS EDISON CO N Y 4.625% DUE 12-01-2054 SEDOL: BSQC9Q4	Total acquisitions	2	96,509.70			0.00	96,509.70	96.509.70
CONSOLIDATED EDISON CO N Y INC 5.7% 05-15-2054 SEDOL: BS5WL14	Total dispositions	2		118,616.18		0.00	114,197.30	118.616.18
COREBRIDGE FINANCIAL INC 4.4% 04-05-2052 SEDOL: BPYS2Y2	Total dispositions	3		101,132.60		0.00	112,559.91	101.132.60
CROWN CASTLE INTL CORP NEW 2.9% DUE 04-01-2041 REG SEDOL: BKPR157	Total dispositions	2		68,932.23		0.00	77,610.22	68.932.23
CSX CORP 4.1 DUE 03-15-2044 SEDOL: B8MZYR3	Total acquisitions	1	25,097.70			0.00	25,097.70	25.097.70
	Total dispositions	1		43,815.50		0.00	51,149.29	43.815.50
CVS CAREMARK CORP 5.3 DUE 12-05-2043 SEDOL: BH458J4	Total acquisitions	1	27,619.80			0.00	27,619.80	27.619.80
	Total dispositions	2		71,740.37		0.00	83,355.32	71.740.37
CVS HEALTH CORP 5.05% DUE 03-25-2048 SEDOL: BF4JKH4	Total acquisitions	7	169,966.20			0.00	169,966.20	169.966.20
	Total dispositions	3		80,351.55		0.00	82,720.10	80.351.55
CVS HEALTH CORP 5.125% DUE 07-20-2045 SEDOL: BYPFC45	Total acquisitions	1	17,520.40			0.00	17,520.40	17.520.40
	Total dispositions	2		49,138.15		0.00	57,839.37	49.138.15
CVS HLTH FIXED 6.05% 06-01-2054 SEDOL: BSCC010	Total dispositions	5		128,541.35		0.00	128,907.75	128.541.35
DELL INTL L L C /EMC CORP 4.85% 02-01-2035 SEDOL: BRXFV63	Total acquisitions	1	109,610.60			0.00	109,610.60	109.610.60
	Total dispositions	1		14,736.60		0.00	14,946.90	14.736.60

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
DIAMONDBACK ENERGY INC 5.75% 04-18-2054 SEDOL: BMDPVW4	Total acquisitions	1	20,529.00			0.00	20,529.00	20.529.00
	Total dispositions	2		63,727.15		0.00	65,019.60	63.727.15
DIAMONDBACK ENERGY INC 5.9% 04-18-2064 SEDOL: BMDPVL3	Total acquisitions	2	35,196.45			0.00	35,196.45	35.196.45
	Total dispositions	1		21,532.28		0.00	21,408.83	21.532.28
DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:UBS SEDOL: 9A41GUL	Total acquisitions	11	4,679,000.00			0.00	4,679,000.00	4,679.000.00
	Total dispositions	11		4,679,000.00		0.00	4,679,000.00	4,679.000.00
DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:UBS SEDOL: 9A41GUU	Total acquisitions	10	3,650,000.00			0.00	3,650,000.00	3,650.000.00
	Total dispositions	5		2,365,000.00		0.00	2,365,000.00	2,365.000.00
DOMINION ENERGY INC 6.625% 05-15-2055 SEDOL: BR85ZP5	Total acquisitions	1	145,000.00			0.00	145,000.00	145.000.00
	Total dispositions	1		25,125.00		0.00	25,000.00	25.125.00
DOW CHEM CO NT 9.4 DUE 05-15-2039 SEDOL: BG48TR1	Total acquisitions	2	34,437.15			0.00	34,437.15	34.437.15
DTE ENERGY CO 5.85% 06-01-2034 SEDOL: BQ66JJ5	Total dispositions	2		114,840.80		0.00	109,917.50	114.840.80
DUKE ENERGY CORP 5.8% 06-15-2054 SEDOL: BSLTPH3	Total acquisitions	2	218,757.00			0.00	218,757.00	218.757.00
DUKE ENERGY CORP 6.45% 09-01-2054 SEDOL: BQB3RT7	Total acquisitions	1	105,000.00			0.00	105,000.00	105.000.00
	Total dispositions	3		105,435.94		0.00	105,000.00	105.435.94
DUKE ENERGY FLA LLC 5.95% DUE 11-15-2052 BEO SEDOL: BM9B9B1	Total acquisitions	2	68,918.95			0.00	68,918.95	68.918.95
EASTERN ENERGY GAS 5.65% 10-15-2054 SEDOL: BQFN221	Total acquisitions	2	84,937.95			0.00	84,937.95	84.937.95
	Total dispositions	5		84,918.46		0.00	84,937.95	84.918.46
EASTMAN CHEM CO SR NT 5.625% 02-20-2034 SEDOL: BSBGTP0	Total dispositions	2		55,272.04		0.00	54,896.05	55.272.04

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
ELEVANCE HEALTH INC 5.125% DUE 02-15-2053 SEDOL: BQB3QT0	Total acquisitions	2	71,141.70			0.00	71,141.70	71.141.70
ELI LILLY & CO 4.6% 08-14-2034 SEDOL: BSLSJW3	Total acquisitions	1	49,984.00			0.00	49,984.00	49.984.00
	Total dispositions	1		50,271.50		0.00	49,984.00	50.271.50
ELI LILLY AND COMPANY 4.7% 02-09-2034 SEDOL: BSHRLD9	Total dispositions	2		123,982.20		0.00	124,837.97	123.982.20
ELI LILLY AND COMPANY 5.0% 02-09-2054 SEDOL: BSHRLF1	Total acquisitions	1	14,549.25			0.00	14,549.25	14.549.25
	Total dispositions	1		19,451.60		0.00	19,620.39	19.451.60
ENERGY TRANSFER LP 5.95% 05-15-2054 SEDOL: BQHNMW9	Total acquisitions	1	25,945.75			0.00	25,945.75	25.945.75
	Total dispositions	3		66,808.67		0.00	68,690.29	66.808.67
ENERGY TRANSFER 3.75% DUE 05-15-2030 SEDOL: BL3BQ53	Total dispositions	2		85,035.24		0.00	89,858.70	85.035.24
ENLINK MIDSTREAM LLC 5.65% 09-01-2034 SEDOL: BMYDW91	Total acquisitions	1	69,732.60			0.00	69,732.60	69.732.60
	Total dispositions	1		69,811.70		0.00	69,732.60	69.811.70
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046 SEDOL: BYZ5J66	Total acquisitions	1	18,271.40			0.00	18,271.40	18.271.40
	Total dispositions	2		51,028.35		0.00	50,942.03	51.028.35
ENTERPRISE PRODS OPER LLC 4.25% 02-15-20 48 SEDOL: BFY1ZL9	Total dispositions	3		58,968.82		0.00	63,477.03	58.968.82
EOG RESOURCES INC 5.65% 12-01-2054 SEDOL: BR4XY01	Total acquisitions	2	74,957.25			0.00	74,957.25	74.957.25
ESSENT GROUP LTD NT 6.25% 07-01-2029 SEDOL: BR2NPG6	Total acquisitions	1	99,632.00			0.00	99,632.00	99.632.00
	Total dispositions	1		25,094.00		0.00	24,908.00	25.094.00
ESSENTIAL UTILITIES INC 5.375% 01-15-203 4 SEDOL: BRXJSV9	Total dispositions	2		66,198.48		0.00	64,929.15	66.198.48

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
ESSEX PORTFOLIO L P 5.5% 04-01-2034 SEDOL: BQKW085	Total dispositions	2		24,813.73		0.00	24,938.00	24.813.73
EVEREST REINSURANCE HOLDINGS INC SR NT 3.125% 10-15-2052 SEDOL: BM9XD71	Total dispositions	2		39,222.18		0.00	55,879.55	39.222.18
EVERGY KANS CENT 3.45% DUE 04-15-2050 SEDOL: BMC45B9	Total dispositions	2		35,712.20		0.00	33,031.00	35.712.20
EXELON CORP 4.7% DUE 04-15-2050 CUSIP: 30161NAY7	Total dispositions	2		43,855.60		0.00	41,389.00	43.855.60
EXELON CORP 5.625% DUE 06-15-2035 SEDOL: B0LK7L8	Total dispositions	2		86,549.75		0.00	96,065.30	86.549.75
EXXON MOBIL CORP 3.095% DUE 08-16-2049 SEDOL: BJP4010	Total acquisitions	1	6,840.70			0.00	6,840.70	6.840.70
	Total dispositions	1		7,041.40		0.00	6,840.70	7.041.40
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG SEDOL: BMDSC31	Total acquisitions	1	3,629.45			0.00	3,629.45	3.629.45
	Total dispositions	1		7,269.90		0.00	7,332.36	7.269.90
EXXON MOBIL CORP 4.227% DUE 03-19-2040 SEDOL: BL68H58	Total acquisitions	1	37,224.00			0.00	37,224.00	37.224.00
	Total dispositions	2		36,204.08		0.00	37,224.00	36.204.08
FED HOME LN MTG 6.5% DUE 02-01-2054 CUSIP: 3132DWKQ5	Total dispositions	7		18,731.07		0.00	19,135.70	18.731.07
FEDERAL HOME LN BK CONS DISC NTS 10-25-2024 SEDOL: BYPK648	Total acquisitions	1	1,999,737.78			0.00	1,999,737.78	1,999.737.78
	Total dispositions	1		2,000,000.00		0.00	1,999,737.78	2,000.000.00
FEDERAL HOME LN BK DISC NT 06-28-2024 CUSIP: 313384YS2	Total acquisitions	1	799,883.11			0.00	799,883.11	799.883.11
	Total dispositions	1		800,000.00		0.00	799,883.11	800.000.00
FEDERAL HOME LN BK DISC NT 07-03-2024 SEDOL: BSMW6N4	Total acquisitions	1	899,867.75			0.00	899,867.75	899.867.75
	Total dispositions	1		900,000.00		0.00	899,867.75	900.000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
FEDERAL HOME LN BK DISC NT 07-26-2024 SEDOL: BYSFFK9	Total acquisitions	1	699,897.53			0.00	699,897.53	699.897.53
	Total dispositions	1		700,000.00		0.00	699,897.53	700.000.00
FEDERAL HOME LN BK DISC NT 10-24-2024 CUSIP: 313384L80	Total acquisitions	1	899,881.50			0.00	899,881.50	899.881.50
	Total dispositions	1		900,000.00		0.00	899,881.50	900.000.00
FEDERAL HOME LN BK DISC NT 10-28-2024 SEDOL: BYSRV63	Total acquisitions	1	1,899,254.25			0.00	1,899,254.25	1,899.254.25
	Total dispositions	1		1,900,000.00		0.00	1,899,254.25	1,900.000.00
FEDERAL HOME LN BK DISC NT 12-13-2024 SEDOL: BD0FXB7	Total acquisitions	1	899,888.75			0.00	899,888.75	899.888.75
	Total dispositions	1		900,000.00		0.00	899,888.75	900.000.00
FEDERAL HOME LN BK 0% 12-23-2024 CUSIP: 313384U49	Total acquisitions	1	899,684.25			0.00	899,684.25	899.684.25
	Total dispositions	1		900,000.00		0.00	899,684.25	900.000.00
FEDERAL HOME LN MTG SER 4790 CL F FLTG 0 5-15-2048 CUSIP: 3137F5BX6	Total dispositions	7		10,112.96		0.00	9,809.58	10.112.96
FEDERAL HOME LOAN BANK 0% 12-26-2024 SEDOL: BSZ9QT8	Total acquisitions	1	699,835.11			0.00	699,835.11	699.835.11
	Total dispositions	1		700,000.00		0.00	699,835.11	700.000.00
FEDERAL HOME LOAN BANKS 0% 11-14-2024 CUSIP: 313384P52	Total acquisitions	1	799,900.44			0.00	799,900.44	799.900.44
	Total dispositions	1		800,000.00		0.00	799,900.44	800.000.00
FEDEX CORP 4.75% DUE 11-15-2045 SEDOL: BYPJYG3	Total acquisitions	2	48,389.60			0.00	48,389.60	48.389.60
	Total dispositions	1		27,167.10		0.00	28,609.49	27.167.10
FL PWR & LT CO 1ST MTG BD 5.96 DUE 04-01-2039 SEDOL: B8T1786	Total acquisitions	1	84,087.75			0.00	84,087.75	84.087.75
	Total dispositions	1		58,375.90		0.00	61,244.15	58.375.90

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
FLORIDA PWR & LT CO 5.3% 06-15-2034 SEDOL: BQKMP91	Total acquisitions	1	107,230.20			0.00	107,230.20	107.230.20
	Total dispositions	1		111,980.40		0.00	107,230.20	111.980.40
FNMA POOL #AM7912 3.6% DUE 02-01-2040 BEO CUSIP: 3138L8YJ7	Total dispositions	7		7,537.14		0.00	8,377.70	7.537.14
FNMA POOL #BD4757 2.5% 08-01-2046 BEO CUSIP: 3140FCJB5	Total dispositions	7		6,759.49		0.00	6,319.61	6.759.49
FNMA SINGLE FAMILY MORTGAGE 0.0% 30 YEAR S SETTLES AUGUST SEDOL: B3MY3N4	Total acquisitions	1	1,069,728.52			0.00	1,069,728.52	1,069.728.52
	Total dispositions	1		1,076,539.06		0.00	1,069,728.52	1,076.539.06
FNMA SINGLE FAMILY MORTGAGE 3.0% 30 YEAR S SETTLES NOVEMBER SEDOL: BL3HYS0	Total acquisitions	2	1,052,695.31			0.00	1,052,695.31	1,052.695.31
	Total dispositions	2		1,049,906.25		0.00	1,052,695.31	1,049.906.25
FNMA SINGLE FAMILY MORTGAGE 3.0% 30 YEAR S SETTLES OCTOBER SEDOL: B852288	Total acquisitions	4	1,605,273.44			0.00	1,605,273.44	1,605.273.44
	Total dispositions	4		1,600,101.57		0.00	1,605,273.44	1,600.101.57
FNMA SINGLE FAMILY MORTGAGE 4.5 MAT 30 YEARS SETTLES NOVEMBER SEDOL: BL3HYW4	Total acquisitions	2	2,154,539.06			0.00	2,154,539.06	2,154.539.06
	Total dispositions	2		2,152,476.56		0.00	2,154,539.06	2,152.476.56
FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEAR S SETTLES AUGUST SEDOL: B3YV6G7	Total acquisitions	1	1,045,945.31			0.00	1,045,945.31	1,045.945.31
	Total dispositions	1		1,048,609.38		0.00	1,045,945.31	1,048.609.38
FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEAR S SETTLES OCTOBER SEDOL: B8DMLK5	Total acquisitions	1	1,052,390.63			0.00	1,052,390.63	1,052.390.63
	Total dispositions	1		1,087,023.44		0.00	1,052,390.63	1,087.023.44
FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEAR S SETTLES SEPTEMBER SEDOL: B3XSNY6	Total acquisitions	2	2,123,601.57			0.00	2,123,601.57	2,123.601.57
	Total dispositions	2		2,126,523.44		0.00	2,123,601.57	2,126.523.44

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JULY SEDOL: B8DM4S4	Total acquisitions	2	2,069,933.59			0.00	2,069,933.59	2,069.933.59
	Total dispositions	2		2,077,818.36		0.00	2,069,933.59	2,077.818.36
FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JUNE SEDOL: B417KM9	Total acquisitions	2	2,057,171.87			0.00	2,057,171.87	2,057.171.87
	Total dispositions	2		2,077,195.31		0.00	2,057,171.87	2,077.195.31
FNMA SINGLE FAMILY MORTGAGE 5.0% 30 YEARS SETTLES NOVEMBER SEDOL: BL3HYX5	Total acquisitions	2	2,181,781.25			0.00	2,181,781.25	2,181.781.25
	Total dispositions	2		2,161,328.13		0.00	2,181,781.25	2,161.328.13
FNMA SINGLE FAMILY MORTGAGE 5.5% 30 YEAR S SETTLES OCTOBER SEDOL: B02WJB7	Total acquisitions	2	3,832,210.94			0.00	3,832,210.94	3,832.210.94
	Total dispositions	2		3,851,099.61		0.00	3,832,210.94	3,851.099.61
FNMA SINGLE FAMILY MORTGAGE 5.5% 30 YEARS SETTLES DECEMBER SEDOL: B03P1G4	Total acquisitions	2	3,780,851.56			0.00	3,780,851.56	3,780.851.56
	Total dispositions	2		3,763,335.94		0.00	3,780,851.56	3,763.335.94
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JULY SEDOL: B01DWZ6	Total acquisitions	1	1,053,658.20			0.00	1,053,658.20	1,053.658.20
	Total dispositions	1		1,069,406.25		0.00	1,053,658.20	1,069.406.25
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JUNE SEDOL: B011V86	Total acquisitions	1	1,062,273.44			0.00	1,062,273.44	1,062.273.44
	Total dispositions	1		1,053,593.75		0.00	1,062,273.44	1,053.593.75
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES OCTOBER SEDOL: B7MG2Z3	Total acquisitions	5	2,136,188.48			0.00	2,136,188.48	2,136.188.48
	Total dispositions	5		2,143,036.04		0.00	2,136,188.48	2,143.036.04
FNMA SINGLE FAMILY MORTGAGE 6% 30 YEARS SETTLES SEPTEMBER SEDOL: B8NHNJ3	Total acquisitions	1	707,820.31			0.00	707,820.31	707.820.31
	Total dispositions	1		716,406.25		0.00	707,820.31	716.406.25

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES SEP SEDOL: B43RBT1	Total acquisitions	6	2,174,859.91			0.00	2,174,859.91	2,174.859.91
	Total dispositions	6		2,194,292.84		0.00	2,174,859.91	2,194.292.84
FNMA 30 YEAR PASS-THROUGHS 5.5% MAT 30 YEARS SETTLES JULY SEDOL: B01NT00	Total acquisitions	4	3,739,531.25			0.00	3,739,531.25	3,739.531.25
	Total dispositions	4		3,750,484.38		0.00	3,739,531.25	3,750.484.38
FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS SETTLES AUGUST SEDOL: B1Y9BZ1	Total acquisitions	1	1,882,076.17			0.00	1,882,076.17	1,882.076.17
	Total dispositions	1		1,894,062.50		0.00	1,882,076.17	1,894.062.50
FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS SETTLES JUNE SEDOL: B1XFM91	Total acquisitions	5	3,519,898.45			0.00	3,519,898.45	3,519.898.45
	Total dispositions	5		3,544,310.55		0.00	3,519,898.45	3,544.310.55
FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS SETTLES NOVEMBER SEDOL: B24HB96	Total acquisitions	2	3,810,242.19			0.00	3,810,242.19	3,810.242.19
	Total dispositions	2		3,777,289.06		0.00	3,810,242.19	3,777.289.06
FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS SETTLES SEPTEMBER SEDOL: B4JQQ19	Total acquisitions	1	1,894,396.48			0.00	1,894,396.48	1,894.396.48
	Total dispositions	1		1,908,609.38		0.00	1,894,396.48	1,908.609.38
FNMA 30 YEAR PASS-THROUGHS 6.0% MAT 30 YEARS SETTLES JANUARY CUSIP: 01F060618	Total acquisitions	1	702,023.44			0.00	702,023.44	702.023.44
	Total dispositions	1		705,154.30		0.00	702,023.44	705.154.30
FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES AUGUST SEDOL: B242726	Total acquisitions	1	704,539.06			0.00	704,539.06	704.539.06
	Total dispositions	1		707,875.00		0.00	704,539.06	707.875.00
FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES NOVEMBER SEDOL: BL3HYY6	Total acquisitions	2	1,423,488.28			0.00	1,423,488.28	1,423.488.28
	Total dispositions	2		1,414,177.73		0.00	1,423,488.28	1,414.177.73

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES OCTOBER SEDOL: B7YFMX6	Total acquisitions	1	716,406.25			0.00	716,406.25	716.406.25
	Total dispositions	1		716,132.81		0.00	716,406.25	716.132.81
FNMA 30 YEARS SINGLE FAMILY MORTGAGE 6.0 %MAT 30 YEARS SETTLES DECEMBER SEDOL: B7H3HN2	Total acquisitions	1	706,617.19			0.00	706,617.19	706.617.19
	Total dispositions	1		702,406.25		0.00	706,617.19	702.406.25
FNMA 30 YEARS SINGLE FAMILY MORTGAGE 6.0 %MAT 30 YEARS SETTLES JULY SEDOL: B01FVJ9	Total acquisitions	1	700,464.84			0.00	700,464.84	700.464.84
	Total dispositions	1		704,593.75		0.00	700,464.84	704.593.75
FNMA 30 YR PASS THROUGHS 6 SETTLES JUN SEDOL: B1XH0N7	Total acquisitions	2	1,400,355.47			0.00	1,400,355.47	1,400.355.47
	Total dispositions	2		1,404,375.00		0.00	1,400,355.47	1,404.375.00
FNMA 30 YR PASS-THROUGHS 5.5% 30 YEARS SETTLES JAN CUSIP: 01F052615	Total acquisitions	2	3,752,351.56			0.00	3,752,351.56	3,752.351.56
	Total dispositions	2		3,763,076.17		0.00	3,752,351.56	3,763.076.17
FORD MTR CR CO LLC 5.125% 11-05-2026 SEDOL: BTFJ286	Total acquisitions	2	449,950.50			0.00	449,950.50	449.950.50
GE HEALTHCARE TECHNOLOGIES INC 4.8% 08-14-2029 CUSIP: 36266GAA5	Total acquisitions	1	104,875.05			0.00	104,875.05	104.875.05
	Total dispositions	1		106,953.00		0.00	104,875.05	106.953.00
GILEAD SCIENCES 4.8% DUE 04-01-2044 SEDOL: BKHDRD3	Total dispositions	2		38,757.00		0.00	43,075.63	38.757.00
GILEAD SCIENCES 5.5% DUE 11-15-2054 SEDOL: BM9W8W8	Total acquisitions	1	34,898.15			0.00	34,898.15	34.898.15
	Total dispositions	1		20,540.80		0.00	19,941.80	20.540.80
GOLDMAN SACHS GROUP INC 4.017% 10-31-2038 CUSIP: 38148YAA6	Total acquisitions	1	17,286.20			0.00	17,286.20	17.286.20
	Total dispositions	1		17,596.20		0.00	17,286.20	17.596.20

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
GOLDMAN SACHS GROUP INC 5.016% 10-23-203 5 SEDOL: BSF0602	Total acquisitions	1	155,000.00			0.00	155,000.00	155.000.00
	Total dispositions	2		151,568.90		0.00	155,000.00	151.568.90
GOLDMAN SACHS GROUP INC 5.33% 07-23-2035 SEDOL: BRC1656	Total acquisitions	2	315,025.30			0.00	315,025.30	315.025.30
	Total dispositions	9		324,269.35		0.00	315,025.30	324.269.35
GOLDMAN SACHS GROUP INC 5.561% 11-19-204 5 SEDOL: BT6NWN2	Total acquisitions	4	258,767.60			0.00	258,767.60	258.767.60
	Total dispositions	1		89,472.60		0.00	90,000.00	89.472.60
GOLDMAN SACHS GROUP INC 6.125% 12-31-2049 SEDOL: BP092R2	Total acquisitions	1	145,000.00			0.00	145,000.00	145.000.00
	Total dispositions	6		145,760.00		0.00	145,000.00	145.760.00
GOLDMAN SACHS 5.15% DUE 05-22-2045 SEDOL: BY58YT3	Total acquisitions	2	77,346.75			0.00	77,346.75	77.346.75
HALLIBURTON CO 4.75% DUE 08-01-2043 SEDOL: BCR5XW4	Total acquisitions	1	52,965.60			0.00	52,965.60	52.965.60
	Total dispositions	1		41,402.70		0.00	41,608.08	41.402.70
HALLIBURTON CO 5% DUE 11-15-2045 SEDOL: BYNR4N6	Total acquisitions	1	14,380.80			0.00	14,380.80	14.380.80
	Total dispositions	1		13,912.20		0.00	14,380.80	13.912.20
HCA INC SR SECD NT 4.625% 03-15-2052 SEDOL: BPLJR21	Total acquisitions	1	21,743.25			0.00	21,743.25	21.743.25
	Total dispositions	1		24,341.70		0.00	24,759.80	24.341.70
HCA INC 5.25% DUE 06-15-2049 SEDOL: BJJD6M6	Total acquisitions	1	31,087.00			0.00	31,087.00	31.087.00
	Total dispositions	1		23,979.25		0.00	22,205.00	23.979.25
HCA INC 5.95% 09-15-2054 SEDOL: BQ1PKQ1	Total acquisitions	1	84,944.75			0.00	84,944.75	84.944.75
	Total dispositions	1		21,088.00		0.00	19,987.00	21.088.00
HOME DEPOT INC SR NT 2.75% 09-15-2051 SEDOL: BP0TWX8	Total acquisitions	1	24,765.20			0.00	24,765.20	24.765.20

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
	Total dispositions	1		26,478.00		0.00	24,765.20	26.478.00
HOME DEPOT INC 3.35% DUE 04-15-2050 REG SEDOL: BK8TZG9	Total acquisitions	1	25,653.60			0.00	25,653.60	25.653.60
	Total dispositions	2		36,997.60		0.00	40,560.45	36.997.60
HOME DEPOT INC 4.2% DUE 04-01-2043 SEDOL: B9N1J94	Total acquisitions	3	48,651.70			0.00	48,651.70	48.651.70
	Total dispositions	1		61,154.80		0.00	71,570.96	61.154.80
HOME DEPOT INC 4.25% DUE 04-01-2046 SEDOL: BYQF318	Total acquisitions	1	17,251.00			0.00	17,251.00	17.251.00
	Total dispositions	1		18,155.60		0.00	17,251.00	18.155.60
HOME DEPOT INC 4.95% 06-25-2034 SEDOL: BPLZ1N8	Total acquisitions	2	207,994.50			0.00	207,994.50	207.994.50
	Total dispositions	4		216,766.20		0.00	207,994.50	216.766.20
HOME DEPOT INC 5.3% 06-25-2054 SEDOL: BPLZ1P0	Total acquisitions	1	44,295.75			0.00	44,295.75	44.295.75
	Total dispositions	1		44,170.20		0.00	44,295.75	44.170.20
HOME DEPOT INC 5.4% 06-25-2064 SEDOL: BPLZ1Q1	Total acquisitions	1	24,573.50			0.00	24,573.50	24.573.50
	Total dispositions	1		26,923.75		0.00	24,573.50	26.923.75
HONEYWELL INTERNATIONAL INC 5.0% 03-01-2035 SEDOL: BQC5S77	Total acquisitions	2	125,290.25			0.00	125,290.25	125.290.25
	Total dispositions	2		89,530.25		0.00	90,208.98	89.530.25
HONEYWELL INTERNATIONAL INC 5.25% 03-01- 2054 SEDOL: BQBCWS8	Total acquisitions	2	48,184.80			0.00	48,184.80	48.184.80
HOSPITAL FOR SPL SURGERY 2.667% DUE 10-01-2050/08-12-2020 REG SEDOL: BKX9W85	Total dispositions	2		37,967.10		0.00	60,000.00	37.967.10
HP ENTERPRISE CO 4.4% 09-25-2027 SEDOL: BRSF0X8	Total acquisitions	1	144,931.85			0.00	144,931.85	144.931.85
	Total dispositions	1		144,478.00		0.00	144,931.85	144.478.00
HP ENTERPRISE CO 5.6% 10-15-2054 SEDOL: BRSF135	Total acquisitions	3	132,444.10			0.00	132,444.10	132.444.10
	Total dispositions	4		81,946.62		0.00	83,379.56	81.946.62

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
HUMANA INC 5.75% 04-15-2054 SEDOL: BRC6GS4	Total acquisitions	2	44,195.55			0.00	44,195.55	44.195.55
	Total dispositions	4		89,348.05		0.00	88,987.34	89.348.05
IMB INTERNAT CAPITAL 5.3% 02-05-2054 SEDOL: BQWPXQ1	Total acquisitions	2	77,081.00			0.00	77,081.00	77.081.00
	Total dispositions	1		101,434.00		0.00	99,435.00	101.434.00
INTEL CORP FIXED 3.75% DUE 08-05-2027 CUSIP: 458140BY5	Total acquisitions	3	97,929.05			0.00	97,929.05	97.929.05
INTEL CORP SR NT 3.05% 08-12-2051 CUSIP: 458140BW9	Total acquisitions	2	75,706.40			0.00	75,706.40	75.706.40
	Total dispositions	1		12,563.20		0.00	13,430.40	12.563.20
INTEL CORP 3.25% DUE 11-15-2049 CUSIP: 458140BJ8	Total acquisitions	1	57,911.35			0.00	57,911.35	57.911.35
	Total dispositions	3		84,996.75		0.00	111,705.99	84.996.75
INTEL CORP 3.734% 12-08-2047 BEO SEDOL: BFMFJQ6	Total acquisitions	4	77,282.96			0.00	77,282.96	77.282.96
	Total dispositions	3		40,469.75		0.00	50,933.62	40.469.75
INTEL CORP 4.75% DUE 03-25-2050 CUSIP: 458140BM1	Total dispositions	2		42,898.50		0.00	42,093.00	42.898.50
INTEL CORP 5.05% DUE 08-05-2062 BEO SEDOL: BQHM3T0	Total acquisitions	1	8,270.90			0.00	8,270.90	8.270.90
	Total dispositions	1		53,735.40		0.00	59,684.39	53.735.40
INTEL CORP 5.6% 02-21-2054 SEDOL: BSNWTF6	Total acquisitions	1	44,886.15			0.00	44,886.15	44.886.15
	Total dispositions	3		58,960.65		0.00	59,803.05	58.960.65
INTEL CORP 5.82% 02-10-2053 SEDOL: BMX7HF5	Total acquisitions	1	28,337.40			0.00	28,337.40	28.337.40
	Total dispositions	4		78,498.60		0.00	77,362.30	78.498.60
INTEL CORP 6.02% 02-10-2063 CUSIP: 458140CK4	Total acquisitions	1	35,129.85			0.00	35,129.85	35.129.85
	Total dispositions	2		33,410.35		0.00	35,129.85	33.410.35
INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052 SEDOL: BMTWJ25	Total acquisitions	1	28,017.00			0.00	28,017.00	28.017.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
	Total dispositions	1		29,715.90		0.00	28,017.00	29.715.90
INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040 SEDOL: BMTQL09	Total dispositions	2		36,442.00		0.00	34,830.15	36.442.00
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO SEDOL: BM9PS38	Total acquisitions	2	38,712.05			0.00	38,712.05	38.712.05
	Total dispositions	1		10,575.75		0.00	10,246.19	10.575.75
INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062 SEDOL: BMTWJ58	Total acquisitions	2	44,818.75			0.00	44,818.75	44.818.75
	Total dispositions	1		9,907.90		0.00	10,136.70	9.907.90
ITALY REP 3.875% DUE 05-06-2051 REG CUSIP: 465410CC0	Total dispositions	3		88,534.25		0.00	112,056.52	88.534.25
JBS USA LUX S A 6.5% DUE 12-01-2052 SEDOL: BMGC2X0	Total dispositions	2		47,379.65		0.00	44,962.73	47.379.65
JOHNSON & JOHNSON 2.1% DUE 09-01-2040 REG SEDOL: BMGYMV4	Total dispositions	3		105,678.15		0.00	141,591.35	105.678.15
JOHNSON & JOHNSON 3.7% DUE 03-01-2046 SEDOL: BD319Y7	Total dispositions	2		46,715.20		0.00	45,726.95	46.715.20
JOHNSON & JOHNSON 5.25% 06-01-2054 SEDOL: BR82SP7	Total acquisitions	1	26,420.00			0.00	26,420.00	26.420.00
	Total dispositions	3		62,707.10		0.00	61,393.05	62.707.10
JPMORGAN CHASE & CO 3.109% DUE 04-22-2051 SEDOL: BMF0547	Total dispositions	3		55,632.60		0.00	56,232.37	55.632.60
JPMORGAN CHASE & CO 3.328% 04-22-2052 CUSIP: 46647PCE4	Total dispositions	2		54,478.60		0.00	53,302.82	54.478.60
JPMORGAN CHASE & CO 3.882% 07-24-2038 SEDOL: BF348B0	Total acquisitions	1	22,352.50			0.00	22,352.50	22.352.50
	Total dispositions	2		52,581.55		0.00	53,347.80	52.581.55
JPMORGAN CHASE & CO 5.53% 07-22-2035 SEDOL: BSWWSY9	Total acquisitions	2	225,000.00			0.00	225,000.00	225.000.00
	Total dispositions	3		165,488.45		0.00	165,000.00	165.488.45

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
JPMORGAN CHASE & CO 5.534% 11-29-2045 SEDOL: BR4Y0J5	Total acquisitions	2	235,045.15			0.00	235,045.15	235.045.15
KELLANOVA 4.5% DUE 04-01-2046 SEDOL: BD31BB8	Total acquisitions	1	29,082.55			0.00	29,082.55	29.082.55
	Total dispositions	1		38,251.80		0.00	37,337.45	38.251.80
KINDER MORGAN INC 5.95% 08-01-2054 SEDOL: BRJK1M8	Total acquisitions	1	69,679.40			0.00	69,679.40	69.679.40
	Total dispositions	1		22,556.82		0.00	21,899.24	22.556.82
KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049 SEDOL: BKSYG05	Total acquisitions	3	147,596.60			0.00	147,596.60	147.596.60
	Total dispositions	1		48,335.65		0.00	48,693.15	48.335.65
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046 CUSIP: 50077LAB2	Total acquisitions	2	68,554.00			0.00	68,554.00	68.554.00
	Total dispositions	1		16,560.20		0.00	17,138.50	16.560.20
KROGER CO 5.358% 09-15-2034 SEDOL: BSFVBB1	Total acquisitions	1	99,747.00			0.00	99,747.00	99.747.00
	Total dispositions	1		20,074.20		0.00	19,949.40	20.074.20
KROGER CO 5.5% 09-15-2054 SEDOL: BSFVBC2	Total acquisitions	2	104,083.35			0.00	104,083.35	104.083.35
KROGER CO 5.65% 09-15-2064 SEDOL: BSFVBD3	Total acquisitions	3	54,774.15			0.00	54,774.15	54.774.15
LCH_IRS GOLDUS33 18/09/2034 EUR P 6MEURI B / R 2.75% SWU022DJ6 SEDOL: 9M6D28U	Total dispositions	13		44,782.65		0.00	25,139.51	44.782.65
LCH_IRS GOLDUS33 18/09/2054 EUR P 2.5% / R 6MEURIB SWU022DP2 SEDOL: 9M6EC6L	Total acquisitions	9	31,245.23			0.00	23,994.86	31.245.23
LCH_IRS GOLDUS33 19/03/2035 EUR P 6MEURI B / R 2.5% SWU028YB7 SEDOL: 9M9SLLU	Total acquisitions	12	13,972.36			0.00	13,972.36	13.972.36
LCH_IRS GOLDUS33 19/03/2055 EUR P 2.25% / R 6MEURIB SWU02A2D3 SEDOL: 9M9SLVU	Total acquisitions	10	4,083.56			0.00	4,083.56	4.083.56
LCH_IRS GOLDUS33 19/03/2055 EUR P 2.25% / R 6MEURIB SWU02A2D3 SEDOL: 9M9SLVL	Total dispositions	3		2,147.12		0.00	2,147.12	2.147.12

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
LCH_OIS GOLDUS33 04/30/2031 USD P 3.331% / R 1DSOFR SWU028ZR1 SEDOL: 9M9JHRL	Total acquisitions	1	3,386.53			0.00	0.00	3.386.53
LCH_OIS GOLDUS33 04/30/2031 USD P 3.354% / R 1DSOFR SWU02A0H6 SEDOL: 9M9JJBL	Total acquisitions	1	4,958.33			0.00	0.00	4.958.33
LCH_OIS GOLDUS33 04/30/2031 USD P 3.423% / R 1DSOFR SWU028Y68 SEDOL: 9M9GTFL	Total acquisitions	1	5,618.48			0.00	0.00	5.618.48
LCH_OIS GOLDUS33 04/30/2031 USD P 3.449% / R 1DSOFR SWU028WG8 SEDOL: 9M9FTJL	Total acquisitions	1	3,294.08			0.00	0.00	3.294.08
LCH_OIS GOLDUS33 04/30/2031 USD P 3.473% / R 1DSOFR SWU02A0O1 SEDOL: 9M9KAPL	Total acquisitions	1	5,723.43			0.00	0.00	5.723.43
LCH_OIS GOLDUS33 04/30/2031 USD P 3.516% / R 1DSOFR SWU028VW4 SEDOL: 9M9EC2L	Total acquisitions	1	3,732.85			0.00	0.00	3.732.85
LCH_OIS GOLDUS33 10/31/2031 USD P 3.79% / R 1DSOFR SWU02D0G2 SEDOL: 9MYGXQL	Total dispositions	3		2,119.42		0.00	2,119.42	2.119.42
LCH_OIS GOLDUS33 11/30/2031 USD P 3.71% / R 1DSOFR SWU02D676 SEDOL: 9MYKY5U	Total acquisitions	3	2,537.41			0.00	2,537.41	2.537.41
LCH_OIS GOLDUS33 11/30/2031 USD P 3.71% / R 1DSOFR SWU02D676 SEDOL: 9MYKY5L	Total dispositions	5		1,757.12		0.00	1,757.12	1.757.12
LCH_OIS GOLDUS33 20/12/2025 CAD P 1DCORR A / R 3.75% SWU01V9X7 SEDOL: 9M2FW9L	Total acquisitions	2	22,190.89			0.00	37,789.00	22.190.89
LILLY ELI & CO 5.05% 08-14-2054 SEDOL: BSLSJY5	Total acquisitions	3	199,894.35			0.00	199,894.35	199.894.35
	Total dispositions	2		105,064.30		0.00	104,944.54	105.064.30
LILLY ELI & CO 5.1% 02-09-2064 SEDOL: BSHRLG2	Total acquisitions	2	34,680.45			0.00	34,680.45	34.680.45
	Total dispositions	1		72,453.75		0.00	74,755.39	72.453.75
LOCKHEED MARTIN CORP 5.7% DUE 11-15-2054 SEDOL: BQXQQS6	Total acquisitions	1	84,177.60			0.00	84,177.60	84.177.60
	Total dispositions	2		115,716.90		0.00	116,717.40	115.716.90
LOCKHEED MARTIN 4.07% DUE 12-15-2042 SEDOL: BBD6G92	Total acquisitions	4	96,630.55			0.00	96,630.55	96.630.55

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
	Total dispositions	1		21,304.25		0.00	21,562.72	21.304.25
LOCKHEED MARTIN 4.7% DUE 05-15-2046 SEDOL: BDB6944	Total acquisitions	3	128,075.80			0.00	128,075.80	128.075.80
	Total dispositions	2		105,936.45		0.00	110,778.04	105.936.45
LOWE'S COMPANIES INC 5.75% 07-01-2053 SEDOL: BN7HF21	Total acquisitions	1	20,043.00			0.00	20,043.00	20.043.00
	Total dispositions	1		20,461.20		0.00	20,043.00	20.461.20
LOWES COS INC 3% DUE 10-15-2050 SEDOL: BN4NTS6	Total acquisitions	3	63,256.60			0.00	63,256.60	63.256.60
LOWES COS INC 5.125% DUE 04-15-2050 BEO SEDOL: BMGWDH1	Total dispositions	2		42,365.60		0.00	61,240.94	42.365.60
LYB INTL FIN III LLC 4.2% DUE 05-01-2050 REG SEDOL: BMG2XG0	Total acquisitions	2	92,723.40			0.00	92,723.40	92.723.40
LYONDELLBASELL 4.625% DUE 02-26-2055 SEDOL: BXVMC87	Total acquisitions	1	16,044.20			0.00	16,044.20	16.044.20
	Total dispositions	1		15,776.60		0.00	16,044.20	15.776.60
L3HARRIS TECHNOLOGIES INC 5.35% DUE 06-01-2034 SEDOL: BRC3QZ2	Total dispositions	2		94,803.70		0.00	94,730.20	94.803.70
MA ELEC CO 5.9% DUE 11-15-2039 SEDOL: B59HGR5	Total acquisitions	2	56,959.75			0.00	56,959.75	56.959.75
MARSH & MCLENNAN COMPANIES INC 5.45% 03-15-2053 SEDOL: BNKD9Y6	Total acquisitions	2	55,448.85			0.00	55,448.85	55.448.85
MARSH & MCLENNAN COS INC 4.2% 03-01-2048 CUSIP: 571748BD3	Total acquisitions	2	66,482.10			0.00	66,482.10	66.482.10
MARSH & MCLENNAN COS INC 5.4% 03-15-2055 SEDOL: BT03MT4	Total acquisitions	1	258,749.40			0.00	258,749.40	258.749.40
	Total dispositions	1		39,849.20		0.00	39,807.60	39.849.20
MASTEC INC 5.9% 06-15-2029 SEDOL: BSLTFY0	Total acquisitions	1	89,960.40			0.00	89,960.40	89.960.40
	Total dispositions	10		92,755.50		0.00	89,960.40	92.755.50

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
MASTERCARD INC FIXED 4.875% 05-09-2034 SEDOL: BSD3KY5	Total dispositions	2		41,198.50		0.00	39,576.00	41.198.50
MASTERCARD INC 3.95% DUE 02-26-2048 SEDOL: BF51820	Total acquisitions	1	89,966.80			0.00	89,966.80	89.966.80
	Total dispositions	1		37,348.65		0.00	36,804.60	37.348.65
MASTERCARD INC 4.55% 01-15-2035 SEDOL: BTFJ457	Total acquisitions	4	119,936.15			0.00	119,936.15	119.936.15
	Total dispositions	2		39,631.80		0.00	39,978.72	39.631.80
MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050 SEDOL: BMBQJZ8	Total acquisitions	1	18,281.40			0.00	18,281.40	18.281.40
	Total dispositions	1		15,202.25		0.00	16,503.38	15.202.25
MERCK & CO INC NEW 4.0% 03-07-2049 SEDOL: BJ0KX25	Total acquisitions	1	16,458.00			0.00	16,458.00	16.458.00
	Total dispositions	1		30,546.95		0.00	28,607.25	30.546.95
MERCK & CO INC NEW 5.0% 05-17-2053 SEDOL: BP487M5	Total dispositions	2		33,491.20		0.00	32,871.65	33.491.20
MERCK & CO INC 2.9% DUE 12-10-2061 SEDOL: BLHM7R1	Total acquisitions	1	15,158.75			0.00	15,158.75	15.158.75
	Total dispositions	1		12,159.60		0.00	13,638.66	12.159.60
META PLATFORMS INC 4.65% 08-15-2062 SEDOL: BMGS9S2	Total dispositions	3		80,061.60		0.00	81,477.10	80.061.60
META PLATFORMS INC 5.4% 08-15-2054 SEDOL: BT3NPB4	Total acquisitions	6	311,512.20			0.00	311,512.20	311.512.20
	Total dispositions	6		107,016.50		0.00	104,792.45	107.016.50
META PLATFORMS INC 5.55% 08-15-2064 CUSIP: 30303M8W5	Total acquisitions	13	426,059.10			0.00	426,059.10	426.059.10
	Total dispositions	3		119,505.85		0.00	117,127.70	119.505.85
MEXICO(UNITED MEXICAN STATES) 5.75% DUE 10-12-2110 CUSIP: 91086QAZ1	Total acquisitions	2	50,670.00			0.00	50,670.00	50.670.00
MFO PIMCO LONG DURATION CREDIT BOND PORT CUSIP: 72201P878	Total acquisitions	3	1,643,288.63			0.00	1,643,288.63	1,643.288.63
	Total dispositions	3		2,500,000.00		0.00	3,011,259.57	2,500.000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
MICROSOFT CORP FIXED 4.5% DUE 02-06-2057 CUSIP: 594918CB8	Total dispositions	4		51,255.55		0.00	52,512.12	51.255.55
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO SEDOL: BM9DJ73	Total acquisitions	3	60,887.20			0.00	60,887.20	60.887.20
	Total dispositions	6		118,797.90		0.00	150,900.95	118.797.90
MICROSOFT CORP 2.921% 03-17-2052 USD SEDOL: BMFPJG2	Total dispositions	4		78,163.80		0.00	83,707.29	78.163.80
MITSUBISHI UFJ 3.751% DUE 07-18-2039 SEDOL: BKFH1R9	Total acquisitions	1	29,423.10			0.00	29,423.10	29.423.10
	Total dispositions	2		29,988.00		0.00	29,423.10	29.988.00
MOLSON COORS 4.2% DUE 07-15-2046 SEDOL: BYT4Q46	Total acquisitions	2	45,501.20			0.00	45,501.20	45.501.20
	Total dispositions	1		20,482.50		0.00	20,682.36	20.482.50
MOLSON COORS 5 DUE 05-01-2042 SEDOL: BG49491	Total dispositions	2		51,983.80		0.00	53,501.05	51.983.80
MORGAN STANLEY FIXED 5.516% 11-19-2055 SEDOL: BRWK9T8	Total acquisitions	6	339,354.50			0.00	339,354.50	339.354.50
	Total dispositions	1		85,133.45		0.00	85,000.00	85.133.45
MORGAN STANLEY 4.3% DUE 01-27-2045 SEDOL: BVRZ811	Total acquisitions	2	53,451.55			0.00	53,451.55	53.451.55
	Total dispositions	1		4,393.55		0.00	4,454.30	4.393.55
MORGAN STANLEY 4.457% 04-22-2039 CUSIP: 61744YAR9	Total dispositions	3		92,956.40		0.00	109,016.71	92.956.40
MORGAN STANLEY 5.32% 07-19-2035 CUSIP: 61747YFT7	Total acquisitions	2	124,927.00			0.00	124,927.00	124.927.00
	Total dispositions	2		126,494.90		0.00	124,927.00	126.494.90
MUNICIPAL ELEC AUTH GA 7.055% 04-01-2057 BEO TAXABLE SEDOL: B63V971	Total dispositions	4		50,152.62		0.00	42,803.83	50.152.62
NETFLIX INC 4.9% 08-15-2034 SEDOL: BR2NKN8	Total acquisitions	1	29,884.20			0.00	29,884.20	29.884.20
	Total dispositions	1		30,798.90		0.00	29,884.20	30.798.90

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
NISOURCE FIN CORP 3.95% DUE 03-30-2048 SEDOL: BD72Q01	Total acquisitions	1	31,928.40			0.00	31,928.40	31.928.40
	Total dispositions	1		32,036.00		0.00	31,928.40	32.036.00
NOMURA HLDGS INC 5.783% DUE 07-03-2034 CUSIP: 65535HBV0	Total acquisitions	1	200,000.00			0.00	200,000.00	200.000.00
	Total dispositions	6		201,076.55		0.00	200,000.00	201.076.55
NORFOLK SOUTHN CORP SR NT 4.1% 05-15-2121 SEDOL: BMBVPW2	Total acquisitions	1	18,568.42			0.00	18,568.42	18.568.42
	Total dispositions	1		10,984.50		0.00	10,712.55	10.984.50
NORTHROP GRUMMAN CORP 4.95% 03-15-2053 SEDOL: BN6LRM8	Total acquisitions	2	62,748.10			0.00	62,748.10	62.748.10
	Total dispositions	1		22,892.25		0.00	23,847.50	22.892.25
NORTHROP GRUMMAN CORP 5.2% 06-01-2054 SEDOL: BS2G0M3	Total acquisitions	1	72,223.50			0.00	72,223.50	72.223.50
	Total dispositions	3		74,018.10		0.00	72,223.50	74.018.10
NORTHROP GRUMMAN FIXED 4.9% DUE 06-01-2034 SEDOL: BQWNTW3	Total dispositions	2		109,831.00		0.00	109,909.80	109.831.00
NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050 SEDOL: BMF33S6	Total acquisitions	3	79,192.95			0.00	79,192.95	79.192.95
NOVARTIS CAP CORP 4.7% 09-18-2054 SEDOL: BMZLFV7	Total acquisitions	4	143,749.75			0.00	143,749.75	143.749.75
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	Total acquisitions	242	42,835,020.69			0.00	42,835,020.69	42,835.020.69
	Total dispositions	197		41,557,629.46		0.00	41,557,629.46	41,557.629.46
NUTRIEN LTD 5.4% 06-21-2034 SEDOL: BL569N5	Total acquisitions	1	39,862.80			0.00	39,862.80	39.862.80
	Total dispositions	1		39,550.40		0.00	39,862.80	39.550.40
NVIDIA CORP FIXED 3.7% DUE 04-01-2060 CUSIP: 67066GAJ3	Total acquisitions	1	35,004.15			0.00	35,004.15	35.004.15

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
	Total dispositions	1		36,906.75		0.00	35,004.15	36.906.75
NVIDIA CORP 3.5% DUE 04-01-2050 CUSIP: 67066GAH7	Total acquisitions	1	40,781.00			0.00	40,781.00	40.781.00
	Total dispositions	3		96,106.90		0.00	95,801.81	96.106.90
OCCIDENTAL PETE CORP 6.05% 10-01-2054 SEDOL: BPDY898	Total acquisitions	2	109,507.20			0.00	109,507.20	109.507.20
	Total dispositions	3		80,145.80		0.00	79,641.60	80.145.80
OKLAHOMA DEV FIN AUTH REV 5.087% 02-01-2052 BEO TAXABLE SEDOL: BNM40F5	Total dispositions	2		34,620.85		0.00	35,000.00	34.620.85
ONEOK INC 5.7% 11-01-2054 SEDOL: BRBVNB2	Total acquisitions	2	79,817.80			0.00	79,817.80	79.817.80
ORACLE CORP FIXED 3.65% DUE 03-25-2041 SEDOL: BMYLXB4	Total dispositions	2		80,780.34		0.00	85,841.02	80.780.34
ORACLE CORP FIXED 3.85% DUE 04-01-2060 SEDOL: BM5M639	Total acquisitions	2	66,148.20			0.00	66,148.20	66.148.20
	Total dispositions	1		14,855.00		0.00	14,699.60	14.855.00
ORACLE CORP FIXED 4.1% DUE 03-25-2061 SEDOL: BMYLXD6	Total acquisitions	2	41,566.10			0.00	41,566.10	41.566.10
ORACLE CORP 3.6% DUE 04-01-2040 REG SEDOL: BM5M628	Total acquisitions	1	19,573.75			0.00	19,573.75	19.573.75
	Total dispositions	5		198,519.10		0.00	253,231.97	198.519.10
ORACLE CORP 3.6% DUE 04-01-2050 REG SEDOL: BM5JB02	Total acquisitions	1	26,535.95			0.00	26,535.95	26.535.95
	Total dispositions	1		14,338.60		0.00	14,551.95	14.338.60
ORACLE CORP 3.85% DUE 07-15-2036 SEDOL: BY7RCZ0	Total dispositions	2		51,067.20		0.00	49,675.55	51.067.20
ORACLE CORP 3.95% DUE 03-25-2051 SEDOL: BMYLXC5	Total dispositions	2		75,849.80		0.00	73,799.33	75.849.80
ORACLE CORP 4.125% DUE 05-15-2045 SEDOL: BWTM334	Total acquisitions	2	68,930.50			0.00	68,930.50	68.930.50
	Total dispositions	1		54,842.45		0.00	52,050.70	54.842.45
ORACLE CORP 4.7% 09-27-2034 SEDOL: BQFN0D8	Total acquisitions	1	114,664.20			0.00	114,664.20	114.664.20

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
	Total dispositions	2		114,413.10		0.00	114,664.20	114.413.10
ORACLE CORP 4% DUE 07-15-2046 SEDOL: BY7RD02	Total acquisitions	1	24,697.20			0.00	24,697.20	24.697.20
	Total dispositions	2		75,110.85		0.00	73,032.50	75.110.85
ORACLE CORP 5.375% 09-27-2054 SEDOL: BLFBZX2	Total acquisitions	2	149,702.40			0.00	149,702.40	149.702.40
	Total dispositions	7		145,531.30		0.00	149,702.40	145.531.30
ORACLE CORP 5.5% 09-27-2064 SEDOL: BLFC9N3	Total acquisitions	4	173,145.70			0.00	173,145.70	173.145.70
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK NA SEDOL: 9A32HHU	Total acquisitions	1	50,000.00			0.00	50,000.00	50.000.00
	Total dispositions	1		50,000.00		0.00	50,000.00	50.000.00
PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040 SEDOL: BMVV6C9	Total acquisitions	1	70,041.60			0.00	70,041.60	70.041.60
	Total dispositions	2		46,227.10		0.00	49,561.07	46.227.10
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050 CUSIP: 694308JN8	Total acquisitions	2	30,088.90			0.00	30,088.90	30.088.90
	Total dispositions	1		25,670.40		0.00	25,220.85	25.670.40
PACIFIC GAS & ELEC CO 5.8% 05-15-2034 SEDOL: BSNW1M7	Total dispositions	2		109,183.80		0.00	104,869.80	109.183.80
PACIFICORP 5.45% 02-15-2034 SEDOL: BRXGPV9	Total acquisitions	1	46,993.95			0.00	46,993.95	46.993.95
	Total dispositions	2		45,183.15		0.00	46,993.95	45.183.15
PANAMA REP 4.5% DUE 04-16-2050 REG CUSIP: 698299BH6	Total dispositions	3		77,660.00		0.00	79,918.72	77.660.00
PECO ENERGY CO 5.25% 09-15-2054 SEDOL: BTFK5B3	Total acquisitions	2	114,722.85			0.00	114,722.85	114.722.85
	Total dispositions	1		78,337.50		0.00	74,819.25	78.337.50
PEPSICO INC 5.25% 07-17-2054 SEDOL: BSWW1L7	Total acquisitions	1	159,592.00			0.00	159,592.00	159.592.00
	Total dispositions	4		143,999.50		0.00	139,643.00	143.999.50

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
PFIZER INVESTMENT ENTER 5.3% 05-19-2053 SEDOL: BQ66T84	Total acquisitions	4	126,163.45			0.00	126,163.45	126.163.45
	Total dispositions	1		15,661.05		0.00	15,570.90	15.661.05
PFIZER INVESTMENT ENTER 5.34% 05-19-2063 SEDOL: BQ66TB7	Total acquisitions	1	24,156.25			0.00	24,156.25	24.156.25
	Total dispositions	7		145,004.10		0.00	141,603.84	145.004.10
PG&E RECOVERY FDG 5.231% DUE 06-01-2042 CUSIP: 71710TAH1	Total acquisitions	1	74,999.84			0.00	74,999.84	74.999.84
	Total dispositions	1		75,706.50		0.00	74,999.84	75.706.50
PHILIP MORRIS INTL 4.375% DUE 11-15-2041 SEDOL: B6VMZ67	Total dispositions	2		125,425.95		0.00	158,744.37	125.425.95
PHILIPPINES REP GLOBAL BD 4.75% 03-05-2035 CUSIP: 718286DC8	Total acquisitions	1	204,196.40			0.00	204,196.40	204.196.40
	Total dispositions	2		43,670.10		0.00	44,823.60	43.670.10
PHILIPPINES REP GLOBAL BD 5.6% 05-14-2049 CUSIP: 718286DB0	Total dispositions	3		150,985.05		0.00	145,107.30	150.985.05
PHILIPPINES(REPUBLIC OF) 5.175% 09-05-20 49 CUSIP: 718286DD6	Total acquisitions	1	94,564.90			0.00	94,564.90	94.564.90
	Total dispositions	4		94,179.10		0.00	94,564.90	94.179.10
PHILIPPINES(REPUBLIC OF) 5.25% 05-14-2034 CUSIP: 718286DA2	Total acquisitions	1	147,067.70			0.00	147,067.70	147.067.70
	Total dispositions	2		91,210.25		0.00	91,283.40	91.210.25
PPL CAPITAL FUNDING INC 5.25% 09-01-2034 SEDOL: BSMRJG3	Total acquisitions	3	139,952.00			0.00	139,952.00	139.952.00
	Total dispositions	4		141,388.30		0.00	139,952.00	141.388.30
PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG SEDOL: BDR0683	Total acquisitions	1	29,240.40			0.00	29,240.40	29.240.40
	Total dispositions	1		24,038.10		0.00	22,556.88	24.038.10

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
PROLOGIS L P SR NT 3.05% 03-01-2050 SEDOL: BQNKCC4	Total dispositions	2		30,312.66		0.00	42,819.45	30.312.66
PROLOGIS L P 5.0% 03-15-2034 SEDOL: BPDYZF3	Total dispositions	2		39,832.20		0.00	39,813.60	39.832.20
PROLOGIS L P 5.25% 03-15-2054 SEDOL: BPDYZG4	Total acquisitions	2	48,181.00			0.00	48,181.00	48.181.00
	Total dispositions	2		67,617.00		0.00	68,196.60	67.617.00
PROLOGIS L P 5.25% 06-15-2053 SEDOL: BP6V8F2	Total dispositions	2		34,686.54		0.00	35,208.12	34.686.54
PROLOGIS L P 5% 01-31-2035 SEDOL: BNRJF94	Total acquisitions	1	153,226.80			0.00	153,226.80	153.226.80
	Total dispositions	2		99,330.21		0.00	97,867.44	99.330.21
PROSPECT CAP CORP 3.706% 01-22-2026 SEDOL: BMYC6W9	Total dispositions	3		23,921.00		0.00	24,690.00	23.921.00
PUBLIC SERVICE CO OF OKLAHOMA 5.2% 01-15-2035 SEDOL: BQ80MQ3	Total acquisitions	2	124,447.95			0.00	124,447.95	124.447.95
PUBLIC STORAGE 5.35% 08-01-2053 SEDOL: BM8K157	Total dispositions	2		34,441.65		0.00	34,461.30	34.441.65
PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 3.2% DUE 08-01-2049 SEDOL: BK5HXM8	Total acquisitions	1	11,418.90			0.00	11,418.90	11.418.90
	Total dispositions	1		14,634.00		0.00	18,466.06	14.634.00
PUT SWO EUR BARCGB33 P 2.58% / R 6MEURIB 317U6Y1A9 23/09/2024 SEDOL: 9M9QGUU	Total dispositions	1		169.51		0.00	169.51	.169.51
		1				0.00	169.51	.000.00
PUT SWO EUR BARCGB33 P 3% / R 6MEURIB 3 17U66IA2 04/07/2024 SEDOL: 9M85UHU	Total dispositions	1		148.92		0.00	148.92	.148.92
		1				0.00	148.92	.000.00
PUT SWO EUR RBOSGB2RTCM P 3.04% / R 6MEU RIB 317U6BCA7 15/07/2024 SEDOL: 9M8BNFU	Total dispositions	1		160.00		0.00	160.00	.160.00
		1				0.00	160.00	.000.00
PUT SWO USD BARCGB33 P 3.955% / R 1DSOFR 317U6P8A1 08/26/2024 SEDOL: 9M95TRU	Total dispositions	1		397.50		0.00	397.50	.397.50
		1				0.00	397.50	.000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
PUT SWO USD BNPAFRPP P 3.605% / R 1DSOFR 317U6XWA7 09/23/2024 SEDOL: 9M9PH5U	Total dispositions	1		387.50		0.00	387.50	.387.50
		1				0.00	387.50	.000.00
PUT SWO USD CHASUS33 P 3.678% / R 1DSOFR 317U6UUA5 09/12/2024 SEDOL: 9M9GB4U	Total dispositions	1		440.00		0.00	440.00	.440.00
		1				0.00	440.00	.000.00
PUT SWO USD GSCMUS33 P 3.551% / R 1DSOFR 317U6YOA4 09/26/2024 SEDOL: 9M9QZVU	Total dispositions	1		367.50		0.00	367.50	.367.50
		1				0.00	367.50	.000.00
PUT SWO USD GSCMUS33 P 3.605% / R 1DSOFR 317U6W3A1 09/19/2024 SEDOL: 9M9LV6U	Total dispositions	1		395.00		0.00	395.00	.395.00
		1				0.00	395.00	.000.00
PUT SWO USD GSCMUS33 P 3.882% / R 1DSOFR 317U6M8A8 08/16/2024 SEDOL: 9M8XJVU	Total dispositions	1		710.00		0.00	710.00	.710.00
		1				0.00	710.00	.000.00
PUT SWO USD GSCMUS33 P 3.949% / R 1DSOFR 317U6OLA9 08/26/2024 SEDOL: 9M94XYU	Total dispositions	1		360.50		0.00	360.50	.360.50
		1				0.00	360.50	.000.00
PUT SWO USD GSCMUS33 P 3.998% / R 1DSOFR 317U6E6A8 07/24/2024 SEDOL: 9M8JNWU	Total dispositions	1		362.50		0.00	362.50	.362.50
		1				0.00	362.50	.000.00
PUT SWO USD GSCMUS33 P 4.045% / R 1DSOFR 317U6IIA6 08/05/2024 SEDOL: 9M8RWZU	Total dispositions	1		340.00		0.00	340.00	.340.00
		1				0.00	340.00	.000.00
PUT SWO USD GSCMUS33 P 4.139% / R 1DSOFR 317U6BZA2 07/15/2024 SEDOL: 9M8CN1U	Total dispositions	1		410.00		0.00	410.00	.410.00
		1				0.00	410.00	.000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
PUT SWO USD GSCMUS33 P 4.194% / R 1DSOFR 317U66FA5 07/03/2024 SEDOL: 9M84WGU	Total dispositions	1		335.00		0.00	335.00	.335.00
		1				0.00	335.00	.000.00
PUT SWO USD MSCSUS33 P 4.09% / R 1DSOFR 317U6FNA6 07/29/2024 SEDOL: 9M8MHNU	Total dispositions	1		516.00		0.00	516.00	.516.00
		1				0.00	516.00	.000.00
PUT SWO USD PNBPUS33CHA P 3.535% / R 1DS OFR 317U7BWA4 11/04/2024 SEDOL: 9MXKZRU	Total dispositions	1		340.00		0.00	340.00	.340.00
		1				0.00	340.00	.000.00
PUT SWO USD PNBPUS33CHA P 3.95% / R 1DSO FR 317U6P1A8 08/26/2024 SEDOL: 9M95Y8U	Total dispositions	1		408.75		0.00	408.75	.408.75
		1				0.00	408.75	.000.00
PUT SWO USD UBSWUS33 P 4.042% / R 1DSOFR 317U7IOA8 11/29/2024 SEDOL: 9MY217U	Total dispositions	1		476.25		0.00	476.25	.476.25
		1				0.00	476.25	.000.00
PVTPL AKER BP ASA 5.8% 10-01-2054 CUSIP: 00973RAP8	Total acquisitions	3	104,573.35			0.00	104,573.35	104.573.35
	Total dispositions	1		23,020.32		0.00	23,902.48	23.020.32
PVTPL ALTAGAS LTD 7.2% 10-15-2054 CUSIP: 021361AD2	Total acquisitions	1	139,988.80			0.00	139,988.80	139.988.80
	Total dispositions	2		140,800.04		0.00	139,988.80	140.800.04
PVTPL BOEING CO 6.298% 05-01-2029 SEDOL: BQ66FQ4	Total acquisitions	2	104,370.60			0.00	104,370.60	104.370.60
PVTPL BOEING CO 6.858% 05-01-2054 SEDOL: BQ66HN5	Total acquisitions	1	21,927.40			0.00	21,927.40	21.927.40
	Total dispositions	1		20,923.40		0.00	20,678.76	20.923.40
PVTPL BOEING CO 7.008% 05-01-2064 SEDOL: BQ66HK2	Total acquisitions	1	20,868.80			0.00	20,868.80	20.868.80
	Total dispositions	4		123,362.70		0.00	116,374.65	123.362.70
PVTPL BRITISH AWYS PASS THRU CTF SER 202 0-1A CTF CL A 4.25% 05-15-2034 SEDOL: BLD4CY3	Total dispositions	2		1,849.34		0.00	1,849.34	1.849.34

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO SEDOL: BMCP6S6	Total dispositions	2		28,987.65		0.00	26,989.06	28.987.65
PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021 SEDOL: BMCGSZ0	Total dispositions	2		27,950.10		0.00	28,768.35	27.950.10
PVTPL CIVITAS RES INC 8.375% 07-01-2028 SEDOL: BRT7527	Total acquisitions	7	61,257.50			0.00	61,257.50	61.257.50
PVTPL ECMC GROUP STUDENT LN SR 2018-1A C L A VAR RT 2-27-2068 SEDOL: BZ1HMJ7	Total dispositions	7		3,043.04		0.00	3,043.04	3.043.04
PVTPL ELECTRICITE DE FRANCE SA 6.0% 04-22-2064 CUSIP: 268317BB9	Total acquisitions	2	60,540.00			0.00	60,540.00	60.540.00
	Total dispositions	1		18,625.20		0.00	18,320.06	18.625.20
PVTPL ELECTRICITE DE FRANCE 6.9% 05-23-2053 CUSIP: 28504DAD5	Total acquisitions	2	26,694.30			0.00	26,694.30	26.694.30
	Total dispositions	1		46,036.80		0.00	42,614.84	46.036.80
PVTPL EUSHI FINANCE INC 7.625% 12-15-205 4 SEDOL: BSB7PV1	Total acquisitions	1	135,000.00			0.00	135,000.00	135.000.00
	Total dispositions	3		135,527.19		0.00	135,000.00	135.527.19
PVTPL JERSEY CENT PWR & LT CO 5.1% 01-15 -2035 SEDOL: BPG4QX5	Total acquisitions	2	99,648.00			0.00	99,648.00	99.648.00
	Total dispositions	1		30,086.70		0.00	29,894.40	30.086.70
PVTPL MACQUARIE AIRFINANCE HLDGS LTD 5.15% 03-17-2030 CUSIP: 55609NAE8	Total acquisitions	1	114,978.15			0.00	114,978.15	114.978.15
	Total dispositions	2		115,521.10		0.00	114,978.15	115.521.10
PVTPL NESTLE CAPITAL CORPORATION 5.1% 03-12-2054 SEDOL: BPBJYQ4	Total dispositions	2		51,737.60		0.00	48,999.72	51.737.60
PVTPL NEW YORK STATE ELECTRIC & GAS CORP 5.3% 08-15-2034 SEDOL: BSWT884	Total acquisitions	1	59,851.20			0.00	59,851.20	59.851.20
	Total dispositions	1		59,385.60		0.00	59,851.20	59.385.60

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
PVTPL NUVEEN LLC 5.55% 01-15-2030 SEDOL: BSVHY36	Total dispositions	7		88,031.20		0.00	84,904.80	88.031.20
PVTPL ONCOR ELECTRIC DELIVERY CO 5.55% 06-15-2054 SEDOL: BSY1XL6	Total acquisitions	2	229,903.40			0.00	229,903.40	229.903.40
	Total dispositions	1		36,416.10		0.00	34,985.30	36.416.10
PVTPL PERU(REPUBLIC OF) 6.15% 08-12-203 2 CUSIP: 715638BY7	Total acquisitions	5	494,158.32			0.00	494,158.32	494.158.32
PVTPL PROLOGIS TARGETED US 5.25% 01-15-2035 SEDOL: BSWWLJ5	Total acquisitions	1	89,420.40			0.00	89,420.40	89.420.40
	Total dispositions	1		10,157.80		0.00	9,935.60	10.157.80
PVTPL RE1 LTD IN ITS CAPACITY AS RESPONSIBLE E 5.125% 09-24-2080 CUSIP: 76025LAB0	Total acquisitions	4	49,122.55			0.00	49,122.55	49.122.55
PVTPL RIO OIL FIN TR 8.2% DUE 04-06-2028 CUSIP: 76716XAC6	Total dispositions	2		20,640.00		0.00	20,640.00	20.640.00
PVTPL SAUDI ARABIA (KINGDOM OF) 5.75% 01-16-2054 CUSIP: 80413TBH1	Total acquisitions	1	44,361.00			0.00	44,361.00	44.361.00
	Total dispositions	1		39,620.00		0.00	39,116.80	39.620.00
PVTPL SBL HOLDINGS INC 7.2% 10-30-2034 SEDOL: BT3DND2	Total acquisitions	1	44,860.95			0.00	44,860.95	44.860.95
	Total dispositions	1		15,019.50		0.00	14,953.65	15.019.50
PVTPL SOCIETE GENERALE 7.367% 01-10-2053 CUSIP: 83368RBT8	Total dispositions	3		65,820.90		0.00	64,574.37	65.820.90
PVTPL SOLVENTUM CORP 5.6% 03-23-2034 SEDOL: BPGN870	Total acquisitions	1	24,820.25			0.00	24,820.25	24.820.25
	Total dispositions	1		53,684.40		0.00	54,963.15	53.684.40
PVTPL SOLVENTUM CORP 5.9% 04-30-2054 SEDOL: BQBCWY4	Total dispositions	3		68,596.05		0.00	67,058.00	68.596.05
PVTPL SOUTH BOW CDN INFRASTRUCTURE HLDGS 7.5% 03-01-2055 CUSIP: 836720AH5	Total acquisitions	1	105,000.00			0.00	105,000.00	105.000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
	Total dispositions	2		106,128.75		0.00	105,000.00	106.128.75
PVTPL SPRINT SPECTRUM /SPRINT 5.152% 03 -20-2028 SEDOL: BYVRZR9	Total dispositions	3		49,500.00		0.00	55,125.90	49.500.00
PVTPL STANDARD CHARTERED PLC 5.688% 05-14-2028 SEDOL: BR4SDV0	Total dispositions	2		405,084.00		0.00	400,000.00	405.084.00
PVTPL VENTURE GLOBAL LNG INC 9.875% 02-01-2032 SEDOL: BQ99C69	Total acquisitions	6	92,981.25			0.00	92,981.25	92.981.25
PVTPL VERIZON COMMUNICATIONS 4.78% 02-15-2035 SEDOL: BP93RF8	Total acquisitions	3	75,215.05			0.00	75,215.05	75.215.05
PVTPL VISTRA OPERATIONS CO LLC 5.7% 12-30-2034 SEDOL: BS89833	Total acquisitions	2	160,088.75			0.00	160,088.75	160.088.75
PVTPL 6297782 LLC 5.584% 10-01-2034 SEDOL: BSMNPL8	Total acquisitions	1	125,000.00			0.00	125,000.00	125.000.00
	Total dispositions	2		125,292.25		0.00	125,000.00	125.292.25
QUALCOMM INC 4.3% DUE 05-20-2047 SEDOL: BF3KVD1	Total acquisitions	2	53,089.60			0.00	53,089.60	53.089.60
QUALCOMM INC 6% 05-20-2053 CUSIP: 747525BT9	Total dispositions	2		50,346.90		0.00	46,522.31	50.346.90
REPUBLIC OF CHILE 4.34% 03-07-2042 CUSIP: 168863DY1	Total acquisitions	2	59,626.00			0.00	59,626.00	59.626.00
REPUBLIC OF CHILE 5.33% 01-05-2054 CUSIP: 168863EA2	Total dispositions	4		211,789.75		0.00	199,379.62	211.789.75
REPUBLIC OF PANAMA 4.5% 04-01-2054 CUSIP: 698299BM5	Total dispositions	3		70,150.00		0.00	77,867.75	70.150.00
REPUBLIC OF PERU 5.375% 02-08-2035 CUSIP: 715638EB4	Total acquisitions	7	299,120.70			0.00	299,120.70	299.120.70
REPUBLIC OF PERU 5.875% 08-08-2054 CUSIP: 715638EC2	Total acquisitions	6	275,360.30			0.00	275,360.30	275.360.30
	Total dispositions	9		148,751.00		0.00	149,672.42	148.751.00
REPUBLIC OF POLAND 5.125% 09-18-2034 CUSIP: 731011AY8	Total dispositions	2		177,265.00		0.00	173,008.00	177.265.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
REPUBLIC OF POLAND 5.5% 03-18-2054 SEDOL: BTVJGR7	Total acquisitions	4	159,234.50			0.00	159,234.50	159.234.50
	Total dispositions	1		66,079.00		0.00	63,721.15	66.079.00
REPUBLIC SERVICES INC 5.2% 11-15-2034 SEDOL: BPLZ1S3	Total acquisitions	1	74,772.00			0.00	74,772.00	74.772.00
	Total dispositions	1		75,348.75		0.00	74,772.00	75.348.75
REYNOLDS AMERN INC 7.25% DUE 06-15-2037 SEDOL: BG492J7	Total dispositions	3		136,433.65		0.00	160,402.60	136.433.65
ROGERS COMMUNICATIONS INC 5.3% 02-15-2034 SEDOL: BPGLSV8	Total dispositions	3		127,599.95		0.00	123,898.75	127.599.95
ROYALTY PHARMA PLC 5.9% 09-02-2054 CUSIP: 78081BAS2	Total acquisitions	1	122,021.25			0.00	122,021.25	122.021.25
	Total dispositions	1		9,713.20		0.00	9,761.70	9.713.20
RTX CORPORATION 3.75% 11-01-2046 SEDOL: BZ1JMC6	Total dispositions	4		96,742.03		0.00	132,389.91	96.742.03
RTX CORPORATION 6.1% 03-15-2034 SEDOL: BQHN1W2	Total acquisitions	1	36,897.70			0.00	36,897.70	36.897.70
	Total dispositions	1		38,006.85		0.00	36,897.70	38.006.85
SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO SEDOL: BN466W8	Total acquisitions	1	45,431.40			0.00	45,431.40	45.431.40
	Total dispositions	1		20,568.30		0.00	20,331.80	20.568.30
SALESFORCE.COM INC 3.05% DUE 07-15-2061 BEO SEDOL: BN466Y0	Total acquisitions	1	19,675.20			0.00	19,675.20	19.675.20
	Total dispositions	1		20,264.10		0.00	19,675.20	20.264.10
SCHLUMBERGER INVT SA 5.0% 06-01-2034 SEDOL: BNNRKG4	Total dispositions	2		20,720.52		0.00	20,649.72	20.720.52
SHELL INTL FIN B V 2.875% DUE 11-26-2041 SEDOL: BMZQF90	Total dispositions	2		54,585.15		0.00	64,984.34	54.585.15
SMUCKER J M CO 6.5% 11-15-2043 SEDOL: BMTQVH6	Total dispositions	2		55,850.52		0.00	51,650.89	55.850.52
SONOCO PRODS CO 4.6% 09-01-2029 SEDOL: BSRJBQ8	Total acquisitions	1	119,929.20			0.00	119,929.20	119.929.20

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
	Total dispositions	2		119,653.80		0.00	119,929.20	119.653.80
SOUTH AFRICA(REPUBLIC OF) 8.875% 28/02/2 035 SEDOL: BYY9RZ4	Total acquisitions	5	409,869.70			0.00	409,869.70	409.869.70
SOUTHERN CALIF EDISON CO 1ST MTG BD SER 2022E 5.45% 06-01-2052 SEDOL: BK935L5	Total acquisitions	1	24,400.00			0.00	24,400.00	24.400.00
	Total dispositions	1		19,520.00		0.00	16,823.60	19.520.00
SOUTHERN CALIF EDISON CO 5.875% 12-01-2053 SEDOL: BRRFJ32	Total acquisitions	2	52,602.90			0.00	52,602.90	52.602.90
STARBUCKS CORP FIXED 4.45% 08-15-2049 CUSIP: 855244AU3	Total acquisitions	1	37,487.25			0.00	37,487.25	37.487.25
	Total dispositions	2		29,971.55		0.00	29,506.21	29.971.55
STATE OF ISRAEL 4.5% DUE 04-03-2120 REG CUSIP: 46513JB59	Total dispositions	3		54,353.75		0.00	66,196.88	54.353.75
STATE OF ISRAEL 6.043% 03-12-2054 CUSIP: 46514BRM1	Total acquisitions	1	18,550.00			0.00	18,550.00	18.550.00
	Total dispositions	6		178,078.50		0.00	182,251.50	178.078.50
SUMITOMO MITSUI FINL GROUP INC 5.836% 07 -09-2044 SEDOL: BS6Z6Y0	Total acquisitions	3	128,096.25			0.00	128,096.25	128.096.25
SYNCHRONY FINANCIAL 5.935% 08-02-2030 SEDOL: BR2NKL6	Total acquisitions	1	135,000.00			0.00	135,000.00	135.000.00
	Total dispositions	3		35,978.10		0.00	35,000.00	35.978.10
SYSTEM ENERGY RES INC FIRST MTG BD 5.3% 12-15-2034 SEDOL: BQ80MR4	Total acquisitions	2	89,791.20			0.00	89,791.20	89.791.20
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO SEDOL: BN0ZLS0	Total acquisitions	1	25,545.80			0.00	25,545.80	25.545.80
	Total dispositions	1		41,455.15		0.00	40,253.72	41.455.15
T-MOBILE USA INC 5.25% 06-15-2055 SEDOL: BLFCL15	Total acquisitions	2	123,171.40			0.00	123,171.40	123.171.40
	Total dispositions	2		82,512.65		0.00	84,389.80	82.512.65

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
T-MOBILE USA INC 6.0% 06-15-2054 SEDOL: BN4P5S4	Total acquisitions	1	51,984.50			0.00	51,984.50	51.984.50
	Total dispositions	1		22,694.49		0.00	21,833.49	22.694.49
TAKEDA PHARMACEUTICAL 5.65% 07-05-2054 SEDOL: BN11QY8	Total acquisitions	1	34,924.05			0.00	34,924.05	34.924.05
	Total dispositions	1		36,142.75		0.00	34,924.05	36.142.75
TARGA RESOURCES CORPORATION 5.5% 02-15-2 035 SEDOL: BP93RV4	Total acquisitions	1	69,960.10			0.00	69,960.10	69.960.10
	Total dispositions	4		70,422.70		0.00	69,960.10	70.422.70
TEXAS INSTRUMENTS INC 5.05% DUE 05-18-2063 SEDOL: BMCJZD6	Total dispositions	2		47,715.20		0.00	49,419.07	47.715.20
TOTALENERGIES CAPITAL S.A. 5.15% 04-05-2 034 SEDOL: BPW6WK4	Total acquisitions	1	10,306.80			0.00	10,306.80	10.306.80
	Total dispositions	1		10,102.80		0.00	10,306.80	10.102.80
TOYOTA MOTOR CREDIT CORP 4.6% 10-10-2031 SEDOL: BQFN232	Total acquisitions	1	69,859.30			0.00	69,859.30	69.859.30
	Total dispositions	1		68,877.20		0.00	69,859.30	68.877.20
TRAVELERS COS INC 5.45% DUE 05-25-2053 SEDOL: BRJVGK4	Total acquisitions	1	15,274.05			0.00	15,274.05	15.274.05
	Total dispositions	1		16,257.30		0.00	15,274.05	16.257.30
TSY INFL IX N/B 1.75% 01-15-2034 SEDOL: BRF20G5	Total acquisitions	22	18,294,745.42			0.00	18,294,745.42	18,294.745.42
	Total dispositions	20		17,318,593.39		0.00	17,301,080.05	17,318.593.39
UBER TECHNOLOGIES INC 4.8% 09-15-2034 SEDOL: BP4YGX7	Total acquisitions	2	164,881.20			0.00	164,881.20	164.881.20
	Total dispositions	2		65,362.61		0.00	64,953.20	65.362.61
UMBS TBA 30YR TBA 3.000% SEP SEDOL: B795FR6	Total acquisitions	4	2,139,921.89			0.00	2,139,921.89	2,139.921.89
	Total dispositions	4		2,150,578.14		0.00	2,139,921.89	2,150.578.14

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
UNITED AIRLINES INC 5.45% 08-15-2038 SEDOL: BNM9JK8	Total acquisitions	1	145,000.00			0.00	145,000.00	145.000.00
	Total dispositions	7		147,198.95		0.00	145,000.00	147.198.95
UNITED MEXICAN STATES 6.0% 05-07-2036 CUSIP: 91087BAZ3	Total acquisitions	1	15,319.50			0.00	15,319.50	15.319.50
	Total dispositions	4		182,301.80		0.00	186,217.55	182.301.80
UNITED MEXICAN STATES 6.338% DUE 05-04-2053 CUSIP: 91087BAX8	Total acquisitions	1	47,500.00			0.00	47,500.00	47.500.00
	Total dispositions	5		221,679.00		0.00	217,879.24	221.679.00
UNITED MEXICAN STATES 6.4% 05-07-2054 CUSIP: 91087BBA7	Total acquisitions	6	177,870.00			0.00	177,870.00	177.870.00
	Total dispositions	4		195,620.00		0.00	199,042.67	195.620.00
UNITED MEXICAN STS GLOBAL NT 3.771% 05-24-2061 CUSIP: 91087BAN0	Total acquisitions	2	93,172.50			0.00	93,172.50	93.172.50
	Total dispositions	4		99,530.80		0.00	100,512.87	99.530.80
UNITED MEXICAN STS GLOBAL NT 4.4% 02-12-2052 CUSIP: 91087BAS9	Total acquisitions	2	58,529.25			0.00	58,529.25	58.529.25
	Total dispositions	1		49,510.50		0.00	48,048.00	49.510.50
UNITED MEXICAN STS GLOBAL NT 4.6% DUE 02-10-2048 REG CUSIP: 91087BAD2	Total acquisitions	4	105,854.00			0.00	105,854.00	105.854.00
UNITED MEXICAN STS 3.5% DUE 02-12-2034 REG CUSIP: 91087BAR1	Total acquisitions	2	149,560.00			0.00	149,560.00	149.560.00
	Total dispositions	4		192,267.00		0.00	186,675.00	192.267.00
UNITED MEXICAN STS 4.6% DUE 01-23-2046 CUSIP: 91086QBF4	Total acquisitions	3	92,612.50			0.00	92,612.50	92.612.50
UNITED PARCEL SERVICE 5.3% 04-01-2050 SEDOL: BMGJVN4	Total acquisitions	2	59,339.02			0.00	59,339.02	59.339.02
	Total dispositions	2		58,714.04		0.00	59,339.02	58.714.04

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
UNITED PARCEL SVC INC 5.5% 05-22-2054 SEDOL: BT03SY1	Total acquisitions	1	20,362.40			0.00	20,362.40	20.362.40
	Total dispositions	1		20,361.80		0.00	20,362.40	20.361.80
UNITED PARCEL SVC INC 5.6% 05-22-2064 SEDOL: BT02B05	Total acquisitions	2	40,288.20			0.00	40,288.20	40.288.20
UNITED STATES OF AMER TREAS BILLS 0% TBI LL10-01-2024 SEDOL: BMDKHT8	Total acquisitions	1	1,289,660.31			0.00	1,289,660.31	1,289.660.31
	Total dispositions	2		1,290,148.13		0.00	1,289,660.31	1,290.148.13
UNITED STATES OF AMER TREAS BONDS DTD 4. 0% 11-15-2052 SEDOL: BQXS7C3	Total acquisitions	13	18,861,191.45			0.00	18,861,191.45	18,861.191.45
	Total dispositions	14		18,127,201.50		0.00	18,009,370.19	18,127.201.50
UNITED STATES OF AMER TREAS BONDS 2.875% 05-15-2052 SEDOL: BPSLLZ1	Total acquisitions	3	1,660,602.25			0.00	1,660,602.25	1,660.602.25
	Total dispositions	3		1,682,790.63		0.00	1,660,602.25	1,682.790.63
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053 SEDOL: BQXLPR3	Total acquisitions	4	1,740,937.18			0.00	1,740,937.18	1,740.937.18
	Total dispositions	3		1,320,937.50		0.00	1,302,924.14	1,320.937.50
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 SEDOL: BQYLTM5	Total acquisitions	4	1,393,579.89			0.00	1,393,579.89	1,393.579.89
	Total dispositions	3		1,057,375.00		0.00	1,042,950.26	1,057.375.00
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052 SEDOL: BQHM4F3	Total acquisitions	5	4,627,583.08			0.00	4,627,583.08	4,627.583.08
	Total dispositions	4		3,735,000.00		0.00	3,699,069.07	3,735.000.00
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044 SEDOL: BSLSLK5	Total acquisitions	96	7,893,713.84			0.00	7,893,713.84	7,893.713.84
	Total dispositions	83		6,729,782.81		0.00	6,765,017.91	6,729.782.81
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 SEDOL: BS2G1C0	Total acquisitions	189	27,888,808.01			0.00	27,888,808.01	27,888.808.01

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
	Total dispositions	155		27,610,062.78		0.00	27,565,023.12	27,610.062.78
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043 SEDOL: BQC4SL8	Total acquisitions	7	7,897,245.74			0.00	7,897,245.74	7,897.245.74
	Total dispositions	8		7,616,930.16		0.00	7,548,831.15	7,616.930.16
UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 SEDOL: BPG5RX5	Total acquisitions	6	5,395,237.46			0.00	5,395,237.46	5,395.237.46
	Total dispositions	7		5,093,125.78		0.00	5,089,091.68	5,093.125.78
UNITED STATES OF AMER TREAS BONDS 4.5% 11-15-2054 CUSIP: 912810UE6	Total acquisitions	2	190,661.53			0.00	190,661.53	190.661.53
UNITED STATES OF AMER TREAS NOTES 1.125% 01-15-2033 SEDOL: BQFMC06	Total acquisitions	2	1,579,054.57			0.00	1,579,054.57	1,579.054.57
	Total dispositions	2		1,577,562.65		0.00	1,563,198.66	1,577.562.65
UNITED STATES OF AMER TREAS NOTES 3.25% DUE 06-30-2029 SEDOL: BQC7W26	Total acquisitions	5	2,437,993.34			0.00	2,437,993.34	2,437.993.34
	Total dispositions	4		1,945,000.00		0.00	1,952,478.61	1,945.000.00
UNITED STATES OF AMER TREAS NOTES 3.5% 03-31-2030 SEDOL: BRPT271	Total acquisitions	11	3,234,799.47			0.00	3,234,799.47	3,234.799.47
	Total dispositions	10		2,946,962.06		0.00	2,944,923.64	2,946.962.06
UNITED STATES OF AMER TREAS NOTES 3.625% 09-30-2031 SEDOL: BT9K6J4	Total acquisitions	7	672,289.47			0.00	672,289.47	672.289.47
	Total dispositions	7		670,253.51		0.00	672,289.47	670.253.51
UNITED STATES OF AMER TREAS NOTES 3.75% 06-30-2030 SEDOL: BQXV175	Total acquisitions	5	3,921,500.16			0.00	3,921,500.16	3,921.500.16
	Total dispositions	4		3,150,500.00		0.00	3,134,829.62	3,150.500.00
UNITED STATES OF AMER TREAS NOTES 3.875% 10-15-2027 SEDOL: BSVLV71	Total acquisitions	5	1,019,241.41			0.00	1,019,241.41	1,019.241.41
	Total dispositions	5		1,010,694.54		0.00	1,019,241.41	1,010.694.54

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
UNITED STATES OF AMER TREAS NOTES 4.0% 0 2-15-2034 SEDOL: BS2G1B9	Total acquisitions	14	16,142,764.59			0.00	16,142,764.59	16,142.764.59
	Total dispositions	12		14,025,518.70		0.00	13,954,514.74	14,025.518.70
UNITED STATES OF AMER TREAS NOTES 4.0% 02-28-2030 SEDOL: BMTY6J7	Total acquisitions	12	3,481,342.57			0.00	3,481,342.57	3,481.342.57
	Total dispositions	11		3,187,584.25		0.00	3,186,353.28	3,187.584.25
UNITED STATES OF AMER TREAS NOTES 4.0% 07-31-2029 CUSIP: 91282CLC3	Total acquisitions	4	613,681.45			0.00	613,681.45	613.681.45
	Total dispositions	5		615,956.64		0.00	613,681.45	615.956.64
UNITED STATES OF AMER TREAS NOTES 4.0% 07-31-2031 CUSIP: 91282CLD1	Total acquisitions	3	350,643.76			0.00	350,643.76	350.643.76
	Total dispositions	2		357,159.38		0.00	350,643.76	357.159.38
UNITED STATES OF AMER TREAS NOTES 4.0% 10-31-2031 SEDOL: BSZ7PL7	Total acquisitions	2	104,618.75			0.00	104,618.75	104.618.75
	Total dispositions	2		103,705.27		0.00	104,618.75	103.705.27
UNITED STATES OF AMER TREAS NOTES 4.125% 10-31-2029 SEDOL: BSZ7PN9	Total acquisitions	4	414,931.25			0.00	414,931.25	414.931.25
	Total dispositions	3		413,129.59		0.00	414,931.25	413.129.59
UNITED STATES OF AMER TREAS NOTES 4.125% 11-15-2027 SEDOL: BRK1506	Total acquisitions	2	378,582.03			0.00	378,582.03	378.582.03
	Total dispositions	4		379,065.62		0.00	378,582.03	379.065.62
UNITED STATES OF AMER TREAS NOTES 4.125% 11-30-2031 SEDOL: BTG00S4	Total acquisitions	2	99,902.34			0.00	99,902.34	99.902.34
	Total dispositions	2		98,880.87		0.00	99,902.34	98.880.87
UNITED STATES OF AMER TREAS NOTES 4.25% 02-28-2029 SEDOL: BMG7NM1	Total acquisitions	15	15,885,947.08			0.00	15,885,947.08	15,885.947.08
	Total dispositions	19		16,683,289.95		0.00	16,573,343.13	16,683.289.95

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
UNITED STATES OF AMER TREAS NOTES 4.25% 08-31-2030 SEDOL: BMGC3L5	Total acquisitions	6	3,011,208.41			0.00	3,011,208.41	3,011.208.41
	Total dispositions	6		3,008,359.38		0.00	2,996,193.45	3,008.359.38
UNITED STATES OF AMER TREAS NOTES 4.25% 11-15-2034 SEDOL: BTKW387	Total acquisitions	43	2,418,338.83			0.00	2,418,338.83	2,418.338.83
	Total dispositions	34		1,939,636.92		0.00	1,935,942.12	1,939.636.92
UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 SEDOL: BQSB5K1	Total acquisitions	101	5,474,830.89			0.00	5,474,830.89	5,474.830.89
	Total dispositions	68		6,055,665.79		0.00	6,036,055.47	6,055.665.79
UNITED STATES OF AMER TREAS NOTES 4.5% 1 2-31-2031 SEDOL: BS60BL7	Total acquisitions	2	95,040.43			0.00	95,040.43	95.040.43
UNITED STATES OF AMER TREAS NOTES 4.625% 04-30-2029 SEDOL: BLDCKH6	Total dispositions	2		402,279.29		0.00	402,934.45	402.279.29
UNITED STATES TREAS BDS DTD 00246 3% DUE 11-15-2045 REG SEDOL: BYQP1M5	Total acquisitions	1	252,792.95			0.00	252,792.95	252.792.95
	Total dispositions	1		252,750.00		0.00	313,364.08	252.750.00
UNITED STATES TREAS BDS DTD 00271 1.125% DUE 08-15-2040 SEDOL: BKVKF47	Total acquisitions	13	11,605,002.06			0.00	11,605,002.06	11,605.002.06
	Total dispositions	11		9,211,171.88		0.00	9,100,390.44	9,211.171.88
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 SEDOL: BRBS4M1	Total acquisitions	2	513,192.03			0.00	513,192.03	513.192.03
	Total dispositions	2		513,196.03		0.00	513,192.03	513.196.03
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054 SEDOL: BQSB5H8	Total acquisitions	217	9,080,851.27			0.00	9,080,851.27	9,080.851.27
	Total dispositions	195		9,077,114.95		0.00	9,080,851.27	9,077.114.95
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048 SEDOL: BD59D47	Total acquisitions	4	1,527,609.49			0.00	1,527,609.49	1,527.609.49
	Total dispositions	3		1,157,400.00		0.00	1,143,519.42	1,157.400.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-15-2049 REG SEDOL: BKVKB94	Total acquisitions	1	254,941.41			0.00	254,941.41	254.941.41
	Total dispositions	1		254,068.41		0.00	254,941.41	254.068.41
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG SEDOL: BLDBLR0	Total acquisitions	5	24,225,985.91			0.00	24,225,985.91	24,225.985.91
	Total dispositions	4		19,522,781.25		0.00	19,353,973.44	19,522.781.25
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG SEDOL: BMT9GQ9	Total acquisitions	5	35,648,869.50			0.00	35,648,869.50	35,648.869.50
	Total dispositions	4		28,734,500.00		0.00	28,480,074.79	28,734.500.00
UNITED STATES TREAS BDS 1.875% DUE 02-15-2051 REG SEDOL: BM9WFN8	Total acquisitions	8	2,185,483.85			0.00	2,185,483.85	2,185.483.85
	Total dispositions	7		1,917,625.00		0.00	1,920,859.53	1,917.625.00
UNITED STATES TREAS BDS 2.25% 05-15-2041 REG SEDOL: BMCXZ94	Total acquisitions	5	6,343,979.41			0.00	6,343,979.41	6,343.979.41
	Total dispositions	4		5,114,343.75		0.00	5,068,409.67	5,114.343.75
UNITED STATES TREAS BDS 2% 11-15-2041 SEDOL: BPBMDF5	Total acquisitions	5	4,601,924.41			0.00	4,601,924.41	4,601.924.41
	Total dispositions	4		3,708,250.00		0.00	3,677,310.41	3,708.250.00
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048 SEDOL: BFZLQN7	Total acquisitions	3	1,194,115.94			0.00	1,194,115.94	1,194.115.94
	Total dispositions	2		784,843.75		0.00	797,769.44	784.843.75
UNITED STATES TREAS BDS 3.625 DUE 08-15-2043 SEDOL: BCZQWC2	Total acquisitions	4	1,421,530.86			0.00	1,421,530.86	1,421.530.86
	Total dispositions	3		1,076,125.00		0.00	1,063,973.93	1,076.125.00
UNITED STATES TREAS BDS 4.625% 05-15-20 44 SEDOL: BPZRNR8	Total acquisitions	87	5,160,016.05			0.00	5,160,016.05	5,160.016.05
	Total dispositions	80		5,452,839.01		0.00	5,425,016.05	5,452.839.01

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
UNITED STATES TREAS BDS 4.625% 11-15-204 4 SEDOL: BTPH0B9	Total acquisitions	35	4,284,427.83			0.00	4,284,427.83	4,284.427.83
	Total dispositions	26		3,268,259.00		0.00	3,293,288.21	3,268.259.00
UNITED STATES TREAS NTS .625% DUE 07-15-2032 REG SEDOL: BNXG760	Total acquisitions	1	498,153.84			0.00	498,153.84	498.153.84
	Total dispositions	1		497,425.75		0.00	493,833.27	497.425.75
UNITED STATES TREAS NTS DTD 05/31/2023 3.75% 05-31-2030 SEDOL: BP489S5	Total acquisitions	14	4,143,302.29			0.00	4,143,302.29	4,143.302.29
	Total dispositions	13		3,854,025.20		0.00	3,852,176.43	3,854.025.20
UNITED STATES TREAS NTS DTD 06/30/2024 4.25% 06-30-2031 SEDOL: BRT7680	Total acquisitions	3	395,015.82			0.00	395,015.82	395.015.82
	Total dispositions	3		396,258.99		0.00	395,015.82	396.258.99
UNITED STATES TREAS NTS DTD 09/30/2023 4.625% 09-30-2030 SEDOL: BMX7M83	Total acquisitions	7	2,901,501.39			0.00	2,901,501.39	2,901.501.39
	Total dispositions	6		2,493,750.00		0.00	2,488,688.32	2,493.750.00
UNITED STATES TREAS NTS DTD 4.625% 05-31-2031 SEDOL: BS3FRW8	Total acquisitions	2	202,964.06			0.00	202,964.06	202.964.06
	Total dispositions	1		204,125.00		0.00	202,964.06	204.125.00
UNITED STATES TREAS NTS 1.5% DUE 11-30-2028 BEO SEDOL: BP39M35	Total acquisitions	5	2,737,452.33			0.00	2,737,452.33	2,737.452.33
	Total dispositions	4		2,181,562.50		0.00	2,190,671.17	2,181.562.50
UNITED STATES TREAS NTS 2.375% 03-31-202 9 SEDOL: BPRT3T4	Total acquisitions	5	2,823,296.45			0.00	2,823,296.45	2,823.296.45
	Total dispositions	4		2,251,546.88		0.00	2,260,270.68	2,251.546.88
UNITED STATES TREAS NTS 3.5% 09-30-2029 SEDOL: BSNR6M7	Total acquisitions	21	703,420.71			0.00	703,420.71	703.420.71
	Total dispositions	5		694,196.89		0.00	703,420.71	694.196.89

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
UNITED STATES TREAS NTS 3.875% 09-30-2029 SEDOL: BN6ML52	Total acquisitions	7	7,851,078.06			0.00	7,851,078.06	7,851.078.06
	Total dispositions	5		6,532,500.00		0.00	6,552,396.30	6,532.500.00
UNITED STATES TREAS NTS 4.25% 06-30-2029 SEDOL: BRT7668	Total acquisitions	3	258,823.04			0.00	258,823.04	258.823.04
	Total dispositions	1		261,462.50		0.00	258,823.04	261.462.50
UNITED STATES TREAS NTS 4.375% 07-31-2026 CUSIP: 91282CLB5	Total acquisitions	1	45,356.83			0.00	45,356.83	45.356.83
	Total dispositions	1		45,341.01		0.00	45,356.83	45.341.01
UNITED STATES TREAS NTS 4.375% 11-30-2030 SEDOL: BNTC717	Total acquisitions	6	4,268,945.88			0.00	4,268,945.88	4,268.945.88
	Total dispositions	5		3,567,812.50		0.00	3,557,037.17	3,567.812.50
UNITED STATES TREAS NTS 4.5% 05-31-2029 SEDOL: BS3FRV7	Total acquisitions	2	395,400.00			0.00	395,400.00	395.400.00
	Total dispositions	3		397,707.81		0.00	395,400.00	397.707.81
UNITED STATES TREAS NTS 4.875% 10-31-203 0 SEDOL: BMWPXY1	Total acquisitions	7	2,939,057.30			0.00	2,939,057.30	2,939.057.30
	Total dispositions	6		2,526,000.00		0.00	2,520,951.42	2,526.000.00
UNITED STATES TREAS 2.375% DUE 02-15-2042 REG SEDOL: BNYF3R9	Total acquisitions	5	1,499,039.87			0.00	1,499,039.87	1,499.039.87
	Total dispositions	4		1,208,250.00		0.00	1,197,879.22	1,208.250.00
UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO SEDOL: BLPK6S1	Total dispositions	2		34,366.30		0.00	37,404.12	34.366.30
UNITEDHEALTH GROUP INC 5.2% 04-15-2063 SEDOL: BN7K9P1	Total dispositions	2		64,868.35		0.00	63,339.40	64.868.35
UNITEDHEALTH GROUP INC 5.375% 04-15-2054 SEDOL: BQB5GF2	Total acquisitions	2	59,390.25			0.00	59,390.25	59.390.25

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
UNITEDHEALTH GROUP INC 5.625% 07-15-2054 SEDOL: BPDY7Z7	Total acquisitions	4	196,338.55			0.00	196,338.55	196.338.55
UNITEDHEALTH GROUP INC 5.778% 07-15-2044 SEDOL: BPDY8C1	Total acquisitions	1	24,770.25			0.00	24,770.25	24.770.25
	Total dispositions	1		26,658.75		0.00	24,770.25	26.658.75
UNITEDHEALTH GROUP 5.75% DUE 07-15-2064 SEDOL: BPDY809	Total acquisitions	6	166,917.80			0.00	166,917.80	166.917.80
	Total dispositions	2		31,323.00		0.00	31,297.08	31.323.00
US TREAS BDS DTD 02-15-2011 4.75% DUE 02 -15-2041 REG SEDOL: BZ56WF6	Total acquisitions	12	4,053,896.35			0.00	4,053,896.35	4,053.896.35
	Total dispositions	12		4,052,900.00		0.00	4,041,452.70	4,052.900.00
US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG SEDOL: BYQLV12	Total acquisitions	5	5,869,106.54			0.00	5,869,106.54	5,869.106.54
	Total dispositions	4		4,724,425.00		0.00	4,697,674.74	4,724.425.00
US TREASURY N/B 3.625% 08-31-2029 SEDOL: BRBKHZ1	Total acquisitions	12	1,394,692.00			0.00	1,394,692.00	1,394.692.00
	Total dispositions	9		1,394,535.57		0.00	1,394,692.00	1,394.535.57
US TREASURY N/B 3.625% 09-15-2027 SEDOL: BP4YGR1	Total acquisitions	2	962,751.76			0.00	962,751.76	962.751.76
	Total dispositions	5		954,343.73		0.00	962,751.76	954.343.73
US TREASURY N/B 3.875% 08-15-2034 SEDOL: BR2NN62	Total acquisitions	115	7,300,191.85			0.00	7,300,191.85	7,300.191.85
	Total dispositions	82		7,289,701.47		0.00	7,300,191.85	7,289.701.47
US TREASURY N/B 4.125% 11-30-2029 SEDOL: BTG00V7	Total acquisitions	1	134,662.50			0.00	134,662.50	134.662.50
	Total dispositions	1		133,228.13		0.00	134,662.50	133.228.13
US TREASURY N/B 4.25% 08-15-2054 SEDOL: BR2NN95	Total acquisitions	66	2,596,480.75			0.00	2,596,480.75	2,596.480.75
	Total dispositions	68		1,969,273.65		0.00	1,962,345.88	1,969.273.65
UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044 CUSIP: 91086QBB3	Total acquisitions	2	94,815.00			0.00	94,815.00	94.815.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
UTD PARCEL SVC INC 4.875% DUE 11-15-2040 SEDOL: B5VT583	Total acquisitions	1	14,684.25			0.00	14,684.25	14.684.25
	Total dispositions	1		14,428.95		0.00	14,684.25	14.428.95
VA ELEC & PWR CO 3.8% DUE 09-15-2047 SEDOL: BZ0WZD8	Total acquisitions	2	19,908.35			0.00	19,908.35	19.908.35
VERIZON COMMUNICATIONS INC 3.875% 03-01-2052 SEDOL: BPP3C79	Total dispositions	2		33,877.71		0.00	31,852.38	33.877.71
VERIZON COMMUNICATIONS 6.55 BDS DUE 09-15-2043 USD2000 BEO SEDOL: BF320B8	Total acquisitions	1	16,719.30			0.00	16,719.30	16.719.30
	Total dispositions	1		17,318.70		0.00	16,719.30	17.318.70
VERIZON 4.672% DUE 03-15-2055 SEDOL: BYM0W21	Total acquisitions	1	26,236.50			0.00	26,236.50	26.236.50
	Total dispositions	1		21,030.28		0.00	20,114.65	21.030.28
VIACOM INC NEW 4.375% DUE 03-15-2043 SEDOL: BCHWWF1	Total dispositions	2		49,322.70		0.00	61,731.00	49.322.70
VIRGINIA ELEC & PWR CO 4.625% 05-15-2052 SEDOL: BP5H5X8	Total acquisitions	2	27,529.50			0.00	27,529.50	27.529.50
VIRGINIA ELEC & PWR CO 5.0% 04-01-2033 SEDOL: BN7K3Z9	Total dispositions	3		125,644.54		0.00	126,644.40	125.644.54
VIRGINIA ELEC & PWR CO 5.55% 08-15-2054 SEDOL: BSMRJZ2	Total acquisitions	4	105,654.35			0.00	105,654.35	105.654.35
	Total dispositions	4		91,548.00		0.00	90,729.50	91.548.00
VISA INC 2.7% DUE 04-15-2040 SEDOL: BM6JP54	Total acquisitions	1	56,811.00			0.00	56,811.00	56.811.00
	Total dispositions	3		48,426.50		0.00	64,033.02	48.426.50
VISA INC 4.3% DUE 12-14-2045 SEDOL: BYPHFN1	Total acquisitions	1	26,819.10			0.00	26,819.10	26.819.10
	Total dispositions	2		104,986.15		0.00	102,283.05	104.986.15
VODAFONE GROUP PLC 5.75% 06-28-2054 SEDOL: BNZHZ56	Total acquisitions	1	79,547.20			0.00	79,547.20	79.547.20
	Total dispositions	1		78,354.40		0.00	79,547.20	78.354.40

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
VODAFONE GROUP PLC 5.875% 06-28-2064 SEDOL: BNZHZ78	Total acquisitions	3	215,905.65			0.00	215,905.65	215.905.65
	Total dispositions	2		41,111.40		0.00	39,255.58	41.111.40
VULCAN MATERIALS CO 5.7% 12-01-2054 SEDOL: BRWLG34	Total acquisitions	1	64,637.30			0.00	64,637.30	64.637.30
	Total dispositions	1		65,248.30		0.00	64,637.30	65.248.30
WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062 SEDOL: BNQQCY0	Total acquisitions	4	137,681.35			0.00	137,681.35	137.681.35
	Total dispositions	3		89,968.70		0.00	109,700.19	89.968.70
WARNERMEDIA HLDGS INC 5.141% 03-15-2052 CUSIP: 55903VBE2	Total acquisitions	9	337,145.75			0.00	337,145.75	337.145.75
	Total dispositions	4		143,020.70		0.00	141,197.13	143.020.70
WASHINGTON UNIV 3.524% DUE 04-15-2054 SEDOL: BP4CPX4	Total acquisitions	1	44,123.20			0.00	44,123.20	44.123.20
	Total dispositions	4		84,839.30		0.00	99,123.20	84.839.30
WASTE CONNECTIONS FIXED 2.95% DUE 01-15-2052 SEDOL: BMWPCK0	Total acquisitions	1	10,273.65			0.00	10,273.65	10.273.65
	Total dispositions	1		23,650.90		0.00	33,496.30	23.650.90
WASTE MANAGEMENT INC 5.35% 10-15-2054 SEDOL: BT03N02	Total acquisitions	4	154,311.35			0.00	154,311.35	154.311.35
WASTE MGMT INC DEL 2.5% DUE 11-15-2050/11-17-2020 REG SEDOL: BMW9BB6	Total acquisitions	1	8,899.65			0.00	8,899.65	8.899.65
	Total dispositions	1		9,709.05		0.00	8,899.65	9.709.05
WASTE MGMT INC DEL 4.875% 02-15-2034 SEDOL: BNXJJN0	Total dispositions	4		83,959.35		0.00	82,709.58	83.959.35
WASTE MGMT INC DEL 5.2% 03-15-2035 SEDOL: BSHPMV8	Total acquisitions	3	253,751.10			0.00	253,751.10	253.751.10
	Total dispositions	1		74,970.75		0.00	74,620.50	74.970.75

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051 CUSIP: 95000U2M4	Total acquisitions	1	39,506.40			0.00	39,506.40	39.506.40
	Total dispositions	2		37,944.20		0.00	39,506.40	37.944.20
WELLS FARGO & CO 3.068% 04-30-2041 SEDOL: BL6FQ18	Total acquisitions	3	89,471.80			0.00	89,471.80	89.471.80
	Total dispositions	3		62,741.45		0.00	66,731.52	62.741.45
WELLS FARGO & CO 3.9% DUE 05-01-2045 SEDOL: BX2H0V0	Total acquisitions	1	24,399.90			0.00	24,399.90	24.399.90
	Total dispositions	1		8,020.30		0.00	8,179.20	8.020.30
WELLS FARGO & CO 4.611% 04-25-2053 SEDOL: BP6P605	Total acquisitions	1	9,188.80			0.00	9,188.80	9.188.80
	Total dispositions	1		8,746.90		0.00	9,188.80	8.746.90
WESTERN MIDSTREAM OPER LP 6.35% 01-15-2029 SEDOL: BRJN893	Total dispositions	2		207,671.00		0.00	199,572.00	207.671.00
WI TREASURY SEC 3.75% TNOTE 08-31-2031 SEDOL: BRBKJ00	Total acquisitions	1	310,000.00			0.00	310,000.00	310.000.00
	Total dispositions	1		310,859.77		0.00	310,000.00	310.859.77
WI TREASURY SEC 3.875% 05-15-2043 SEDOL: BLB3TM9	Total acquisitions	4	6,640,362.00			0.00	6,640,362.00	6,640.362.00
	Total dispositions	3		5,027,625.00		0.00	4,970,395.43	5,027.625.00
WI US TREAS BDS 1.875% DUE 02-15-2051 REG SEDOL: BM9WFN8	Total acquisitions	1	296,111.43			0.00	296,111.43	296.111.43
	Total dispositions	1		298,137.50		0.00	296,111.43	298.137.50
WILLIAMS COMPANIES INC 5.15% 03-15-2034 SEDOL: BPCRN93	Total acquisitions	1	48,580.50			0.00	48,580.50	48.580.50
	Total dispositions	2		49,053.86		0.00	48,580.50	49.053.86
WILLIAMS COS INC 5.3% DUE 08-15-2052 SEDOL: BMBR285	Total dispositions	2		28,176.90		0.00	27,336.30	28.176.90
WILLIAMS COS INC 5.8% 11-15-2054 SEDOL: BMZBG14	Total acquisitions	1	114,751.60			0.00	114,751.60	114.751.60

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
	Total dispositions	3		65,633.30		0.00	63,861.76	65.633.30
XCEL ENERGY INC 5.5% 03-15-2034 SEDOL: BQBDYT6	Total dispositions	2		138,572.85		0.00	133,342.90	138.572.85

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
ADR ANHEUSER BUSCH INBEV SA/NV SPONSORED ADR SEDOL: B3P93Y7	Total acquisitions	9	135,166.31			0.00	135,166.31	135.166.31
AEGON LTD AMER REGD CERT SEDOL: BSB7ZN3	Total dispositions	2		1,901.24		0.00	2,261.85	1.901.24
AIR PROD & CHEM INC COM SEDOL: 2011602	Total acquisitions	10	410,846.49			0.00	410,846.49	410.846.49
	Total dispositions	1		96,001.71		0.00	77,033.72	96.001.71
ALPHABET INC CAP STK USD0.001 CL C SEDOL: BYY88Y7	Total dispositions	4		289,932.21		0.00	55,245.09	289.932.21
ALPHABET INC CAPITAL STOCK USD0.001 CL A SEDOL: BYVY8G0	Total acquisitions	1	54,473.76			0.00	54,473.76	54.473.76
	Total dispositions	1		159,484.83		0.00	86,976.40	159.484.83
AMAZON COM INC COM SEDOL: 2000019	Total acquisitions	3	93,185.43			0.00	93,185.43	93.185.43
	Total dispositions	1		18,817.96		0.00	12,060.52	18.817.96
AVANTOR INC COM SEDOL: BJLT387	Total acquisitions	15	163,103.38			0.00	163,103.38	163.103.38
BANK NEW YORK MELLON CORP COM STK SEDOL: B1Z77F6	Total acquisitions	1	44,199.68			0.00	44,199.68	44.199.68
	Total dispositions	9		108,654.30		0.00	54,674.85	108.654.30
BANK OF AMERICA CORP SEDOL: 2295677	Total acquisitions	1	38,898.00			0.00	38,898.00	38.898.00
	Total dispositions	9		373,811.49		0.00	210,454.80	373.811.49
BAXTER INTL INC COM SEDOL: 2085102	Total acquisitions	16	173,165.28			0.00	173,165.28	173.165.28
BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010 SEDOL: 2437071	Total acquisitions	2	34,381.57			0.00	34,381.57	34.381.57
CELANESE CORP DEL COM STK SEDOL: B05MZT4	Total acquisitions	13	154,978.46			0.00	154,978.46	154.978.46
CF BLACKROCK MSCI ACWI EX U S IMI IN CUSIP: 00999QF00	Total dispositions	2		7,500,000.00		0.00	4,999,032.88	7,500.000.00
CHARTER COMMUNICATIONS INC NEW CL A CL A SEDOL: BZ6VT82	Total acquisitions	3	63,929.95			0.00	63,929.95	63.929.95
CISCO SYSTEMS INC SEDOL: 2198163	Total acquisitions	2	23,988.50			0.00	23,988.50	23.988.50

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
COGNIZANT TECH SOLUTIONS CORP CL A SEDOL: 2257019	Total acquisitions	2	30,486.00			0.00	30,486.00	30.486.00
COMCAST CORP NEW-CL A SEDOL: 2044545	Total acquisitions	5	113,823.31			0.00	113,823.31	113.823.31
CVS HEALTH CORP COM SEDOL: 2577609	Total acquisitions	6	124,901.56			0.00	124,901.56	124.901.56
FEDEX CORP COM SEDOL: 2142784	Total acquisitions	3	87,917.86			0.00	87,917.86	87.917.86
	Total dispositions	1		26,707.75		0.00	15,921.11	26.707.75
FIDELITY NATL INFORMATION SVCS INC COM STK SEDOL: 2769796	Total acquisitions	3	70,096.84			0.00	70,096.84	70.096.84
	Total dispositions	11		136,762.40		0.00	118,353.77	136.762.40
FISERV INC COM SEDOL: 2342034	Total acquisitions	1	79,271.80			0.00	79,271.80	79.271.80
	Total dispositions	1		77,233.41		0.00	43,940.91	77.233.41
FORTIVE CORP COM MON STOCK SEDOL: BYT3MK1	Total acquisitions	11	143,249.26			0.00	143,249.26	143.249.26
FOX CORP CL A CL A SEDOL: BJJMGL2	Total dispositions	11		90,531.11		0.00	67,200.62	90.531.11
GAMING & LEISURE PPTYS INC COM SEDOL: BFPK4S5	Total acquisitions	14	91,640.60			0.00	91,640.60	91.640.60
GAP INC COM SEDOL: 2360326	Total acquisitions	1	8,675.00			0.00	8,675.00	8.675.00
	Total dispositions	3		34,816.39		0.00	24,578.72	34.816.39
GE AEROSPACE SEDOL: BL59CR9	Total acquisitions	2	36,730.24			0.00	36,730.24	36.730.24
	Total dispositions	1		31,993.49		0.00	10,339.56	31.993.49
GE HEALTHCARE TECHNOLOGIES INC COM SEDOL: BL6JPG8	Total acquisitions	1	24,504.51			0.00	24,504.51	24.504.51
	Total dispositions	1		9,151.29		0.00	5,983.41	9.151.29
GE VERNOVA LLC COM SEDOL: BP6H4Y1	Total dispositions	4		72,774.13		0.00	23,648.05	72.774.13
GILEAD SCIENCES INC SEDOL: 2369174	Total acquisitions	2	51,082.20			0.00	51,082.20	51.082.20
GOLDMAN SACHS GROUP INC COM SEDOL: 2407966	Total acquisitions	1	48,803.50			0.00	48,803.50	48.803.50
	Total dispositions	4		217,361.37		0.00	72,129.52	217.361.37

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
HALEON PLC ADR SEDOL: BMTZ5B5	Total acquisitions	2	34,420.89			0.00	34,420.89	34.420.89
HEWLETT PACKARD ENTERPRISE CO COM SEDOL: BYVYWS0	Total dispositions	2		175,069.00		0.00	78,207.94	175.069.00
HP INC COM SEDOL: BYX4D52	Total acquisitions	1	37,593.80			0.00	37,593.80	37.593.80
	Total dispositions	1		18,702.28		0.00	9,146.42	18.702.28
HUMANA INC COM SEDOL: 2445063	Total acquisitions	12	463,919.22			0.00	463,919.22	463.919.22
INTL FLAVORS & FRAGRANCES INC COM SEDOL: 2464165	Total acquisitions	9	128,090.38			0.00	128,090.38	128.090.38
	Total dispositions	1		10,504.02		0.00	7,686.25	10.504.02
JOHNSON CTLS INTL PLC COM USD0.01 SEDOL: BY7QL61	Total acquisitions	5	138,265.59			0.00	138,265.59	138.265.59
JUNIPER NETWORKS INC COM SEDOL: 2431846	Total acquisitions	1	18,671.65			0.00	18,671.65	18.671.65
	Total dispositions	37		326,419.05		0.00	224,457.21	326.419.05
LPL FINL HLDGS INC COM SEDOL: B75JX34	Total acquisitions	3	67,574.17			0.00	67,574.17	67.574.17
LYONDELLBASELL IND N V COM USD0.01 CL 'A' SEDOL: B3SPXZ3	Total acquisitions	2	36,842.16			0.00	36,842.16	36.842.16
META PLATFORMS INC COM USD0.000006 CL 'A ' SEDOL: B7TL820	Total acquisitions	2	49,150.00			0.00	49,150.00	49.150.00
	Total dispositions	1		14,778.95		0.00	6,963.96	14.778.95
METLIFE INC COM STK USD0.01 SEDOL: 2573209	Total acquisitions	2	82,225.05			0.00	82,225.05	82.225.05
	Total dispositions	1		42,904.56		0.00	21,028.84	42.904.56
MFO BLACKROCK FDS ADVANTAGE SMALL CAP CORE FD K CUSIP: 09258N802	Total acquisitions	2	78,115.77			0.00	78,115.77	78.115.77
	Total dispositions	2		700,000.00		0.00	577,332.55	700.000.00
MFO FIDELITY SALEM STREET TRUST LRG CP G ROWTH CUSIP: 31635V729	Total acquisitions	1	80,850.20			0.00	80,850.20	80.850.20
	Total dispositions	3		3,600,000.00		0.00	2,791,620.21	3,600.000.00
MFOFIDELITY 500 INDEX-INST PREM CUSIP: 315911750	Total acquisitions	4	2,142,629.35			0.00	2,142,629.35	2,142.629.35

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
	Total dispositions	3		3,000,000.00		0.00	2,042,885.15	3,000.000.00
MICROCHIP TECHNOLOGY INC COM SEDOL: 2592174	Total dispositions	3		169,473.33		0.00	73,421.37	169.473.33
MICROSOFT CORP COM SEDOL: 2588173	Total acquisitions	2	88,797.50			0.00	88,797.50	88.797.50
	Total dispositions	1		63,085.99		0.00	17,866.53	63.085.99
NEUROCRINE BIOSCIENCES INC COM SEDOL: 2623911	Total acquisitions	5	66,798.93			0.00	66,798.93	66.798.93
NEWS CORP COM CL A SEDOL: BBGVT40	Total acquisitions	2	20,848.80			0.00	20,848.80	20.848.80
NORFOLK SOUTHN CORP COM SEDOL: 2641894	Total acquisitions	3	129,959.10			0.00	129,959.10	129.959.10
	Total dispositions	1		25,385.79		0.00	21,510.15	25.385.79
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	Total acquisitions	100	15,796,508.19			0.00	15,796,508.19	15,796.508.19
	Total dispositions	74		15,067,486.10		0.00	15,067,486.10	15,067.486.10
OCCIDENTAL PETROLEUM CORP SEDOL: 2655408	Total acquisitions	3	119,037.46			0.00	119,037.46	119.037.46
	Total dispositions	9		122,982.07		0.00	96,942.28	122.982.07
RTX CORPORATION COMSTK SEDOL: BM5M5Y3	Total acquisitions	3	133,440.90			0.00	133,440.90	133.440.90
SANOFI SPONSORED ADR SEDOL: 2964557	Total acquisitions	1	60,667.44			0.00	60,667.44	60.667.44
	Total dispositions	1		21,960.63		0.00	18,001.10	21.960.63
SBA COMMUNICATIONS CORP COM USD0.01 CL A SEDOL: BZ6TS23	Total acquisitions	15	336,819.65			0.00	336,819.65	336.819.65
SCHWAB CHARLES CORP COM NEW SEDOL: 2779397	Total acquisitions	3	165,623.32			0.00	165,623.32	165.623.32
	Total dispositions	1		47,564.16		0.00	22,905.75	47.564.16
STATE STR CORP COM SEDOL: 2842040	Total acquisitions	1	16,977.00			0.00	16,977.00	16.977.00
	Total dispositions	9		96,946.73		0.00	69,892.90	96.946.73
SUN COMMUNITIES INC COM SEDOL: 2860257	Total acquisitions	11	171,471.62			0.00	171,471.62	171.471.62
THE CIGNA GROUP SEDOL: BHJ0775	Total acquisitions	1	34,466.00			0.00	34,466.00	34.466.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
	Total dispositions	1		199,719.02		0.00	108,325.94	199.719.02
TRUIST FINL CORP COM SEDOL: BKP7287	Total dispositions	27		449,319.49		0.00	326,127.91	449.319.49
UNITEDHEALTH GROUP INC COM SEDOL: 2917766	Total acquisitions	2	56,535.80			0.00	56,535.80	56.535.80
V F CORP COM SEDOL: 2928683	Total acquisitions	3	27,545.17			0.00	27,545.17	27.545.17
WELLS FARGO & CO NEW COM STK SEDOL: 2649100	Total acquisitions	1	65,396.54			0.00	65,396.54	65.396.54
	Total dispositions	9		524,621.06		0.00	321,612.21	524.621.06
WILLIAMS CO INC COM SEDOL: 2967181	Total acquisitions	1	26,181.00			0.00	26,181.00	26.181.00
	Total dispositions	1		30,617.14		0.00	13,234.38	30.617.14
ZIMMER BIOMET HLDGS INC COM SEDOL: 2783815	Total acquisitions	6	77,054.00			0.00	77,054.00	77.054.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	Total acquisitions	40	26,902,122.79			0.00	26,902,122.79	26,902.122.79
	Total dispositions	49		21,332,544.05		0.00	21,332,544.05	21,332.544.05

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 448,564,190.00

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
Adams Street Partnership Fund - 2006 Non-U.S. Fund, L.P. CUSIP: 995CP4998	Total acquisitions	1	169.00			0.00	169.00	.169.00
	Total dispositions	1		100,176.00		0.00	100,176.00	100.176.00
ABBOTT CAPITAL PRIVATE EQUITY FUND VI, L.P. CUSIP: 995CP3990	Total dispositions	2		186,771.28		0.00	186,771.28	186.771.28
CF L&G GLOBAL CORE INFRASTRUCTURE CIT FD NL CUSIP: 8K2999P69	Total dispositions	3		13,683.11		0.00	9,229.10	13.683.11
CF TRUMBULL PROPERTY FUND CUSIP: 7129954R7	Total dispositions	3		655,402.49		0.00	1,014,987.03	655.402.49
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	Total acquisitions	29	8,020,286.61			0.00	8,020,286.61	8,020.286.61
	Total dispositions	10		7,281,366.48		0.00	7,281,366.48	7,281.366.48

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	Total acquisitions	75	3,765,208.80			0.00	3,765,208.80	3,765.208.80
	Total dispositions	68		3,062,595.50		0.00	3,062,595.50	3,062.595.50

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 0.00