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.)
- [X] a single-employer plan
- [ ] a DFE (specify) ____

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

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

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

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

Part II Basic Plan Information—enter all requested information

1a Name of plan
THE MEDICAL AND LIFE BENEFITS PLAN FOR HOURLY RETIREES

1b Three-digit plan number (PN) ▶ 533

1c Effective date of plan 12/27/2017

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)
ALTRIA CLIENT SERVICES LLC

P. O. BOX 85088
RICHMOND, VA 23285-5088

6601 WEST BROAD STREET
RICHMOND, VA 23230-1723

2b Employer Identification Number (EIN) 47-2929146

2c Plan Sponsor's telephone number 804-274-2200

2d Business code (see instructions) 312200

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.	10/06/2025	THOMAS HOUGHTALING
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

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

THOMAS H WATSON PLAN ADMINISTRATOR

ALCS BENEFITS
6601 W BROAD ST
RICHMOND, VA 23230

3b Administrator's EIN: 88-1380953

3c Administrator's telephone number: 804-274-2200

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

4b EIN

4d PN

5	Total number of participants at the beginning of the plan year	**5**	6141
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)**	0
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	0
b	Retired or separated participants receiving benefits	**6b**	6003
c	Other retired or separated participants entitled to future benefits	**6c**	0
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**.	**6d**	6003
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:
4A 4B 4D 4E 4Q

9a Plan funding arrangement (check all that apply)
- (1) [X] Insurance
- (2) [ ] Code section 412(e)(3) insurance contracts
- (3) [X] Trust
- (4) [ ] General assets of the sponsor

9b Plan benefit arrangement (check all that apply)
- (1) [X] Insurance
- (2) [ ] Code section 412(e)(3) insurance contracts
- (3) [X] Trust
- (4) [ ] General assets of the sponsor

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

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

b General Schedules
- (1) [X] **H** (Financial Information)
- (2) [ ] **I** (Financial Information – Small Plan)
- (3) [X] **A** (Insurance Information) – Number Attached 2
- (4) [X] **C** (Service Provider Information)
- (5) [X] **D** (DFE/Participating Plan Information)
- (6) [ ] **G** (Financial Transaction Schedules)

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

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

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

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

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

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

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

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

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

OMB No. 1210-0110

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
THE MEDICAL AND LIFE BENEFITS PLAN FOR HOURLY RETIREES

B Three-digit plan number (PN) ▶ 533

C Plan sponsor's name as shown on line 2a of Form 5500
ALTRIA CLIENT SERVICES LLC

D Employer Identification Number (EIN)
47-2929146

Part I Information Concerning Insurance Contract Coverage, Fees, and Commissions

Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier
HARTFORD LIFE & ACCIDENT

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
06-0838648	70815	807900G	6002	01/01/2024	12/31/2024

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

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

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

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

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

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

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

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

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

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

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

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

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	(c) Amount	**(d)** Purpose	

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

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

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

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

Part II Investment and Annuity Contract Information

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

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

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

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

Specify nature of costs ▶

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

(3) ☐ other (specify) ▶

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

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

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

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

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

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:				
a Premiums: (1) Amount received	**9a(1)**	6156750		
(2) Increase (decrease) in amount due but unpaid	**9a(2)**			
(3) Increase (decrease) in unearned premium reserve	**9a(3)**			
(4) Earned (**(1)** + **(2)** - **(3)**)			**9a(4)**	6156750
b Benefit charges (1) Claims paid	**9b(1)**	6183923		
(2) Increase (decrease) in claim reserves	**9b(2)**	-12585		
(3) Incurred claims (add **(1)** and **(2)**)			**9b(3)**	6171338
(4) Claims charged			**9b(4)**	
c Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions	**9c(1)(A)**			
(B) Administrative service or other fees	**9c(1)(B)**			
(C) Other specific acquisition costs	**9c(1)(C)**			
(D) Other expenses	**9c(1)(D)**			
(E) Taxes	**9c(1)(E)**	171523		
(F) Charges for risks or other contingencies	**9c(1)(F)**			
(G) Other retention charges	**9c(1)(G)**	619353		
(H) Total retention			**9c(1)(H)**	790876
(2) Dividends or retroactive rate refunds. (These amounts were [X] paid in cash, or [ ] credited.)			**9c(2)**	805464
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			**9d(1)**	
(2) Claim reserves			**9d(2)**	1785457
(3) Other reserves			**9d(3)**	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line **9c(2)**.)			**9e**	
10 Nonexperience-rated contracts:				
a Total premiums or subscription charges paid to carrier			**10a**	0
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.			**10b**	

Specify nature of costs.

Part IV Provision of Information

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

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

SCHEDULE A
(Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

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

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

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

OMB No. 1210-0110

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
THE MEDICAL AND LIFE BENEFITS PLAN FOR HOURLY RETIREES

B Three-digit plan number (PN) ▶ 533

C Plan sponsor's name as shown on line 2a of Form 5500
ALTRIA CLIENT SERVICES LLC

D Employer Identification Number (EIN)
47-2929146

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

1 Coverage Information:

(a) Name of insurance carrier
HARTFORD LIFE AND ACCIDENT

(b) EIN	**(c)** NAIC code	**(d)** Contract or identification number	**(e)** Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	**(g)** To
06-0838648	70815	807900G	1731	01/01/2024	12/31/2024

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

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

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

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

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

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

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

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

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	(c) Amount	**(d)** Purpose	

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

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	(c) Amount	**(d)** Purpose	

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

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

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

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

Specify nature of costs ▶

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

(3) ☐ other (specify) ▶

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

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

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

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

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

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:				
a Premiums: (1) Amount received	9a(1)			
(2) Increase (decrease) in amount due but unpaid	9a(2)			
(3) Increase (decrease) in unearned premium reserve	9a(3)			
(4) Earned ((1) + (2) - (3))			9a(4)	0
b Benefit charges (1) Claims paid	9b(1)			
(2) Increase (decrease) in claim reserves	9b(2)			
(3) Incurred claims (add (1) and (2))			9b(3)	0
(4) Claims charged			9b(4)	
c Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions	9c(1)(A)			
(B) Administrative service or other fees	9c(1)(B)			
(C) Other specific acquisition costs	9c(1)(C)			
(D) Other expenses	9c(1)(D)			
(E) Taxes	9c(1)(E)			
(F) Charges for risks or other contingencies	9c(1)(F)			
(G) Other retention charges	9c(1)(G)			
(H) Total retention			9c(1)(H)	0
(2) Dividends or retroactive rate refunds. (These amounts were [ ] paid in cash, or [ ] credited.)			9c(2)	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			9d(1)	
(2) Claim reserves			9d(2)	
(3) Other reserves			9d(3)	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line **9c(2)**.)			9e	
10 Nonexperience-rated contracts:				
a Total premiums or subscription charges paid to carrier			10a	490342
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.			10b	

Specify nature of costs.

Part IV Provision of Information

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

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

SCHEDULE C (Form 5500)	Service Provider Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ **File as an attachment to Form 5500.**	**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
THE MEDICAL AND LIFE BENEFITS PLAN FOR HOURLY RETIREES

B Three-digit plan number (PN) ▶ 533

C Plan sponsor's name as shown on line 2a of Form 5500
ALTRIA CLIENT SERVICES LLC

D Employer Identification Number (EIN)
47-2929146

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

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

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

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

CIGNA HEALTH AND LIFE INSURANCE CO

59-1031071

(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?
12 13 31 38 49 50	CONTRACT ADMINISTRATOR	1582556	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

PRICEWATERHOUSECOOPERS LLP

13-4008324

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	AUDITOR	140000	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

PACIFIC INVESTMENT MGMT CO LLC

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INVESTMENT MANAGER	134807	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

JPMORGAN CHASE BANK NA

13-4994650

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
19 21 25 50 62	TRUSTEE	127055	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [X] No [ ]

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

LYRA HEALTH

47-2935915

(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?
49 50	CONTRACT ADMINISTRATOR	114742	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

WILLIS TOWERS WATSON US LLC

53-0181291

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11 50	ACTUARY	59900	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

STATE STREET GLOBAL ADVISOR TRUST

81-4017137

(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?
18 19 28 51 52	INVESTMENT MANAGER	10004	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [X] No [ ]

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

ANDERSEN TAX LLC

26-1437743

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	ACCOUNTING	5500	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

Part I Service Provider Information (continued)

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

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

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

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

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

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

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

(complete as many entries as needed)

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

DFE/Participating Plan Information

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

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

OMB No. 1210-0110

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
THE MEDICAL AND LIFE BENEFITS PLAN FOR HOURLY RETIREES

B Three-digit plan number (PN) ▶ 533

C Plan or DFE sponsor's name as shown on line 2a of Form 5500
ALTRIA CLIENT SERVICES LLC

D Employer Identification Number (EIN)
47-2929146

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: MSCI EAFE IDX NL CTF (ECTF)

b Name of sponsor of entity listed in (a): STATE STREET GLOBAL ADVISORS

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
04-6832069-001	C	11874274

a Name of MTIA, CCT, PSA, or 103-12 IE: S&P 500(R) IDX NL CTF (CM10CTF)

b Name of sponsor of entity listed in (a): STATE STREET GLOBAL ADVISORS

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
04-6625099-001	C	35204055

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Part II Information on Participating Plans (to be completed by DFEs, other than DCGs)

(Complete as many entries as needed to report all participating plans. DCGs must report each participating plan using Schedule DCG.)

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

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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
THE MEDICAL AND LIFE BENEFITS PLAN FOR HOURLY RETIREES

B Three-digit plan number (PN) ▶ 533

C Plan sponsor's name as shown on line 2a of Form 5500
ALTRIA CLIENT SERVICES LLC

D Employer Identification Number (EIN)
47-2929146

Part I Asset and Liability Statement

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

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)	360368	267384
(3) Other	1b(3)	845900	1130783
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	5989320	4906386
(2) U.S. Government securities	1c(2)	6073284	3158540
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	213290	0
(B) All other	1c(3)(B)	34555287	26099192
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	0	0
(B) Common	1c(4)(B)		
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	55542093	47078329
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)		
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	4098592	7904159

		(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	107678134	90544773
Liabilities			
g Benefit claims payable	1g	1349703	1614573
h Operating payables	1h	70359	60292
i Acquisition indebtedness	1i		
j Other liabilities	1j	5510864	6607425
k Total liabilities (add all amounts in lines 1g through1j)	1k	6930926	8282290
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	100747208	82262483

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)	76850	
(B) Participants	2a(1)(B)	3530226	
(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)		3607076
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	159851	
(B) U.S. Government securities	2b(1)(B)	94589	
(C) Corporate debt instruments	2b(1)(C)	1680609	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	625340	
(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		2560389
(2) Dividends: **(A)** Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)		
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)		
(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		0
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	70258909	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	71251984	
(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		-993075
(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	-1580836	
(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		-1580836

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		9546240
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		
c Other income	2c		
d Total income. Add all **income** amounts in column (b) and enter total	2d		13139794
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	23069721	
(2) To insurance carriers for the provision of benefits	2e(2)	7405392	
(3) Other	2e(3)		
(4) Total benefit payments. Add lines **2e(1)** through **(3)**	2e(4)		30475113
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)	682142	
(3) Recordkeeping fees	2i(3)	5612	
(4) IQPA audit fees	2i(4)	140000	
(5) Investment advisory and investment management fees	2i(5)	134783	
(6) Bank or trust company trustee/custodial fees	2i(6)	126968	
(7) Actuarial fees	2i(7)	59901	
(8) Legal fees	2i(8)		
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)		
(12) Total administrative expenses. Add lines **2i(1)** through **(11)**	2i(12)		1149406
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		31624519
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		-18484725
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		

Part III Accountant's Opinion

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

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

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

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

(1) [X] 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: PRICEWATERHOUSECOOPERS LLP **(2)** EIN: 13-4008324

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

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

Part IV Compliance Questions

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

During the plan year:

		Yes	No	Amount
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)	**4a**		X	
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)	**4b**		X	
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)	**4c**		X	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)	**4d**		X	
e Was this plan covered by a fidelity bond?	**4e**	X		60000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?	**4f**		X	
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?	**4g**		X	
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?	**4h**		X	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	**4i**	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	**4j**	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	**4k**		X	
l Has the plan failed to provide any benefit when due under the plan?	**4l**		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	**4m**			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.	**4n**			

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

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

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

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

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

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

Medical and Life Benefits Plan for Hourly Retirees

Financial Statements
at December 31, 2024 and 2023

Medical and Life Benefits Plan for Hourly Retirees
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* Other schedules required by 29 CFR 2520.103-10 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974, as amended, are omitted because they are not applicable.

Report of Independent Auditors

To the Administrator of the Medical and Life Benefits Plan for Hourly Retirees:

Scope and Nature of the ERISA Section 103(a)(3)(C) Audit

We have performed an audit of the accompanying financial statements of the Medical and Life Benefits Plan for Hourly Retirees (the "Plan"), an employee benefit plan subject to the Employee Retirement Income Security Act of 1974 (ERISA), as permitted by ERISA Section 103(a)(3)(C) (ERISA Section 103(a)(3)(C) audit). The financial statements comprise the statements of net assets available for benefits and of plan benefit obligations as of December 31, 2024 and 2023, and the related statements of changes in net assets available for benefits and of changes in plan benefit obligations for the year ended December 31, 2024, including the related notes (collectively referred to as the "financial statements").

Management, having determined it is permissible in the circumstances, has elected to have the audit of the Plan's financial statements performed in accordance with ERISA Section 103(a)(3)(C) pursuant to 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. As permitted by ERISA Section 103(a)(3)(C), our audit need not extend to any statements or information related to assets held for investment of the plan (investment information) by a bank or similar institution or insurance carrier that is regulated, supervised, and subject to periodic examination by a state or federal agency, provided that the statements or information regarding assets so held are prepared and certified to by the bank or similar institution or insurance carrier in accordance with 29 CFR 2520.103-5 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA (qualified institution).

Management has obtained certifications from a qualified institution as of December 31, 2024 and 2023 and for the year ended December 31, 2024, stating that the certified investment information, as described in Note 3 to the financial statements, is complete and accurate.

Opinion

In our opinion, based on our audit and on the procedures performed as described in the Auditors' Responsibilities for the Audit of the Financial Statements section of our report:

- The amounts and disclosures in the accompanying financial statements, other than those agreed to or derived from the certified investment information, are presented fairly, in all material respects, in accordance with accounting principles generally accepted in the United States of America.

- The information in the accompanying financial statements related to assets held by and certified to by a qualified institution agrees to, or is derived from, in all material respects, the information prepared and certified by an institution that management determined meets the requirements of ERISA Section 103(a)(3)(C).

Basis for Opinion

We conducted our audit in accordance with auditing standards generally accepted in the United States of America (US GAAS). Our responsibilities under those standards are further described in the Auditors' Responsibilities for the Audit of the Financial Statements section of our report. We are required to be independent of the Plan and to meet our other ethical responsibilities, in accordance with the relevant ethical requirements relating to our audit. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our ERISA Section 103(a)(3)(C) audit opinion.

Responsibilities of Management for the Financial Statements

Management is responsible for the preparation and fair presentation of the financial statements in accordance with accounting principles generally accepted in the United States of America, and for the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error. Management's election of the ERISA Section 103(a)(3)(C) audit does not affect management's responsibility for the financial statements.

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

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

Auditors' Responsibilities for the Audit of the Financial Statements

Except as described in the Scope and Nature of the ERISA Section 103(a)(3)(C) Audit section of our report, our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditors' report that includes our opinion. Reasonable assurance is a high level of assurance but is not absolute assurance and therefore is not a guarantee that an audit conducted in accordance with US GAAS will always detect a material misstatement when it exists. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control. Misstatements are considered material if there is a substantial likelihood that, individually or in the aggregate, they would influence the judgment made by a reasonable user based on the financial statements.

In performing an audit in accordance with US GAAS, we:

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

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

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

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

Our audit did not extend to the certified investment information, except for obtaining and reading the certification, comparing the certified investment information with the related information presented and disclosed in the financial statements, and reading the disclosures relating to the certified investment information to assess whether they are in accordance with the presentation and disclosure requirements of accounting principles generally accepted in the United States of America.

Accordingly, the objective of an ERISA Section 103(a)(3)(C) audit is not to express an opinion about whether the financial statements as a whole are presented fairly, in all material respects, in accordance with accounting principles generally accepted in the United States of America.

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

Other Matter – Supplemental Schedules Required by ERISA

The supplemental Schedule H – Line 4i – Schedule of Assets (Held at End of Year) as of December 31, 2024, Schedule H – Line 4i – Schedule of Assets (Acquired and Disposed of Within Year) for the year ended December 31, 2024, and Schedule H – Line 4j – Schedule of Reportable Transactions for the year ended December 31, 2024 (“supplemental schedules”), are presented for purposes of additional analysis and are not a required part of the financial statements but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. Such information is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information included in the

supplemental schedules, other than that agreed to or derived from the certified investment information, has been subjected to the auditing procedures applied in the audit of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with US GAAS. For information included in the supplemental schedules that agreed to or is derived from the certified investment information, we compared such information to the related certified investment information.

In forming our opinion on the supplemental schedules, we evaluated whether the supplemental schedules, other than the information agreed to or derived from the certified investment information, including their form and content, are presented in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. In our opinion:

- The form and content of the supplemental schedules, other than the information in the supplemental schedules that agreed to or is derived from the certified investment information, are presented, in all material respects, in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

- The information in the supplemental schedules related to assets held by and certified to by a qualified institution agrees to, or is derived from, in all material respects, the information prepared and certified by an institution that management determined meets the requirements of ERISA Section 103(a)(3)(C).

PricewaterhouseCoopers LLP

Richmond, Virginia
October 2, 2025

Medical and Life Benefits Plan for Hourly Retirees
Statements of Net Assets Available for Benefits

At December 31,	2024	2023
Assets:		
Investments, at fair value	$ 89,146,606	$ 106,471,867
Participant contribution receivable	267,384	360,368
Other receivables	1,130,783	845,900
	90,544,773	107,678,135
Liabilities:		
Accrued expenses	60,292	70,359
Other liabilities	5,801,961	1,729,214
	5,862,253	1,799,573
Net assets available for benefits	$ 84,682,520	$ 105,878,562

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

Medical and Life Benefits Plan for Hourly Retirees
Statement of Changes in Net Assets Available for Benefits

For the year ended December 31,	2024
Additions to net assets attributable to:	
Interest and dividend income	$ 2,560,389
Net appreciation in fair value of investments	6,972,329
Total investment income	9,532,718
Contributions:	
Employer	76,850
Participant	3,530,226
Total contributions	3,607,076
Total additions	13,139,794
Deductions from net assets attributable to:	
Claims paid, net	(22,804,851)
Premiums paid	(10,381,579)
General and administrative expenses	(1,149,406)
Total deductions	(34,335,836)
Net decrease	(21,196,042)
Net assets available for benefits:	
Beginning of year	105,878,562
End of year	$ 84,682,520

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

Medical and Life Benefits Plan for Hourly Retirees
Statements of Plan's Benefit Obligations

At December 31,	2024	2023
Amounts currently payable:		
Claims incurred but not reported	$ 1,614,573	$ 1,349,703
Current portion of life insurance premiums payable	805,464	3,781,651
Total amounts currently payable	2,420,037	5,131,354
Postretirement benefit obligations:		
Current retirees	154,871,921	171,934,277
Active participants fully eligible for benefits	19,750,627	26,288,641
Other active participants	37,763,259	54,586,649
Total postretirement benefit obligations	212,385,807	252,809,567
Total benefit obligations	$ 214,805,844	$ 257,940,921

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

Medical and Life Benefits Plan for Hourly Retirees
Statement of Changes in Plan's Benefit Obligations

For the year ended December 31,	2024
Amounts currently payable:	
Balance at beginning of year	$ 5,131,354
Claims reported and approved, including benefits reclassified to amounts currently payable, and premiums payable	30,475,113
Claims and premiums paid	(33,186,430)
Balance at end of year	2,420,037
Postretirement benefit obligations:	
Balance at beginning of year	252,809,567
Net change during the year attributable to:	
Interest	12,630,469
Benefits earned	3,634,371
Plan amendment	(200,000)
Benefits reclassified to amounts currently payable	(30,064,870)
Changes in actuarial assumptions	(21,766,324)
Actuarial gains	(4,657,406)
Balance at end of year	212,385,807
Total benefit obligations at end of year	$ 214,805,844

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

Medical and Life Benefits Plan for Hourly Retirees
Notes to Financial Statements

1. Description of the Plan

The following brief description of the Medical and Life Benefits Plan for Hourly Retirees (the "Plan") is provided for general information purposes only. The provisions of the Plan are detailed in the official Plan document, which legally governs the operations of the Plan. Participants should refer to the Summary Plan Descriptions for the benefits provided by the Plan or the Plan document for more complete information.

General

The Plan was formed on December 27, 2017 as a successor to several existing medical and life benefit plans for hourly employees and retirees. The Plan is designed to provide medical, Employee Assistance Plan ("EAP"), prescription drug, dental, vision and life benefits to eligible hourly retirees and their beneficiaries (collectively referred to as "Participants") of certain subsidiaries (the "Participating Companies") of Altria Group, Inc. ("Altria").

The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974, as amended ("ERISA"). In December 2017, Altria contributed $270 million to the Medical and Life Benefits Plan Trust for Hourly Retirees (the "Trust") that constitutes a voluntary employees' beneficiary association ("VEBA") within the meaning of Section 501(c)(9) of the Internal Revenue Code of 1986, as amended (the "Code"). The Trust pays medical, EAP, prescription drug, dental, vision, and life benefits payable pursuant to the terms of the Plan. The Trust does not hold assets or make payments for any other benefit plans.

The administration of the Plan has generally been delegated to the Administrator, as defined in the Plan document (the "Plan Administrator"). The Plan is sponsored by Altria Client Services LLC, as defined in the plan document (the "Plan Sponsor"). The Altria Group Benefits Investment Committee is responsible for the operation and management of the investment of the assets of the Trust. Collectively, these individuals or entities serve as the fiduciaries to the Plan.

Funding

Funding of the Plan is provided through employer and retiree contributions. Employer contributions to provide Plan benefits and pay expenses of the Trust and Plan are made by the Participating Companies, but the Participating Companies are not under a legal obligation to make any contributions. This includes any liability to fund any deficit in net assets of the Plan. Retirees generally contribute 15% of the cost of their health care coverage and 20% of the cost to cover their eligible dependents.

Claims Processing

The Plan has contracted with insurance companies and third-party administrators (collectively referred to as the "Providers") to process all claims incurred by Participants. Participants apply directly to the Providers for benefits, and the Providers are responsible for approving claims and making all benefits payments. Approved claims are generally paid on a first claim received, first claim processed basis.

Benefit payments are made directly to service providers or reimbursed to participants, depending on the nature of the claim. Payments are not structured as annuities or lump sums, but rather as reimbursements or direct payments for approved claims based on services rendered.

2. Summary of Significant Accounting Policies

Basis of Presentation

The financial statements are prepared using the accrual basis of accounting. As part of the preparation of the financial statements, the Plan's management performed an evaluation of subsequent events occurring after the

Statement of Net Assets Available for Benefits date of December 31, 2024, through October 2, 2025, the date the financial statements were available to be issued.

Use of Estimates

The preparation of financial statements in conformity with accounting principles generally accepted in the United States of America ("U.S. GAAP") requires management to make estimates and assumptions that affect the reported amounts of assets, liabilities, benefit obligations and changes therein, and claims incurred but not reported at the date of the financial statements. Actual results could differ from those estimates.

Valuation of the Trust's Investments and Income Recognition

Trust investment assets are reported at fair value. See Note 5 - *Fair Value Measurements* for a detailed discussion of fair value measurements.

Investment transactions are accounted for on a trade-date basis. Dividend income is recorded on the ex-dividend date; interest income is recorded as earned on an accrual basis. In accordance with the policy of stating investments at fair value, the net appreciation (depreciation) in the fair value of investments reflects both realized gains or losses and the change in the unrealized appreciation (depreciation) of investments held at year-end.

Risks and Uncertainties

The Trust invests in various investment securities. Investment securities, in general, are exposed to various risks, such as interest rate risk, credit risk and overall market volatility. The financial markets, both domestically and internationally, can experience significant volatility on a daily basis that affects the valuation of investments. Due to the level of risk associated with certain investment securities, it is reasonably possible that changes in the values of investment securities will occur and that such changes could materially affect the amounts reported in the financial statements.

The actuarial present value of benefit obligations is reported based on certain assumptions pertaining to interest rates, mortality, health care inflation rates and participant demographics, all of which are subject to change. Due to uncertainties inherent in the estimation and assumption process, it is at least reasonably possible that changes in these estimates and assumptions in the near term could be material to the financial statements.

Postretirement Benefit Obligations

Postretirement benefit obligations represent the actuarial present value of those estimated future benefits that are attributed to employee service rendered to December 31 of the respective year. Postretirement benefits include future benefits expected to be paid to or for: (1) currently retired employees and their beneficiaries and dependents, and (2) active employees and their beneficiaries and dependents after retirement from service with the participating employer. Prior to an active employee's full eligibility date, the postretirement benefit obligation is the portion of the expected postretirement benefit obligation that is attributed to that employee's service rendered through the valuation date.

The actuarial present value of the expected postretirement benefit obligation is determined by the Plan's actuary. It is calculated by applying actuarial assumptions to historical claims-cost data to estimate future annual incurred claims costs per participant adjusted for the time value of money (through discounts for interest) and the probability of payments (by means of decrements such as those for death, withdrawal or retirement) between the valuation date and the expected date of payment.

For measurement purposes, an initial annual rate of increase in the per capita cost of covered health care benefits of 6.28% and 6.50% was assumed for 2024 and 2023, respectively. The rate is assumed to decrease gradually to 5.0% by 2031 and to remain at that level thereafter. A one-percentage-point increase in the assumed health care cost trend rate for each year would have increased the accumulated postretirement benefit obligation as of December 31, 2024 and 2023 by approximately $6 million and $9 million, respectively.

Other significant assumptions used in the valuations as of December 31, 2024 and 2023 were as follows:

Discount rate	5.7% as of December 31, 2024 and 5.2% as of December 31, 2023
Retirement age	Graduated rates from 55 to 65
Mortality basis	Pri-2012 with Generational Scale MP-2020 for 2024 and 2023
Administrative expenses	Life insurance - 8.7% expense load Medical - actual administrative fee experience

The foregoing assumptions are based on the presumption that the Plan will continue indefinitely. Were the Plan to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of the benefit obligations.

The net decrease in the Plan's benefit obligations during 2024 is primarily due to claims paid and changes in actuarial assumptions, primarily due to lower assumed health care plan participation rates and a higher discount rate.

The Plan's deficiencies of net assets versus benefit obligations at December 31, 2024 and 2023 relate to the obligations, the funding of which are not covered by the current contribution rate of the Plan Sponsor or Participants. Participating Company contributions to pay for their share of the cost of providing the benefits are made from the general assets of the Participating Companies, but the Participating Companies are under no legal obligation to make any contributions to the Trust.

Retiree Life Insurance Premiums
Retiree life insurance premiums are subject to annual experience-rated adjustments. The difference between premiums paid by the Plan and the total of claims paid and fees charged by the insurance company may result in a premium surplus or deficit. Premium deficits were recorded as *Life insurance premiums payable* on the Statements of Plan's Benefit Obligations.

Effective January 1, 2025, the Plan terminated its experience rating agreement with the insurance company. A final reconciliation of any remaining premium surplus or deficit attributable to plan year 2024 is expected to be completed in 2026 and is not expected to be material.

Payment of Claims
Claim payments are recorded when paid. Prescription drug rebates are recorded in the year earned. Rebates due to the Plan as of the financial statement date have been reported in the Statements of Net Assets Available for Benefits as *Other receivables*, with the offset being netted against *Claims paid, net* on the Statement of Changes in Net Assets Available for Benefits. For the year ended December 31, 2024, plan year 2024 rebates earned were approximately $2.6 million, of which $0.6 million are included in *Other receivables* as of December 31, 2024. For the year ended December 31, 2024, $2.4 million was collected during the year.

Administrative Expenses
The Plan pays administrative expenses that consist primarily of administrative fees paid to third-party claims administrators. Audit, legal and actuarial fees are also paid by the Plan. These expenses are reported on the Statement of Changes in Net Assets Available for Benefits as *General and administrative expenses*.

Certain other administrative expenses are paid by the Plan Sponsor on behalf of the Plan and are not recorded in the Plan's financial statements.

Medical and Life Benefits Plan for Hourly Retirees
Notes to Financial Statements

3. Trustee Certification

Certain information in the accompanying financial statements and ERISA-required supplemental schedules related to investments, investment related receivables and liabilities held as of December 31, 2024 and 2023, and related investment income for the year ended December 31, 2024, was obtained by management and agreed to or derived from information certified as complete and accurate by the JPMorgan chase Bank, N.A. (the "Trustee").

The certified information as of December 31, 2024 and 2023 and for the year ended December 31, 2024 is as follows:

	2024	2023
Investments, at fair value	$ 89,146,606	$ 106,471,867
Other receivables	518,988	485,987
Other liabilities	(5,801,961)	(1,729,214)

Interest and dividend income	$ 2,560,389
Net appreciation in fair value of investments	6,972,329
Total investment income	$ 9,532,718

4. Derivative Policy

The Trust's investment managers invest on behalf of the Plan in certain arrangements classified as derivatives in carrying out the Plan's investment strategy, principally to protect the Plan's portfolio against fluctuations in interest rates, reduce volatility and adjust asset exposures within the parameters set forth in the strategy. Under the Plan's derivative policy, investment managers may not use derivative financial instruments to fundamentally change the risk/return profile of their portfolios relative to their benchmarks. The Trust does not hold or issue derivative financial instruments for trading purposes. The Trust utilizes exchange traded and over-the-counter investment instruments such as futures contracts, interest rate contracts, credit contracts and mortgage to be announced contracts ("mortgage TBAs"), a type of mortgage-backed security. Futures contracts are valued at the last settlement price at the end of each day on the exchange upon which they are traded. Other interest rate and credit contracts (such as interest rate options, swaps and credit default swaps) are traded in over-the-counter markets and are valued at a price based on third-party pricing services or broker quotes. Mortgage TBAs are traded in over-the-counter markets and are valued daily by the investment account manager based on pricing indices.

The value of these derivative investment instruments is subject to certain risks, including: (1) the risk that the value of the derivatives will change due to changes in interest rates, market volatility and credit quality of the underlying security; (2) the risk that there will be no liquid secondary market when the Trust, on behalf of the Plan, attempts to enter into a closing position; and (3) counterparty risk. The Plan has established a control environment to manage this exposure which includes policies and procedures for risk assessment and the approval, reporting and monitoring of derivative instrument activities. The Plan does not anticipate nonperformance by counterparties to these contracts, and no material loss would be expected from any such nonperformance.

The fair values of these derivative financial instruments, as presented in *Investments, at fair value* in the Statements of Net Assets Available for Benefits, were immaterial as of December 31, 2024 and 2023. During 2024 and 2023, the net gains (losses) from derivative instruments were also immaterial and were reflected in *Net appreciation in fair value of investments* in the Statement of Changes in Net Assets Available for Benefits.

5. Fair Value Measurements

Certain assets and liabilities are measured at fair value. Fair value is defined as the exchange price that would be received to sell an asset or paid to transfer a liability (an exit price) in the principal or most advantageous market for the asset or liability in an orderly transaction between market participants on the measurement date. Altria uses a fair value hierarchy, which gives the highest priority to unadjusted quoted prices in active markets for identical assets and liabilities (Level 1 measurements) and the lowest priority to unobservable inputs (Level 3 measurements). The three levels of inputs used to measure fair value are:

Level 1 - Unadjusted quoted prices in active markets for identical assets or liabilities.

Level 2 - Observable inputs other than Level 1 prices, such as quoted prices for similar assets or liabilities; quoted prices in markets that are not active; or other inputs that are observable or can be corroborated by observable market data for substantially the full term of the assets or liabilities.

Level 3 - Unobservable inputs that are supported by little or no market activity and that are significant to the fair value of the assets or liabilities.

There were no Level 3 Trust investments classified in the fair value hierarchy at December 31, 2024 and 2023. Following is a description of the valuation methodologies used for investments measured at fair value.

Interest-bearing cash
Interest-bearing cash is valued at cost plus accrued interest, which approximates fair value.

Corporate Debt Instruments
Corporate debt instruments are valued at a price that is based on a compilation of primarily observable market information, such as broker quotes. Matrix pricing, yields curves and indices are used when broker quotes are not available.

Government Securities
U.S. and foreign government securities consist of investments in Treasury Nominal Bonds and Inflation Protected Securities and municipal securities. Government securities are valued at a price that is based on a compilation of primarily observable market information, such as broker quotes. Matrix pricing, yield curves and indices are used when broker quotes are not available.

Collective Investment Funds
Collective investment funds consist of funds that are intended to mirror indices such as Standard & Poor's 500 Index and Morgan Stanley Capital International Europe, Australasia and the Far East Index. They are valued on the basis of the relative interest of each participating investor in the fair value of the underlying assets of each of the respective collective investment funds, which are valued based on the net asset value ("NAV"), and are provided by the investment account manager as a practical expedient to estimate fair value. These investments are not classified by level but are disclosed to permit reconciliation to the fair value of trust investment assets.

The methods described above, with the exception of collective investment funds, are not necessarily indicative of net realizable value or reflective of future fair values, nor is categorization of a security in any particular valuation level necessarily an indication of the risk associated with an investment in that security. Furthermore, while the Plan's management believes its valuation methods are appropriate and consistent with other market participants, the use of different methodologies or assumptions to determine the fair value of certain financial instruments could result in a different fair value measurement at the reporting date.

Medical and Life Benefits Plan for Hourly Retirees
Notes to Financial Statements

The table below reports by level, within the fair value hierarchy, the Trust investments at fair value as of December 31, 2024:

(In Millions)	**Level 1**	**Level 2**	**Total**
Interest-bearing cash	$ 5	$ —	$ 5
Corporate debt instruments	—	26	26
Government securities	—	3	3
Other	—	8	8
	$ 5	$ 37	42
Investments measured at NAV as a practical expedient for fair value:			
Collective investment funds			47
Total investments at fair value			$ 89

The table below reports by level, within the fair value hierarchy, the Trust investments at fair value as of December 31, 2023:

(In Millions)	**Level 1**	**Level 2**	**Total**
Interest-bearing cash	$ 6	$ —	$ 6
Corporate debt instruments	—	35	35
Government securities	—	6	6
Other	—	3	3
	$ 6	$ 44	50
Investments measured at NAV as a practical expedient for fair value:			
Collective investment funds			56
Total investments at fair value			$ 106

The following table summarizes additional disclosures related to the Trust investments measured using NAV as a practical expedient to estimate fair value as of December 31, 2024 and 2023.

	Fair Value (in millions)			
	2024	2023	Redemption Frequency	Notice Period
Collective investment funds:				
U.S. large cap	$ 35	$ 44	Daily	2 trade days
International developed markets	$ 12	$ 12	Thrice-monthly	2 trade days

6. Termination Priorities

The Board of Directors of Altria Group, Inc. has reserved the right to terminate the Plan. If the Plan is terminated, all assets will be used to provide benefits to the participants (and beneficiaries) in accordance with the provisions of ERISA.

Medical and Life Benefits Plan for Hourly Retirees
Notes to Financial Statements

7. Tax Status

By letter dated December 19, 2018, the Internal Revenue Service determined that the Trust from which benefits under the Plan are payable is a VEBA and is exempt from federal income taxes under Section 501(c)(9) of the Code. The Plan Administrator believes that the Trust provides only benefits that may be provided by a VEBA ("permissible benefits") as described in the Regulations under Section 501(c)(9) of the Code, and the Trust continues to operate in accordance with the terms of the trust agreement by paying only permissible benefits in a manner that does not jeopardize the tax status of the Trust. In addition, the Plan Administrator believes that the Plan is being operated in compliance with the applicable requirements of the Code.

U.S. GAAP requires Plan management to evaluate tax positions taken by the Plan and recognize a tax liability if the Plan has taken an uncertain tax position that more likely than not would not be sustained upon examination by the Internal Revenue Service. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress. The tax provisions of the Plan have been analyzed as of December 31, 2024 and 2023 and there are no uncertain positions taken or expected to be taken that would require recognition of a liability (or asset) or disclosure in the financial statements.

8. Reconciliation of Financial Statements to Form 5500

The following is a reconciliation of net assets available for plan benefits per the financial statements to the Form 5500 at December 31, 2024 and 2023:

	2024	2023
Net assets available for benefits per the financial statements	$ 84,682,520	$105,878,562
Claims incurred but not reported	(1,614,573)	(1,349,703)
Life insurance premiums payable	(805,464)	(3,781,651)
Net assets available for benefits per the Form 5500	$ 82,262,483	$100,747,208

The following are reconciliations of claims paid and premiums paid per the financial statements to the Form 5500 for the year ended December 31, 2024:

Claims paid per the financial statements	$ 22,804,851
Decrease in claims incurred but not reported	264,870
Claims paid per the Form 5500	$ 23,069,721

Premiums paid per the financial statements	$ 10,381,579
Decrease in life insurance premiums payable	(2,976,187)
Payments to insurance carrier to provide benefits per the Form 5500	$ 7,405,392

Claims and premiums that have been processed and approved for payment at year-end, but not paid, and claims incurred but not reported are not considered liabilities under U.S. GAAP and, therefore, are not presented as liabilities or claims and premiums paid in the accompanying financial statements, but are recorded on the Form 5500 as a liability.

Medical and Life Benefits Plan for Hourly Retirees
Schedule H – Line 4i – Schedule of Assets (Held at End of Year)
December 31, 2024

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current value
*	JPMorgan Chase Bank, N.A.[1]	Cash - interest bearing Average interest rate for 2024 - 4.05%	$ 4,906,386	$ 4,906,386
*	JPMorgan Chase Bank, N.A.[1]	Investments, at fair value	See attached [1]	

* indicates party-in-interest

[1] The Plan's interest-bearing cash and investments at fair value have been derived from information certified as to its completeness and accuracy by the Trustee. The Trustee has provided the following pages related to the Schedule of Assets. Due to Trustee system constraints the schedule title is unable to be changed but represents this title page.

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
NONINTEREST-BEARING CASH				
AUD	AUSTRALIAN DOLLAR	2,945.680	1,908	1,824
GBP	BRITISH POUND	3,317.350	4,191	4,155
CAD	CANADIAN DOLLAR	876.710	684	610
CASH	CASH	3,675,981.180	3,675,981	3,675,981
EUR	EURO	29,959.290	31,334	31,023
JPY	JAPANESE YEN	1,756,606.000	11,444	11,177
CASH	U. S. DOLLAR	198,773.140	198,773	198,773
USDC	USD CASH AT BROKER	26,843.750	26,844	26,844
USCC	USD ETD CASH COLLATERAL	328,000.000	328,000	328,000
USIG	USD IM FOR CENTRAL CLEARING BROKER GS	628,000.000	628,000	628,000
TOTAL NONINTEREST-BEARING CASH			4,907,159	4,906,386

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT			SHARES / PAR	COST	CURRENT VALUE
GENERAL INVESTMENTS						
INTEREST-BEARING CASH (INCLUDING MM ACCTS & CD)						
EXCGSCUSD EXCESS CASH GOLDMAN SACHS (GLM/GST/GSC))	USD			9,066.000	9,066	9,066
TOTAL INTEREST-BEARING CASH (INCLUDING MM ACCTS & CD)					9,066	9,066
U.S. GOVERNMENT SECURITIES						
3137FQZF3 FHLMC REMICS 4948 E 2.5% 25/OCT/2048	MONTHLY	2.500%	10/25/2048	11,634.370	11,763	10,320
01F032617 TBA UMBS SINGLE FAMILY 30YR 3.5 1/19		3.500%	01/25/2054	700,000.000	633,691	618,850
01F040610 TBA UMBS SINGLE FAMILY 30YR 4.0 01/24		4.000%	01/25/2054	800,000.000	748,188	731,241
01F042616 TBA UMBS SINGLE FAMILY 30YR 4.5 01/23		4.500%	01/25/2053	1,200,000.000	1,149,539	1,128,187
01F050619 TBA UMBS SINGLE FAMILY 30YR 5.0 01/23		5.000%	01/25/2053	600,000.000	580,289	578,866
01F052615 TBA UMBS SINGLE FAMILY 30YR 5.5 01/24		5.500%	01/25/2054	2,300,000.000	2,291,230	2,268,927
3133B9Z56 UMBS MORTPASS 3% 01/APR/2052 CL PN# QE07	MONTHLY	3.000%	04/01/2052	87,054.610	82,090	73,914
3132DWDK6 UMBS MORTPASS 3% 01/APR/2052 CL PN# SD82	MONTHLY	3.000%	04/01/2052	98,111.070	86,031	83,432
3140A05G0 UMBS MORTPASS 5.5% 01/NOV/2053 CL PN# DA	MONTHLY	5.500%	11/01/2053	318,921.660	314,013	314,745
3132DWJL8 UMBS MORTPASS 5.5% 01/OCT/2053 CL PN# SD	MONTHLY	5.500%	10/01/2053	92,283.720	92,305	91,158

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
3140NHN38 UMBS MORTPASS 5% 01/JAN/2054 CL PN# BY13	MONTHLY 5.000% 01/01/2054	191,606.450	186,382	185,102
3140A56U7 UMBS MORTPASS 5% 01/NOV/2053 CL PN# DA53	MONTHLY 5.000% 11/01/2053	495,856.360	482,337	478,615
912797KJ5 UNITED STATES OF AMERICA BILL ZERO CPN 2	0.000% 03/20/2025	500,000.000	495,415	495,533
912797MY0 UNITED STATES OF AMERICA BILL ZERO CPN 2	0.000% 01/21/2025	200,000.000	199,492	199,552
912810SV1 UNITED STATES OF AMERICA BOND FIXED 0.12	SEMI-ANN. FLOATING 02/15/2051	300,000.000	231,214	200,009
912810TE8 UNITED STATES OF AMERICA BOND FIXED 0.12	SEMI-ANN. FLOATING 02/15/2052	100,000.000	57,675	61,438
912810RW0 UNITED STATES OF AMERICA BOND FIXED 0.87	SEMI-ANN. FLOATING 02/15/2047	100,000.000	107,632	94,396
912810TP3 UNITED STATES OF AMERICA BOND FIXED 1.5%	SEMI-ANN. FLOATING 02/15/2053	200,000.000	182,990	170,032
912810TY4 UNITED STATES OF AMERICA BOND FIXED 2.12	SEMI-ANN. FLOATING 02/15/2054	200,000.000	206,296	190,373
912810UC0 UNITED STATES OF AMERICA BOND FIXED 4.25	SEMI-ANN. 4.250% 08/15/2054	200,000.000	191,978	182,969
91282CCM1 UNITED STATES OF AMERICA NOTES FIXED 0.1	SEMI-ANN. FLOATING 07/15/2031	100,000.000	98,174	103,663
91282CEZ0 UNITED STATES OF AMERICA NOTES FIXED 0.6	SEMI-ANN. FLOATING 07/15/2032	300,000.000	304,411	291,262
TOTAL U.S. GOVERNMENT SECURITIES			8,733,136	8,552,585
CORPORATE DEBT INSTRUMENTS: ALL OTHER				
00287YDX4 ABBVIE INC CALLABLE NOTES FIXED 5.5% 15/	SEMI-ANN. 5.500% 03/15/2064	125,000.000	124,533	119,621
007944AH4 ADVENTIST HEALTH SYSTEM/WEST CALLABLE BO	SEMI-ANN. 5.430% 03/01/2032	100,000.000	99,668	99,541

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
		SHARES / PAR			
00774MAX3 AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	SEMI-ANN.	3.300%	01/30/2032	149,436	130,727
		150,000.000			
00914AAX0 AIR LEASE CORP CALLABLE MEDIUM TERM NOTE	SEMI-ANN.	5.200%	07/15/2031	98,312	98,787
		100,000.000			
010392FT0 ALABAMA POWER CO CALLABLE NOTES FIXED 3.	SEMI-ANN.	3.450%	10/01/2049	199,330	141,413
		200,000.000			
015271AX7 ALEXANDRIA REAL ESTATE EQUITIES INC CALL	SEMI-ANN.	3.000%	05/18/2051	199,176	122,633
		200,000.000			
753404 ALTICE FRANCE S.A.	MONTHLY	FLOATING	08/15/2028	91,956	75,993
		94,313.710			
02401LAA2 AMERICAN ASSETS TRUST LP CALLABLE NOTES	SEMI-ANN.	3.375%	02/01/2031	98,935	87,005
		100,000.000			
8F6523B AMERICAN TOWER CORP CALLABLE NOTES FIXED	ANNUAL	1.000%	01/15/2032	235,804	175,752
		200,000.000			
031162CF5 AMGEN INC CALLABLE NOTES FIXED 4.663% 15	SEMI-ANN.	4.663%	06/15/2051	331,296	251,784
		300,000.000			
031162DK3 AMGEN INC CALLABLE NOTES FIXED 4.875% 01	SEMI-ANN.	4.875%	03/01/2053	99,982	85,870
		100,000.000			
031162DT4 AMGEN INC CALLABLE NOTES FIXED 5.65% 02/	SEMI-ANN.	5.650%	03/02/2053	98,536	96,463
		100,000.000			
037411BC8 APACHE CORP CALLABLE NOTES FIXED 4.25% 1	SEMI-ANN.	4.250%	01/15/2044	390,280	289,380
		400,000.000			
040555DC5 ARIZONA PUBLIC SERVICE CO CALLABLE NOTES	SEMI-ANN.	2.650%	09/15/2050	199,218	116,002
		200,000.000			
04316JAP4 ARTHUR J GALLAGHER & CO CALLABLE NOTES F	SEMI-ANN.	5.550%	02/15/2055	99,376	96,520
		100,000.000			
00206RKJ0 AT&T INC CALLABLE NOTES FIXED 3.5% 15/SE	SEMI-ANN.	3.500%	09/15/2053	67,731	67,372
		100,000.000			
05401AAR2 AVOLON HOLDINGS FUNDING LTD CALLABLE NOT	SEMI-ANN.	2.528%	11/18/2027	431,293	443,196
		478,000.000			
067316AF6 BACARDI LTD CALLABLE NOTES FIXED 4.7% 15	SEMI-ANN.	4.700%	05/15/2028	199,362	197,211
		200,000.000			

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT			SHARES / PAR	COST	CURRENT VALUE
06051GJM2 BANK OF AMERICA CORP CALLABLE MEDIUM TER	SEMI-ANN.	2.831%	10/24/2051	500,000.000	500,000	307,851
06051GLH0 BANK OF AMERICA CORP CALLABLE NOTES VARI	SEMI-ANN.	5.288%	04/25/2034	100,000.000	100,000	99,325
06051GMA4 BANK OF AMERICA CORP CALLABLE NOTES VARI	SEMI-ANN.	5.468%	01/23/2035	100,000.000	100,000	100,135
06406RBW6 BANK OF NEW YORK MELLON CORP/THE CALLABL	SEMI-ANN.	5.188%	03/14/2035	100,000.000	100,000	99,071
06684QAB8 BAPTIST HEALTHCARE SYSTEM OBLIGATED GROU	SEMI-ANN.	3.540%	08/15/2050	100,000.000	100,000	70,558
06738EBN4 BARCLAYS PLC CALLABLE NOTES VARIABLE USD	QUARTERLY	6.125%	12/31/2164	200,000.000	200,000	199,529
05526DBV6 BAT CAPITAL CORP CALLABLE NOTES FIXED 5.	SEMI-ANN.	5.650%	03/16/2052	200,000.000	193,006	183,373
054989AB4 BAT CAPITAL CORP CALLABLE NOTES FIXED 6.	SEMI-ANN.	6.421%	08/02/2033	100,000.000	100,000	105,703
075887CK3 BECTON DICKINSON & CO CALLABLE NOTES FIX	SEMI-ANN.	3.794%	05/20/2050	100,000.000	100,000	73,931
084659AR2 BERKSHIRE HATHAWAY ENERGY CO CALLABLE NO	SEMI-ANN.	4.450%	01/15/2049	300,000.000	304,947	247,835
08576PAP6 BERRY GLOBAL INC CALLABLE NOTES FIXED 5.	SEMI-ANN.	5.650%	01/15/2034	100,000.000	99,714	100,339
092113AX7 BLACK HILLS CORP CALLABLE NOTES FIXED 6%	SEMI-ANN.	6.000%	01/15/2035	100,000.000	99,787	103,250
09659W2Z6 BNP PARIBAS SA CALLABLE NOTES VARIABLE 1	SEMI-ANN.	5.283%	11/19/2030	100,000.000	99,166	98,953
097023BZ7 BOEING CO/THE CALLABLE NOTES FIXED 3.625	SEMI-ANN.	3.625%	03/01/2048	300,000.000	278,355	199,944
09778PAC9 BON SECOURS MERCY HEALTH INC CALLABLE BO	SEMI-ANN.	3.205%	06/01/2050	100,000.000	100,000	66,469
10112RBE3 BOSTON PROPERTIES LP CALLABLE NOTES FIXE	SEMI-ANN.	2.550%	04/01/2032	50,000.000	49,785	40,488

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
10922NAF0 BRIGHTHOUSE FINANCIAL INC CALLABLE NOTES	SEMI-ANN. 4.700% 06/22/2047	86,000.000	87,119	66,772
110122EK0 BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F	SEMI-ANN. 5.550% 02/22/2054	100,000.000	99,609	97,038
11135FBV2 BROADCOM INC CALLABLE NOTES FIXED 4.926%	SEMI-ANN. 4.926% 05/15/2037	87,000.000	80,439	82,794
11271LAB8 BROOKFIELD FINANCE INC CALLABLE NOTES FI	SEMI-ANN. 4.700% 09/20/2047	200,000.000	203,926	172,473
136385BC4 CANADIAN NATURAL RESOURCES LTD CALLABLE	SEMI-ANN. 5.400% 12/15/2034	100,000.000	99,837	97,265
13648TAG2 CANADIAN PACIFIC RAILWAY CO CALLABLE NOT	SEMI-ANN. 3.500% 05/01/2050	100,000.000	99,208	70,962
13648TAH0 CANADIAN PACIFIC RAILWAY CO CALLABLE NOT	SEMI-ANN. 4.200% 11/15/2069	100,000.000	99,502	73,520
138616AM9 CANTOR FITZGERALD LP CALLABLE NOTES FIXE	SEMI-ANN. 7.200% 12/12/2028	100,000.000	99,806	104,512
15135UAP4 CENOVUS ENERGY INC CALLABLE NOTES FIXED	SEMI-ANN. 5.250% 06/15/2037	188,000.000	196,078	176,071
161175BL7 CHARTER COMMUNICATIONS OPERATING LLC / C	SEMI-ANN. 5.375% 05/01/2047	700,000.000	716,548	575,171
17308CC53 CITIGROUP INC CALLABLE NOTES VARIABLE 05	SEMI-ANN. 2.976% 11/05/2030	200,000.000	200,000	180,443
17327CAT0 CITIGROUP INC CALLABLE NOTES VARIABLE 19	SEMI-ANN. 4.542% 09/19/2030	100,000.000	100,000	97,187
902104AC2 COHERENT CORP CALLABLE NOTES FIXED 5% 15	SEMI-ANN. 5.000% 12/15/2029	100,000.000	100,000	95,429
20030NDQ1 COMCAST CORP CALLABLE NOTES FIXED 2.65%	SEMI-ANN. 2.650% 08/15/2062	100,000.000	99,098	52,516
20030NDU2 COMCAST CORP CALLABLE NOTES FIXED 2.937%	SEMI-ANN. 2.937% 11/01/2056	207,000.000	152,455	120,918
20030NEF4 COMCAST CORP CALLABLE NOTES FIXED 5.35%	SEMI-ANN. 5.350% 05/15/2053	100,000.000	99,569	92,749

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
	SHARES / PAR				
20030NEG2 COMCAST CORP CALLABLE NOTES FIXED 5.5% 1	SEMI-ANN.	5.500%	05/15/2064	99,530	93,421
	100,000.000				
20268JAG8 COMMONSPIRIT HEALTH CALLABLE BOND FIXED	SEMI-ANN.	3.910%	10/01/2050	100,000	73,737
	100,000.000				
209111FT5 CONSOLIDATED EDISON CO OF NEW YORK INC C	SEMI-ANN.	4.650%	12/01/2048	298,845	256,787
	300,000.000				
210385AE0 CONSTELLATION ENERGY GENERATION LLC CALL	SEMI-ANN.	6.500%	10/01/2053	100,110	106,338
	100,000.000				
210518DD5 CONSUMERS ENERGY CO CALLABLE BOND FIXED	SEMI-ANN.	4.350%	04/15/2049	99,618	83,207
	100,000.000				
22003BAM8 COPT DEFENSE PROPERTIES LP CALLABLE NOTE	SEMI-ANN.	2.750%	04/15/2031	98,953	85,353
	100,000.000				
219350BQ7 CORNING INC CALLABLE NOTES FIXED 5.45% 1	SEMI-ANN.	5.450%	11/15/2079	99,720	90,570
	100,000.000				
222793AA9 COUSINS PROPERTIES LP CALLABLE NOTES FIX	SEMI-ANN.	5.875%	10/01/2034	99,708	100,165
	100,000.000				
22822VAU5 CROWN CASTLE INC CALLABLE NOTES FIXED 3.	SEMI-ANN.	3.250%	01/15/2051	99,786	65,291
	100,000.000				
24703TAK2 DELL INTERNATIONAL LLC / EMC CORP CALLAB	SEMI-ANN.	8.350%	07/15/2046	55,445	54,831
	43,000.000				
247361ZZ4 DELTA AIR LINES INC CALLABLE NOTES FIXED	SEMI-ANN.	7.375%	01/15/2026	234,500	204,297
	200,000.000				
251526CD9 DEUTSCHE BANK AG/NEW YORK NY CALLABLE NO	SEMI-ANN.	3.547%	09/18/2031	400,000	359,197
	400,000.000				
25179MBG7 DEVON ENERGY CORP CALLABLE NOTES FIXED 5	SEMI-ANN.	5.200%	09/15/2034	99,966	95,019
	100,000.000				
25278XAT6 DIAMONDBACK ENERGY INC CALLABLE NOTES FI	SEMI-ANN.	4.250%	03/15/2052	99,714	75,642
	100,000.000				
25746UDQ9 DOMINION ENERGY INC CALLABLE NOTES FIXED	SEMI-ANN.	4.850%	08/15/2052	197,416	171,990
	200,000.000				
23345MAD9 DT MIDSTREAM INC CALLABLE NOTES FIXED 5.	SEMI-ANN.	5.800%	12/15/2034	125,001	126,040
	125,000.000				

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
26441CAT2 DUKE ENERGY CORP CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.750% 09/01/2046 800,000.000	775,104	589,646
036752AK9 ELEVANCE HEALTH INC CALLABLE NOTES FIXED	SEMI-ANN. 3.700% 09/15/2049 100,000.000	99,389	71,332
036752AH6 ELEVANCE HEALTH INC CALLABLE NOTES FIXED	SEMI-ANN. 4.550% 03/01/2048 300,000.000	298,977	246,703
29250NCC7 ENBRIDGE INC CALLABLE NOTES FIXED 5.625%	SEMI-ANN. 5.625% 04/05/2034 100,000.000	99,849	100,629
292480AJ9 ENERGY TRANSFER LP CALLABLE NOTES FIXED	SEMI-ANN. FLOATING 05/15/2044 275,000.000	273,507	237,261
29336TAE0 ENLINK MIDSTREAM LLC CALLABLE NOTES FIXE	SEMI-ANN. 5.650% 09/01/2034 100,000.000	99,618	99,666
29364WBC1 ENTERGY LOUISIANA LLC CALLABLE BOND FIXE	SEMI-ANN. 4.200% 04/01/2050 200,000.000	198,586	157,915
29379VBC6 ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN. 5.100% 02/15/2045 400,000.000	455,540	369,015
30036FAA9 EVERGY KANSAS CENTRAL INC CALLABLE BOND	SEMI-ANN. 3.450% 04/15/2050 100,000.000	99,591	69,206
30040WAU2 EVERSOURCE ENERGY CALLABLE NOTES FIXED 5	SEMI-ANN. 5.125% 05/15/2033 100,000.000	99,844	97,185
303901BF8 FAIRFAX FINANCIAL HOLDINGS LTD CALLABLE	SEMI-ANN. 4.625% 04/29/2030 100,000.000	100,000	97,555
337932AM9 FIRSTENERGY CORP CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.400% 03/01/2050 200,000.000	199,698	135,807
33938XAA3 FLEX LTD CALLABLE NOTES FIXED 4.875% 15/	SEMI-ANN. 4.875% 06/15/2029 100,000.000	107,289	97,963
33938XAE5 FLEX LTD CALLABLE NOTES FIXED 6% 15/JAN/	SEMI-ANN. 6.000% 01/15/2028 100,000.000	99,073	102,003
34531XAB0 FORD FOUNDATION/THE CALLABLE BOND FIXED	SEMI-ANN. 2.415% 06/01/2050 100,000.000	100,000	58,625
373334KP5 GEORGIA POWER CO CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.250% 03/15/2051 200,000.000	199,806	135,042

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
	SHARES / PAR				
37940XAD4 GLOBAL PAYMENTS INC CALLABLE NOTES FIXED	SEMI-ANN.	2.900%	05/15/2030	99,673	89,033
	100,000.000				
37940XAR3 GLOBAL PAYMENTS INC CALLABLE NOTES FIXED	SEMI-ANN.	5.950%	08/15/2052	99,558	97,075
	100,000.000				
361841AL3 GLP CAPITAL LP / GLP FINANCING II INC CA	SEMI-ANN.	5.300%	01/15/2029	299,955	297,812
	300,000.000				
38141GA95 GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	SEMI-ANN.	5.851%	04/25/2035	100,000	101,940
	100,000.000				
38141GB37 GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	SEMI-ANN.	5.330%	07/23/2035	100,000	98,261
	100,000.000				
38141GB78 GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	SEMI-ANN.	5.016%	10/23/2035	100,000	95,766
	100,000.000				
404119CB3 HCA INC CALLABLE NOTES FIXED 3.5% 15/JUL	SEMI-ANN.	3.500%	07/15/2051	199,002	129,583
	200,000.000				
43284MAB4 HILTON GRAND VACATIONS BORROWER LLC / HI	SEMI-ANN.	4.875%	07/01/2031	200,000	179,029
	200,000.000				
404280CY3 HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	SEMI-ANN.	2.871%	11/22/2032	596,162	590,581
	700,000.000				
444859BL5 HUMANA INC CALLABLE NOTES FIXED 3.95% 15	SEMI-ANN.	3.950%	08/15/2049	100,417	72,042
	100,000.000				
444859CA8 HUMANA INC CALLABLE NOTES FIXED 5.375% 1	SEMI-ANN.	5.375%	04/15/2031	99,940	99,193
	100,000.000				
44891ACV7 HYUNDAI CAPITAL AMERICA CALLABLE NOTES F	SEMI-ANN.	5.400%	01/08/2031	99,643	99,962
	100,000.000				
452327AQ2 ILLUMINA INC CALLABLE NOTES FIXED 4.65%	SEMI-ANN.	4.650%	09/09/2026	99,930	99,656
	100,000.000				
45866FAH7 INTERCONTINENTAL EXCHANGE INC CALLABLE N	SEMI-ANN.	4.250%	09/21/2048	99,288	80,583
	100,000.000				
459200KV2 INTERNATIONAL BUSINESS MACHINES CORP CAL	SEMI-ANN.	4.900%	07/27/2052	98,608	89,103
	100,000.000				
460690BS8 INTERPUBLIC GROUP OF COS INC/THE CALLABL	SEMI-ANN.	3.375%	03/01/2041	99,783	73,866
	100,000.000				

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
		SHARES / PAR			
461070AW4 INTERSTATE POWER AND LIGHT CO CALLABLE N	SEMI-ANN.	5.450%	09/30/2054	99,613	94,709
		100,000.000			
46188BAF9 INVITATION HOMES OPERATING PARTNERSHIP L	SEMI-ANN.	5.500%	08/15/2033	98,642	99,316
		100,000.000			
462613AP5 IPALCO ENTERPRISES INC CALLABLE NOTES FI	SEMI-ANN.	4.250%	05/01/2030	99,909	94,206
		100,000.000			
46647PDR4 JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN.	5.350%	06/01/2034	100,319	100,044
		100,000.000			
46647PDY9 JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN.	6.254%	10/23/2034	100,000	105,706
		100,000.000			
46647PEH5 JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN.	5.766%	04/22/2035	100,000	102,318
		100,000.000			
46647PBN5 JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN.	3.109%	04/22/2051	100,000	66,342
		100,000.000			
491674BM8 KENTUCKY UTILITIES CO CALLABLE BOND FIXE	SEMI-ANN.	3.300%	06/01/2050	99,509	67,451
		100,000.000			
49427RAS1 KILROY REALTY LP CALLABLE NOTES FIXED 6.	SEMI-ANN.	6.250%	01/15/2036	99,623	99,238
		100,000.000			
501044DW8 KROGER CO/THE CALLABLE NOTES FIXED 5.5%	SEMI-ANN.	5.500%	09/15/2054	99,588	94,306
		100,000.000			
517834AL1 LAS VEGAS SANDS CORP CALLABLE NOTES FIXE	SEMI-ANN.	6.200%	08/15/2034	99,869	100,682
		100,000.000			
52107QAK1 LAZARD GROUP LLC CALLABLE NOTES FIXED 4.	SEMI-ANN.	4.375%	03/11/2029	99,241	97,406
		100,000.000			
521865AZ8 LEAR CORP CALLABLE NOTES FIXED 5.25% 15/	SEMI-ANN.	5.250%	05/15/2049	98,320	86,093
		100,000.000			
539830BT5 LOCKHEED MARTIN CORP CALLABLE NOTES FIXE	SEMI-ANN.	4.300%	06/15/2062	198,494	158,683
		200,000.000			
548661EN3 LOWE'S COS INC CALLABLE NOTES FIXED 5.8%	SEMI-ANN.	5.800%	09/15/2062	99,244	96,821
		100,000.000			
571903BG7 MARRIOTT INTERNATIONAL INC/MD CALLABLE N	SEMI-ANN.	2.850%	04/15/2031	99,805	87,372
		100,000.000			

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
571903BS1 MARRIOTT INTERNATIONAL INC/MD CALLABLE N	SEMI-ANN. 5.350% 03/15/2035	100,000.000	99,394	98,810
571748CD2 MARSH & MCLENNAN COS INC CALLABLE NOTES	SEMI-ANN. 5.400% 03/15/2055	100,000.000	99,519	95,973
574599BM7 MASCO CORP CALLABLE NOTES FIXED 4.5% 15/	SEMI-ANN. 4.500% 05/15/2047	100,000.000	98,441	81,789
58013MFT6 MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	SEMI-ANN. 5.150% 09/09/2052	300,000.000	282,357	274,874
30303M8K1 META PLATFORMS INC CALLABLE NOTES FIXED	SEMI-ANN. 4.650% 08/15/2062	100,000.000	99,818	85,203
30303M8V7 META PLATFORMS INC CALLABLE NOTES FIXED	SEMI-ANN. 5.400% 08/15/2054	100,000.000	99,601	96,903
59156RBT4 METLIFE INC CALLABLE BOND VARIABLE USD 1	SEMI-ANN. 5.875% 12/31/2164	100,000.000	100,000	99,941
595620AV7 MIDAMERICAN ENERGY CO CALLABLE BOND FIXE	SEMI-ANN. 3.150% 04/15/2050	100,000.000	68,689	67,208
615369AQ8 MOODY'S CORP CALLABLE NOTES FIXED 4.875%	SEMI-ANN. 4.875% 12/17/2048	100,000.000	98,328	89,028
61747YEU5 MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	SEMI-ANN. 4.889% 07/20/2033	100,000.000	95,346	96,902
61747YFU4 MORGAN STANLEY CALLABLE NOTES VARIABLE 1	SEMI-ANN. 4.654% 10/18/2030	100,000.000	100,000	97,853
61747YFT7 MORGAN STANLEY CALLABLE NOTES VARIABLE 1	SEMI-ANN. 5.320% 07/19/2035	100,000.000	100,000	98,397
55336VAP5 MPLX LP CALLABLE NOTES FIXED 4.9% 15/APR	SEMI-ANN. 4.900% 04/15/2058	300,000.000	297,867	242,687
63111XAE1 NASDAQ INC CALLABLE NOTES FIXED 2.5% 21/	SEMI-ANN. 2.500% 12/21/2040	100,000.000	100,000	67,209
636180BR1 NATIONAL FUEL GAS CO CALLABLE NOTES FIXE	SEMI-ANN. 2.950% 03/01/2031	100,000.000	100,034	86,110
63633DAF1 NATIONAL HEALTH INVESTORS INC CALLABLE N	SEMI-ANN. 3.000% 02/01/2031	100,000.000	99,196	85,941

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
BK5MWH1	NE PROPERTY BV CALLABLE MEDIUM TERM NOTE	ANNUAL 1.875% 10/09/2026	100,000.000	119,624	101,015
64828XAA1	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2020	MONTHLY FLOATING 11/25/2059	147,987.090	150,366	140,716
654740BT5	NISSAN MOTOR ACCEPTANCE CO LLC CALLABLE	SEMI-ANN. 2.750% 03/09/2028	200,000.000	199,912	181,808
BKX8NY5	NISSAN MOTOR CO LTD CALLABLE NOTES FIXED	ANNUAL 3.201% 09/17/2028	100,000.000	131,972	101,608
65535HAQ2	NOMURA HOLDINGS INC NOTES FIXED 3.103% 1	SEMI-ANN. 3.103% 01/16/2030	200,000.000	200,000	180,511
655844CS5	NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	SEMI-ANN. 5.350% 08/01/2054	100,000.000	99,416	95,343
674599DL6	OCCIDENTAL PETROLEUM CORP CALLABLE NOTES	SEMI-ANN. 6.600% 03/15/2046	100,000.000	102,874	101,027
674599EM3	OCCIDENTAL PETROLEUM CORP CALLABLE NOTES	SEMI-ANN. 6.050% 10/01/2054	100,000.000	99,552	94,879
677415CR0	OHIO POWER CO CALLABLE NOTES FIXED 4% 01	SEMI-ANN. 4.000% 06/01/2049	200,000.000	199,512	150,184
677415CV1	OHIO POWER CO CALLABLE NOTES FIXED 5% 01	SEMI-ANN. 5.000% 06/01/2033	100,000.000	99,528	96,733
681936BK5	OMEGA HEALTHCARE INVESTORS INC CALLABLE	SEMI-ANN. 4.750% 01/15/2028	300,000.000	297,354	295,916
68389XCB9	ORACLE CORP CALLABLE NOTES FIXED 4.1% 25	SEMI-ANN. 4.100% 03/25/2061	700,000.000	698,628	504,111
68389XCU7	ORACLE CORP CALLABLE NOTES FIXED 5.375%	SEMI-ANN. 5.375% 09/27/2054	100,000.000	99,719	92,159
292505AG9	OVINTIV INC CALLABLE NOTES FIXED 6.5% 01	SEMI-ANN. 6.500% 02/01/2038	100,000.000	104,273	101,870
	RATINGS: BAA2 BBB+				
690742AH4	OWENS CORNING CALLABLE NOTES FIXED 4.4%	SEMI-ANN. 4.400% 01/30/2048	400,000.000	394,680	321,748
694308JM0	PACIFIC GAS AND ELECTRIC CO CALLABLE BON	SEMI-ANN. 4.550% 07/01/2030	100,000.000	113,321	96,782

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
694308JQ1 PACIFIC GAS AND ELECTRIC CO CALLABLE BON	SEMI-ANN. 4.500% 07/01/2040	100,000.000	113,625	86,409
694308HN0 PACIFIC GAS AND ELECTRIC CO CALLABLE NOT	SEMI-ANN. 4.250% 03/15/2046	100,000.000	106,530	79,134
694308HY6 PACIFIC GAS AND ELECTRIC CO CALLABLE NOT	SEMI-ANN. 3.950% 12/01/2047	100,000.000	107,228	74,782
695114DA3 PACIFICORP CALLABLE BOND FIXED 5.5% 15/M	SEMI-ANN. 5.500% 05/15/2054	200,000.000	181,346	187,007
695114DE5 PACIFICORP CALLABLE BOND FIXED 5.8% 15/J	SEMI-ANN. 5.800% 01/15/2055	100,000.000	99,399	97,368
925524AX8 PARAMOUNT GLOBAL CALLABLE NOTES FIXED 6. RATINGS: BAA2 BBB	SEMI-ANN. 6.875% 04/30/2036	100,000.000	93,341	101,273
716973AG7 PFIZER INVESTMENT ENTERPRISES PTE LTD CA	SEMI-ANN. 5.300% 05/19/2053	100,000.000	99,851	93,780
72650RAR3 PLAINS ALL AMERICAN PIPELINE LP / PAA FI RATINGS: BAA3 BBB-	SEMI-ANN. 6.650% 01/15/2037	100,000.000	116,673	104,897
693475BM6 PNC FINANCIAL SERVICES GROUP INC/THE CAL	SEMI-ANN. 5.068% 01/24/2034	100,000.000	100,000	97,497
744320AY8 PRUDENTIAL FINANCIAL INC CALLABLE NOTES	SEMI-ANN. 3.905% 12/07/2047	100,000.000	95,724	76,294
745310AK8 PUGET ENERGY INC CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.100% 06/15/2030	100,000.000	99,833	94,300
775109BP5 ROGERS COMMUNICATIONS INC CALLABLE NOTES	SEMI-ANN. 3.700% 11/15/2049	100,000.000	98,926	70,128
78081BAL7 ROYALTY PHARMA PLC CALLABLE NOTES FIXED	SEMI-ANN. 3.300% 09/02/2040	100,000.000	95,556	72,357
81105DAA3 SCRIPPS ESCROW II INC CALLABLE NOTES FIX	SEMI-ANN. 3.875% 01/15/2029	100,000.000	100,000	73,503
35564CEE3 SEASONED LOANS STRUCTURED TRANSACTION TR	MONTHLY 2.750% 11/25/2029	84,053.840	85,868	78,007
824348BM7 SHERWIN-WILLIAMS CO/THE CALLABLE NOTES F	SEMI-ANN. 3.300% 05/15/2050	100,000.000	99,823	66,423

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
826418BQ7 SIERRA PACIFIC POWER CO CALLABLE NOTES F	SEMI-ANN. 5.900% 03/15/2054	100,000.000	99,370	100,177
833034AL5 SNAP-ON INC CALLABLE NOTES FIXED 4.1% 01	SEMI-ANN. 4.100% 03/01/2048	100,000.000	99,725	80,560
83007CAE2 SOUTH BOW USA INFRASTRUCTURE HOLDINGS LL	SEMI-ANN. 5.584% 10/01/2034	100,000.000	100,000	97,296
842400FZ1 SOUTHERN CALIFORNIA EDISON CO CALLABLE B	SEMI-ANN. 4.650% 10/01/2043	200,000.000	233,454	173,517
842400HF3 SOUTHERN CALIFORNIA EDISON CO CALLABLE B	SEMI-ANN. 3.650% 06/01/2051	200,000.000	199,532	141,754
85434VAA6 STANFORD HEALTH CARE CALLABLE BOND FIXED	SEMI-ANN. 3.795% 11/15/2048	300,000.000	300,000	230,583
855244AU3 STARBUCKS CORP CALLABLE NOTES FIXED 4.45	SEMI-ANN. 4.450% 08/15/2049	100,000.000	99,824	81,971
863667AZ4 STRYKER CORP CALLABLE NOTES FIXED 2.9% 1	SEMI-ANN. 2.900% 06/15/2050	100,000.000	99,701	64,784
86389QAG7 STUDIO CITY FINANCE LTD CALLABLE NOTES F	SEMI-ANN. 5.000% 01/15/2029	200,000.000	203,000	180,913
86944BAH6 SUTTER HEALTH CALLABLE BOND FIXED 3.161%	SEMI-ANN. 3.161% 08/15/2040	100,000.000	100,000	74,916
870696AA9 SWEPCO STORM RECOVERY FUNDING LLC NOTES	SEMI-ANN. 4.880% 09/01/2041	100,000.000	99,951	97,743
87264ABY0 T-MOBILE USA INC CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.600% 11/15/2060	300,000.000	302,817	198,684
87264ADF9 T-MOBILE USA INC CALLABLE NOTES FIXED 5.	SEMI-ANN. 5.150% 04/15/2034	100,000.000	99,654	98,411
874060AZ9 TAKEDA PHARMACEUTICAL CO LTD CALLABLE NO	SEMI-ANN. 3.175% 07/09/2050	200,000.000	200,000	129,822
87938WAU7 TELEFONICA EMISIONES SA CALLABLE NOTES F	SEMI-ANN. 5.213% 03/08/2047	600,000.000	677,163	534,337
882384AE0 TEXAS EASTERN TRANSMISSION LP CALLABLE N	SEMI-ANN. 4.150% 01/15/2048	200,000.000	198,234	154,160

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT			SHARES / PAR	COST	CURRENT VALUE
89157XAE1 TOTALENERGIES CAPITAL SA CALLABLE NOTES	SEMI-ANN.	5.275%	09/10/2054	100,000.000	100,000	92,602
89383JAA6 TRANSOCEAN POSEIDON LTD CALLABLE NOTES F	SEMI-ANN.	6.875%	02/01/2027	60,000.000	62,400	59,900
902494BM4 TYSON FOODS INC CALLABLE NOTES FIXED 5.7	SEMI-ANN.	5.700%	03/15/2034	100,000.000	99,817	101,360
907818ER5 UNION PACIFIC CORP CALLABLE NOTES FIXED	SEMI-ANN.	4.100%	09/15/2067	100,000.000	87,607	72,712
92343VFU3 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN.	2.875%	11/20/2050	400,000.000	398,960	246,136
92343VFW9 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN.	2.987%	10/30/2056	231,000.000	179,075	137,285
925650AD5 VICI PROPERTIES LP CALLABLE NOTES FIXED	SEMI-ANN.	5.125%	05/15/2032	100,000.000	99,779	97,368
925650AG8 VICI PROPERTIES LP CALLABLE NOTES FIXED	SEMI-ANN.	6.125%	04/01/2054	100,000.000	98,192	99,357
927804GA6 VIRGINIA ELECTRIC AND POWER CO CALLABLE	SEMI-ANN.	4.600%	12/01/2048	200,000.000	198,870	168,936
92857WBU3 VODAFONE GROUP PLC CALLABLE NOTES FIXED	SEMI-ANN.	4.250%	09/17/2050	100,000.000	99,624	77,768
92857WCA6 VODAFONE GROUP PLC CALLABLE NOTES FIXED	SEMI-ANN.	5.750%	06/28/2054	100,000.000	99,434	96,542
95000U3F8 WELLS FARGO & CO CALLABLE MEDIUM TERM NO	SEMI-ANN.	5.557%	07/25/2034	100,000.000	100,000	99,846
95000U3H4 WELLS FARGO & CO CALLABLE NOTES VARIABLE	SEMI-ANN.	6.491%	10/23/2034	100,000.000	100,000	106,251
949746TD3 WELLS FARGO & CO CALLABLE NOTES VARIABLE	QUARTERLY	3.900%	12/31/2164	400,000.000	400,000	388,482
95040QAF1 WELLTOWER OP LLC CALLABLE NOTES FIXED 4.	SEMI-ANN.	4.950%	09/01/2048	100,000.000	99,579	89,938
958667AA5 WESTERN MIDSTREAM OPERATING LP CALLABLE	SEMI-ANN.	FLOATING	02/01/2050	100,000.000	99,442	85,619

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
	SHARES / PAR				
969457CN8 WILLIAMS COS INC/THE CALLABLE NOTES FIXE	SEMI-ANN.	5.800%	11/15/2054	99,784	97,962
	100,000.000				
970648AM3 WILLIS NORTH AMERICA INC CALLABLE NOTES	SEMI-ANN.	5.350%	05/15/2033	99,733	99,378
	100,000.000				
98389BBA7 XCEL ENERGY INC CALLABLE NOTES FIXED 5.4	SEMI-ANN.	5.450%	08/15/2033	99,867	99,147
	100,000.000				
98978VAH6 ZOETIS INC CALLABLE NOTES FIXED 4.7% 01/	SEMI-ANN.	4.700%	02/01/2043	99,866	88,979
	100,000.000				
TOTAL CORPORATE DEBT INSTRUMENTS: ALL OTHER				30,647,992	26,219,054
VALUE OF INTEREST IN COMMON/COLLECTIVE TRUSTS					
AAP9911I0 STATE STREET MSCI EAFE INDEX NON-LENDING	USD			8,950,669	11,874,274
	431,666.210				
AAP9993H3 STATE STREET S&P 500 INDEX NON-LENDING S				15,015,496	35,204,055
	108,350.500				
TOTAL VALUE OF INTEREST IN COMMON/COLLECTIVE TRUSTS				23,966,165	47,078,329
GENERAL INVESTMENTS - OTHER					
STATE AND MUNICIPAL SECURITIES					
54627RAR1 LOUISIANA LOCAL GOVERNMENT ENVIRONMENTAL	SEMI-ANN.	5.081%	06/01/2031	75,998	76,390
	75,998.450				
594712WY3 MICHIGAN ST UNIV REVS TAXABLE GEN BDS 20	SEMI-ANN.	4.165%	08/15/2122	100,000	73,662
	100,000.000				
TOTAL STATE AND MUNICIPAL SECURITIES				175,998	150,052
FOREIGN GOVERNMENT AND AGENCY SECURITIES					
BMGX738 COMMONWEALTH OF AUSTRALIA BOND FIXED 1%	SEMI-ANN.	1.000%	11/21/2031	142,731	100,524
	200,000.000				

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
29135LAN0 EMIRATE OF ABU DHABI UNITED ARAB EMIRATE	SEMI-ANN. 2.700% 09/02/2070 200,000.000	200,000	109,120
80413TAJ8 KINGDOM OF SAUDI ARABIA MEDIUM TERM NOTE	SEMI-ANN. 5.000% 04/17/2049 300,000.000	293,478	259,923
71654QDF6 PETROLEOS MEXICANOS CALLABLE BOND FIXED	SEMI-ANN. 6.950% 01/28/2060 43,000.000	39,603	29,527
715638BY7 REPUBLIC OF PERU BOND FIXED 6.15% 12/AUG	SEMI-ANN. 6.150% 08/12/2032 200,000.000	53,122	52,776
BFDTGL1 REPUBLIC OF SOUTH AFRICA BOND FIXED 8.5%	SEMI-ANN. 8.500% 01/31/2037 1,000,000.000	47,543	44,971
BYY9RY3 REPUBLIC OF SOUTH AFRICA BOND FIXED 8.87	SEMI-ANN. 8.875% 02/28/2035 2,300,000.000	117,100	110,938
80414L2M6 SAUDI ARABIAN OIL CO CALLABLE BOND FIXED	SEMI-ANN. 3.500% 11/24/2070 200,000.000	197,668	122,829
46514BRM1 STATE OF ISRAEL BOND FIXED 5.75% 12/MAR/	SEMI-ANN. 5.750% 03/12/2054 100,000.000	95,964	91,415
91087BAN0 UNITED MEXICAN STATES CALLABLE BOND FIXE	SEMI-ANN. 3.771% 05/24/2061 1,400,000.000	1,400,000	792,324
TOTAL FOREIGN GOVERNMENT AND AGENCY SECURITIES		2,587,211	1,714,346
FOREIGN CURRENCY CONTRACTS (WITH GAINS)			

CCTUSD CURRENCY CONTRACT - USD	VALUE DATE: 01/15/2025	0	13,076
CCTUSD CURRENCY CONTRACT - USD	VALUE DATE: 01/17/2025	0	10,734
CCTUSD CURRENCY CONTRACT - USD	VALUE DATE: 01/21/2025	0	126
CCTUSD CURRENCY CONTRACT - USD	VALUE DATE: 01/27/2025	0	239
TOTAL FOREIGN CURRENCY CONTRACTS (WITH GAINS)		0	24,175

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
	SHARES / PAR			
OTHER SECURITIES				
AUVG AUD VM FOR CENTRAL CLEARING BROKER GS			6,653	6,304
	10,182.250			
677078 CASTLELAKE AVIATION ONE LLC	MONTHLY FLOATING 10/22/2026		94,433	95,709
	95,387.300			
014040AL CREDIT DEFAULT SWAP - CDS	ROLLS 2.125 18@1	%EUR 20/DEC/2025	0	807
	100,000.000			
014341AL CREDIT DEFAULT SWAP - CDS	GE 2.7 09Oct22@1	%USD 20/JUN/2026	0	1,268
	100,000.000			
014590AL CREDIT DEFAULT SWAP - CDS	GE 2.7 09Oct22@1	%USD 20/JUN/2026	0	1,268
	100,000.000			
015977AL CREDIT DEFAULT SWAP - CDS	BRAZIL 4.25 07@1	%USD 20/JUN/2027	0	(694)
	100,000.000			
016620AL CREDIT DEFAULT SWAP - CDS	GENMC 4.2 01Oc@5	%USD 20/JUN/2028	0	10,441
	75,000.000			
016941AL CREDIT DEFAULT SWAP - CDS	VW-IntFinNV Fr@1	%EUR 20/JUN/2028	0	710
	100,000.000			
016948AL CREDIT DEFAULT SWAP - CDS	VW-IntFinNV Fr@1	%EUR 20/JUN/2028	0	710
	100,000.000			
016978AL CREDIT DEFAULT SWAP - CDS	T 3.8 02/15/27@1	%USD 20/JUN/2028	0	1,616
	100,000.000			
016981AL CREDIT DEFAULT SWAP - CDS	T 3.8 02/15/27@1	%USD 20/JUN/2028	0	1,616
	100,000.000			
017118AL CREDIT DEFAULT SWAP - CDS	MEX 4.15 28Mar@1	%USD 20/DEC/2028	0	(1,084)
	200,000.000			
017320AL CREDIT DEFAULT SWAP - CDS	F 4.346 08Dec2@5	%USD 20/DEC/2028	0	13,669
	100,000.000			
018404AL CREDIT DEFAULT SWAP - CDS	BA 2.6 30Oct25@1	%USD 20/DEC/2029	0	(410)
	100,000.000			
018413AL CREDIT DEFAULT SWAP - CDS	BA 2.6 30Oct25@1	%USD 20/DEC/2029	0	(410)
	100,000.000			

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
018415AL	CREDIT DEFAULT SWAP - CDS	BA 2.6 30Oct25@1	%USD 20/DEC/2029	0	(410)
		100,000.000			
015560AL	CREDIT DEFAULT SWAP, INDEX TRANCHE - CDI	CDX.NA.HY.37-V@5	%USD 20/DEC/2026	0	171,904
		1,900,000.000			
015664AL	CREDIT DEFAULT SWAP, INDEX TRANCHE - CDI	CDX.NA.HY.37-V@5	%USD 20/DEC/2026	0	36,190
		400,000.000			
016337AL	CREDIT DEFAULT SWAP, INDEX TRANCHE - CDI	ITRAXX.EUROPE.@5	%EUR 20/DEC/2027	0	83,664
		600,000.000			
018424AL	CREDIT INDEX SWAP - CDI	CDX.NA.IG.43-V@1	%USD 20/DEC/2029	0	2,232
		100,000.000			
018425AL	CREDIT INDEX SWAP - CDI	CDX.NA.IG.43-V@1	%USD 20/DEC/2029	0	6,696
		300,000.000			
018427AL	CREDIT INDEX SWAP - CDI	CDX.NA.IG.43-V@1	%USD 20/DEC/2029	0	2,232
		100,000.000			
018435AL	CREDIT INDEX SWAP - CDI	CDX.NA.IG.43-V@1	%USD 20/DEC/2029	0	4,464
		200,000.000			
018437AL	CREDIT INDEX SWAP - CDI	CDX.NA.IG.43-V@1	%USD 20/DEC/2029	0	2,232
		100,000.000			
018439AL	CREDIT INDEX SWAP - CDI	CDX.NA.IG.43-V@1	%USD 20/DEC/2029	0	4,464
		200,000.000			
018441AL	CREDIT INDEX SWAP - CDI	CDX.NA.IG.43-V@1	%USD 20/DEC/2029	0	4,464
		200,000.000			
018443AL	CREDIT INDEX SWAP - CDI	CDX.NA.IG.43-V@1	%USD 20/DEC/2029	0	6,696
		300,000.000			
018454AL	CREDIT INDEX SWAP - CDI	CDX.NA.IG.43-V@1	%USD 20/DEC/2029	0	2,232
		100,000.000			
018455AL	CREDIT INDEX SWAP - CDI	CDX.NA.IG.43-V@1	%USD 20/DEC/2029	0	2,232
		100,000.000			
018457AL	CREDIT INDEX SWAP - CDI	CDX.NA.IG.43-V@1	%USD 20/DEC/2029	0	4,464
		200,000.000			
018462AL	CREDIT INDEX SWAP - CDI	CDX.NA.IG.43-V@1	%USD 20/DEC/2029	0	2,232
		100,000.000			

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
		SHARES / PAR		
018474AL	CREDIT INDEX SWAP - CDI	CDX.NA.IG.43-V@1 %USD 20/DEC/2029	0	33,481
		1,500,000.000		
018500AL	CREDIT INDEX SWAP - CDI	CDX.NA.IG.43-V@1 %USD 20/DEC/2029	0	2,232
		100,000.000		
018501AL	CREDIT INDEX SWAP - CDI	CDX.NA.IG.43-V@1 %USD 20/DEC/2029	0	2,232
		100,000.000		
018504AL	CREDIT INDEX SWAP - CDI	CDX.NA.IG.43-V@1 %USD 20/DEC/2029	0	2,232
		100,000.000		
018505AL	CREDIT INDEX SWAP - CDI	CDX.NA.IG.43-V@1 %USD 20/DEC/2029	0	2,232
		100,000.000		
687349	DIAMOND SPORTS GROUP, LLC	MONTHLY FLOATING 05/26/2026	3,299	3,151
		3,605.480		
016493AL	INTEREST RATE SWAP - IRS	0 /EURIBOR 0.0000 EUR 17/Mar/2053	0	98,232
		210,000.000		
018169AL	INTEREST RATE SWAP - IRS	4.5 /BBR 0.0000 AUD 18/Sep/2034	0	892
		100,000.000		
018180AL	INTEREST RATE SWAP - IRS	4.5 /BBR 0.0000 AUD 18/Sep/2034	0	892
		100,000.000		
018366AL	INTEREST RATE SWAP - IRS	2.25 /EURIBOR 0.0000 EUR 19/Mar/2055	0	(476)
		20,000.000		
018367AL	INTEREST RATE SWAP - IRS	2.25 /EURIBOR 0.0000 EUR 19/Mar/2055	0	(1,191)
		50,000.000		
018369AL	INTEREST RATE SWAP - IRS	2.5 /EURIBOR 0.0000 EUR 19/Mar/2035	0	1,392
		100,000.000		
018370AL	INTEREST RATE SWAP - IRS	2.25 /EURIBOR 0.0000 EUR 19/Mar/2055	0	(714)
		30,000.000		
018371AL	INTEREST RATE SWAP - IRS	2.5 /EURIBOR 0.0000 EUR 19/Mar/2035	0	1,392
		100,000.000		
018381AL	INTEREST RATE SWAP - IRS	2.5 /EURIBOR 0.0000 EUR 19/Mar/2035	0	348
		25,000.000		
018382AL	INTEREST RATE SWAP - IRS	2.5 /EURIBOR 0.0000 EUR 19/Mar/2035	0	765
		55,000.000		

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT					COST	CURRENT VALUE
		SHARES / PAR						
018383AL	INTEREST RATE SWAP - IRS	2.5	/EURIBOR	0.0000	EUR	19/Mar/2035	0	278
		20,000.000						
018384AL	INTEREST RATE SWAP - IRS	2.25	/EURIBOR	0.0000	EUR	19/Mar/2055	0	(1,191)
		50,000.000						
018385AL	INTEREST RATE SWAP - IRS	2.25	/EURIBOR	0.0000	EUR	19/Mar/2055	0	(595)
		25,000.000						
018388AL	INTEREST RATE SWAP - IRS	2.25	/EURIBOR	0.0000	EUR	19/Mar/2055	0	(595)
		25,000.000						
018390AL	INTEREST RATE SWAP - IRS	2.25	/EURIBOR	0.0000	EUR	19/Mar/2055	0	(1,191)
		50,000.000						
018391AL	INTEREST RATE SWAP - IRS	2.25	/EURIBOR	0.0000	EUR	19/Mar/2055	0	(595)
		25,000.000						
018392AL	INTEREST RATE SWAP - IRS	2.5	/EURIBOR	0.0000	EUR	19/Mar/2035	0	696
		50,000.000						
018393AL	INTEREST RATE SWAP - IRS	2.5	/EURIBOR	0.0000	EUR	19/Mar/2035	0	696
		50,000.000						
018394AL	INTEREST RATE SWAP - IRS	2.5	/EURIBOR	0.0000	EUR	19/Mar/2035	0	696
		50,000.000						
018395AL	INTEREST RATE SWAP - IRS	2.25	/EURIBOR	0.0000	EUR	19/Mar/2055	0	(595)
		25,000.000						
018397AL	INTEREST RATE SWAP - IRS	2.5	/EURIBOR	0.0000	EUR	19/Mar/2035	0	348
		25,000.000						
018398AL	INTEREST RATE SWAP - IRS	2.5	/EURIBOR	0.0000	EUR	19/Mar/2035	0	348
		25,000.000						
018023AL	NON DELIVERABLE INTEREST RATE SWAP. NDIR	11.4957/CDI		0.0000	BRL	04/Jan/2027	0	(24,848)
		2,600,000.000						
016465AL	OVERNIGHT INDEX SWAP - OIS	SOFR	+0%	/3.156%	USD	10/MAR/203	0	17,937
		500,000.000						
016635AL	OVERNIGHT INDEX SWAP - OIS	SOFR	+0.261%/1.52%		USD	05/FEB/202	0	634
		200,000.000						
016637AL	OVERNIGHT INDEX SWAP - OIS	SOFR	+0.261%/1.53%		USD	20/FEB/202	0	884
		200,000.000						

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
		SHARES / PAR			
016646AL OVERNIGHT INDEX SWAP - OIS	SOFR +0.261%/1.8725%	800,000.000	USD 27/AUG/202	0	82,815
016659AL OVERNIGHT INDEX SWAP - OIS	SOFR +0.261%/1.54%	200,000.000	USD 12/FEB/202	0	747
016774AL OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.9%	4,000,000.000	USD 15/DEC/202	0	10,889
016878AL OVERNIGHT INDEX SWAP - OIS	SOFR +0% /4.25%	1,700,000.000	USD 20/DEC/202	0	(981)
016885AL OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3%	200,000.000	USD 18/DEC/202	0	2,233
017301AL OVERNIGHT INDEX SWAP - OIS	SOFR +0% /4.25%	4,200,000.000	USD 20/DEC/202	0	(2,424)
017497AL OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.71653%	590,000.000	USD 15/AUG/203	0	15,001
017677AL OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.5%	175,000.000	USD 20/JUN/205	0	13,331
017920AL OVERNIGHT INDEX SWAP - OIS	SOFR +0% /4%	900,000.000	USD 20/JUN/202	0	1,769
017960AL OVERNIGHT INDEX SWAP - OIS	SOFR +0% /4%	600,000.000	USD 20/JUN/202	0	1,179
018302AL OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.75%	100,000.000	USD 18/DEC/203	0	2,670
018303AL OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.75%	400,000.000	USD 18/DEC/203	0	10,679
018331AL OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.75%	300,000.000	USD 18/DEC/203	0	8,010
018559AL OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.622%	100,000.000	USD 15/NOV/205	0	5,761
TOTAL OTHER SECURITIES				104,385	759,187
TOTAL GENERAL INVESTMENTS - OTHER				2,867,594	2,647,761

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
TOTAL GENERAL INVESTMENTS		66,223,953	84,506,795

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
	SHARES / PAR				
OTHER LIABILITIES					

OVERDRAFTS					

BCMS BILATERAL SWAPS COLLATERAL	MORGAN STANLEY CAPITAL SERVICES LLC			(260,000)	(260,000)
	(260,000.000)				
EUVG EUR CCP COLL VM GOLDMAN				(85,795)	(82,016)
	(79,203.840)				
JPVG JPY VM FOR CENTRAL CLEARING BROKER GS				0	0
	(35.620)				
USVG USD VM FOR CENTRAL CLEARING BROKER GS				(269,850)	(269,850)
	(269,849.750)				
TOTAL OVERDRAFTS				(615,645)	(611,866)
FUTURES CONTRACTS					

WNH5COM US ULTRA BOND CBT BOND 20/MAR/2025 WNH5	EXPIRES 03/20/2025	SIZE	100,000.0	0	(194,910)
	43.000				
TYH5COM US 10YR NOTE (CBT) BOND 20/MAR/2025 TYH5	EXPIRES 03/20/2025	SIZE	100,000.0	0	(22,887)
	25.000				
UXYH5CO US 10YR ULTRA FUT BOND 20/MAR/2025 UXYH5	EXPIRES 03/20/2025	SIZE	100,000.0	0	(8,874)
	5.000				
FVH5COM US 5YR NOTE (CBT) BOND 31/MAR/2025 FVH5	EXPIRES 03/31/2025	SIZE	100,000.0	0	(9,424)
	14.000				
TOTAL FUTURES CONTRACTS BEFORE CASH FLOWS				0	(236,096)
TOTAL CASH FLOWS ON FUTURES CONTRACTS					(209,252)
TOTAL FUTURES CONTRACTS NET OF CASH FLOWS					(26,844)

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
TOTAL PAYABLES FOR SECURITIES PURCHASED		(5,429,825)	(5,429,825)
TOTAL OTHER LIABILITIES		(6,045,471)	(6,068,535)

Medical and Life Benefits Plan for Hourly Retirees
Schedule H - Line 4i - Schedule of Assets (Acquired and Disposed of Within Year)
December 31, 2024

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost of Acquisition	(e) Proceeds from Disposition
*	JPMorgan Chase Bank, N.A. [(1)]	Investments, assets at fair value	See attached.	

* indicates party-in-interest

[(1)] The Plan's investments at fair value have been derived from information certified as to its completeness and accuracy by the Trustee.

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
CORPORATE DEBT INSTRUMENTS			
753404 ALTICE FRANCE S.A.	MONTHLY FLOATING 08/15/2028 94,792.480	(92,423)	92,423
BMTM099 ASAHI GROUP HOLDINGS LTD CALLABLE NOTES	ANNUAL 0.541% 10/23/2028 100,000.000	(94,331)	93,641
11135FBY6 BROADCOM INC CALLABLE NOTES FIXED 5.15%	SEMI-ANN. 5.150% 11/15/2031 100,000.000	(99,838)	104,048
687349 DIAMOND SPORTS GROUP, LLC	MONTHLY FLOATING 05/26/2026 15,607.150	(14,279)	14,279
233331BK2 DTE ENERGY CO CALLABLE NOTES FIXED 5.1%	SEMI-ANN. 5.100% 03/01/2029 100,000.000	(99,782)	102,093
30040WAZ1 EVERSOURCE ENERGY CALLABLE NOTES FIXED 5	SEMI-ANN. 5.950% 07/15/2034 100,000.000	(99,723)	106,836
38151LAE0 GOLDMAN SACHS BANK USA/NEW YORK NY CALLA	QUARTERLY FLOATING 03/18/2027 100,000.000	(100,000)	99,801
38141GWZ3 GOLDMAN SACHS GROUP INC/THE CALLABLE BON	SEMI-ANN. 4.223% 05/01/2029 100,000.000	(96,190)	99,230
46647PEB8 JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. 5.012% 01/23/2030 100,000.000	(100,000)	100,307
61747YFK6 MORGAN STANLEY CALLABLE NOTES VARIABLE 1	SEMI-ANN. 5.173% 01/16/2030 100,000.000	(100,000)	103,159
X0AB59A PHILIP MORRIS INTERNATIONAL INC CALLABLE	ANNUAL 3.750% 01/15/2031 100,000.000	(107,500)	113,439
95000U3J0 WELLS FARGO & CO CALLABLE MEDIUM TERM NO	SEMI-ANN. 5.198% 01/23/2030 100,000.000	(100,000)	103,019
TOTAL CORPORATE DEBT INSTRUMENTS		(1,104,066)	1,132,275

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR				COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
RIGHTS, WARRANTS AND SUBSCRIPTIONS							
X0474F2	10 YEAR US TREASURY NOTES CA	111.25	CALL SCTY 1.000	4098846 EX 06/21/2024	100000	280	0
WC84163	10 YEAR US TREASURY NOTES CA	112.50	CALL SCTY 1.000	4098846 EX 11/22/2024	100000	275	(52)
W4E0DA9	10 YEAR US TREASURY NOTES CA	113.50	CALL SCTY 1.000	4098846 EX 03/22/2024	100000	436	0
W4DABF6	10 YEAR US TREASURY NOTES CA	114.00	CALL SCTY 1.000	4098846 EX 03/22/2024	100000	476	0
W98FD18	5 YEAR US TREASURY NOTES CAL	107.25	CALL SCTY 1.000	4098846 EX 06/21/2024	100000	194	0
TOTAL RIGHTS, WARRANTS AND SUBSCRIPTIONS						1,661	(53)
PURCHASED OPTIONS							
017625AL	SWAPTION - SOP	3.92	CALL SCTY 100,000.000	EX 02/27/2025	1	(4,370)	950
017966AL	SWAPTION - SOP	4.32	CALL SCTY 100,000.000	EX 05/29/2025	1	(3,413)	1,530
TOTAL PURCHASED OPTIONS						(7,783)	2,480
OTHER SECURITIES							
649358	AADVANTAGE LOYALTY IP LTD		MONTHLY 160,000.000	FLOATING 04/20/2028		(167,200)	165,788
LX229934	Carnival Corporation-2024 Repricing Adva		MONTHLY 76,010.870	0.000% 10/18/2028		(75,631)	75,631
833237	CARNIVAL CORPORATION		MONTHLY 152,021.740	FLOATING 10/18/2028		(151,262)	152,163
677078	CASTLELAKE AVIATION ONE LLC		MONTHLY 192,499.970	FLOATING 10/22/2026		(190,575)	190,575

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR		COST OF ACQUISITION	PROCEEDS FROM DISPOSITION	
017464AL	CREDIT DEFAULT SWAP - CDS	BA 2.6 30Oct25@1 100,000.000	%USD 20/DEC/2028	0	0	
017469AL	CREDIT DEFAULT SWAP - CDS	BA 2.6 30Oct25@1 100,000.000	%USD 20/DEC/2028	0	0	
017656AL	CREDIT DEFAULT SWAP - CDS	BA 2.6 30Oct25@1 200,000.000	%USD 20/JUN/2029	0	0	
017931AL	CREDIT DEFAULT SWAP - CDS	BA 2.6 30Oct25@1 100,000.000	%USD 20/JUN/2029	0	0	
017702AL	CREDIT INDEX SWAP - CDI	CDX.NA.IG.42-V@1 200,000.000	%USD 20/JUN/2029	0	0	
017968AL	CREDIT INDEX SWAP - CDI	CDX.NA.IG.42-V@1 325,000.000	%USD 20/JUN/2029	0	0	
017993AL	CREDIT INDEX SWAP - CDI	CDX.NA.IG.42-V@1 300,000.000	%USD 20/JUN/2029	0	0	
018015AL	CREDIT INDEX SWAP - CDI	CDX.NA.IG.42-V@1 400,000.000	%USD 20/JUN/2029	0	0	
018018AL	CREDIT INDEX SWAP - CDI	CDX.NA.IG.42-V@1 200,000.000	%USD 20/JUN/2029	0	0	
018019AL	CREDIT INDEX SWAP - CDI	CDX.NA.IG.42-V@1 200,000.000	%USD 20/JUN/2029	0	0	
018156AL	CREDIT INDEX SWAP - CDI	CDX.NA.IG.42-V@1 500,000.000	%USD 20/JUN/2029	0	0	
018157AL	CREDIT INDEX SWAP - CDI	CDX.NA.IG.42-V@1 300,000.000	%USD 20/JUN/2029	0	0	
018216AL	CREDIT INDEX SWAP - CDI	CDX.NA.IG.42-V@1 200,000.000	%USD 20/JUN/2029	0	0	
018227AL	CREDIT INDEX SWAP - CDI	CDX.NA.IG.42-V@1 200,000.000	%USD 20/JUN/2029	0	0	
018230AL	CREDIT INDEX SWAP - CDI	CDX.NA.IG.42-V@1 200,000.000	%USD 20/JUN/2029	0	0	
018230AL	CREDIT INDEX SWAP - CDI	CDX.NA.IG.42-V@1 100,000.000	%USD 20/JUN/2029	0	0	
018235AL	CREDIT INDEX SWAP - CDI	CDX.NA.IG.42-V@1 100,000.000	%USD 20/JUN/2029	0	0	

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
018245AL	CREDIT INDEX SWAP - CDI	CDX.NA.IG.42-V@1 %USD 20/JUN/2029 100,000.000	0	0
018246AL	CREDIT INDEX SWAP - CDI	CDX.NA.IG.42-V@1 %USD 20/JUN/2029 100,000.000	0	0
018389AL	CREDIT INDEX SWAP - CDI	CDX.NA.IG.42-V@1 %USD 20/JUN/2029 200,000.000	0	0
018399AL	CREDIT INDEX SWAP - CDI	CDX.NA.IG.42-V@1 %USD 20/JUN/2029 100,000.000	0	0
018400AL	CREDIT INDEX SWAP - CDI	CDX.NA.IG.42-V@1 %USD 20/JUN/2029 100,000.000	0	0
017601AL	INTEREST RATE SWAP - IRS	2.75 /EURIBOR 0.0000 EUR 20/Mar/2054 100,000.000	0	0
017602AL	INTEREST RATE SWAP - IRS	3 /EURIBOR 0.0000 EUR 20/Mar/2034 100,000.000	0	0
017653AL	INTEREST RATE SWAP - IRS	2.75 /EURIBOR 0.0000 EUR 18/Sep/2034 300,000.000	0	0
017682AL	INTEREST RATE SWAP - IRS	2.75 /EURIBOR 0.0000 EUR 18/Sep/2034 200,000.000	0	0
017690AL	INTEREST RATE SWAP - IRS	2.5 /EURIBOR 0.0000 EUR 18/Sep/2054 100,000.000	0	0
017691AL	INTEREST RATE SWAP - IRS	2.5 /EURIBOR 0.0000 EUR 18/Sep/2054 200,000.000	0	0
018047AL	NON DELIVERABLE INTEREST RATE SWAP. NDIR	11.5281/CDI 0.0000 BRL 04/Jan/2027 1,000,000.000	0	0
018295AL	NON DELIVERABLE INTEREST RATE SWAP. NDIR	11.3838/CDI 0.0000 BRL 04/Jan/2027 1,800,000.000	0	0
018313AL	NON DELIVERABLE INTEREST RATE SWAP. NDIR	11.4292/CDI 0.0000 BRL 04/Jan/2027 900,000.000	0	0
017540AL	OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.75% USD 20/JUN/202 100,000.000	0	0
017583AL	OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.5% USD 20/JUN/205 100,000.000	0	0

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR			COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
017589AL	OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.94% 100,000.000	USD	22/FEB/202	0	0
017874AL	OVERNIGHT INDEX SWAP - OIS	SOFR +0% /4.105% 100,000.000	USD	24/APR/203	0	0
017894AL	OVERNIGHT INDEX SWAP - OIS	SOFR +0% /4.09% 100,000.000	USD	30/APR/203	0	0
018114AL	OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.88% 100,000.000	USD	10/JUL/203	0	0
018218AL	OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.42921% 100,000.000	USD	15/NOV/204	0	0
018236AL	OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.47105% 100,000.000	USD	15/NOV/204	0	0
018324AL	OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.555% 100,000.000	USD	28/AUG/203	0	0
018354AL	OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.514% 100,000.000	USD	04/SEP/203	0	0
018356AL	OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.3% 100,000.000	USD	02/DEC/205	0	0
018414AL	OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.2% 100,000.000	USD	05/DEC/205	0	0
018526AL	OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.465% 100,000.000	USD	30/OCT/203	0	0
018539AL	OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.535% 100,000.000	USD	06/NOV/203	0	0
018540AL	OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.515% 100,000.000	USD	06/NOV/203	0	0
	TOTAL OTHER SECURITIES				(584,667)	584,157

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR		COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
FUTURES CONTRACTS					
WNM4COM US ULTRA BOND CBT BOND 18/JUN/2024 WNM4	EXPIRES 06/18/2024	SIZE 39.000	100,000.0	0	(55,566)
WNZ4COM US ULTRA BOND CBT BOND 19/DEC/2024 WNZ4	EXPIRES 12/19/2024	SIZE 43.000	100,000.0	0	(487,875)
WNU4COM US ULTRA BOND CBT BOND 19/SEP/2024 WNU4	EXPIRES 09/19/2024	SIZE 43.000	100,000.0	0	388,007
TYM4COM US 10YR NOTE (CBT) BOND 18/JUN/2024 TYM4	EXPIRES 06/18/2024	SIZE 41.000	100,000.0	0	(47,929)
TYZ4COM US 10YR NOTE (CBT) BOND 19/DEC/2024 TYZ4	EXPIRES 12/19/2024	SIZE 26.000	100,000.0	0	(120,471)
TYU4COM US 10YR NOTE (CBT) BOND 19/SEP/2024 TYU4	EXPIRES 09/19/2024	SIZE 25.000	100,000.0	0	110,956
UXYM4CO US 10YR ULTRA FUT BOND 18/JUN/2024 UXYM4	EXPIRES 06/18/2024	SIZE 12.000	100,000.0	0	10,629
UXYZ4CO US 10YR ULTRA FUT BOND 19/DEC/2024 UXYZ4	EXPIRES 12/19/2024	SIZE 7.000	100,000.0	0	(25,589)
UXYH4CO US 10YR ULTRA FUT BOND 19/MAR/2024 UXYH4	EXPIRES 03/19/2024	SIZE 6.000	100,000.0	0	(13,706)
UXYU4CO US 10YR ULTRA FUT BOND 19/SEP/2024 UXYU4	EXPIRES 09/19/2024	SIZE 7.000	100,000.0	0	35,855
FVM4COM US 5YR NOTE (CBT) BOND 28/JUN/2024 FVM4	EXPIRES 06/28/2024	SIZE 16.000	100,000.0	0	(809)
FVH4COM US 5YR NOTE (CBT) BOND 28/MAR/2024 FVH4	EXPIRES 03/28/2024	SIZE 4.000	100,000.0	0	(1,540)
FVU4COM US 5YR NOTE (CBT) BOND 30/SEP/2024 FVU4	EXPIRES 09/30/2024	SIZE 16.000	100,000.0	0	37,056
FVZ4COM US 5YR NOTE (CBT) BOND 31/DEC/2024 FVZ4	EXPIRES 12/31/2024	SIZE 14.000	100,000.0	0	(39,630)
TOTAL FUTURES CONTRACTS				0	(210,611)

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT		SHARES / PAR		COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
WRITTEN OPTIONS						
018479AL SWAPTION - SOP	3.11	CALL SCTY	EX 10/28/2024	1	323	0
			100,000.000			
018503AL SWAPTION - SOP	3.11	CALL SCTY	EX 11/04/2024	1	355	0
			100,000.000			
018507AL SWAPTION - SOP	3.13	CALL SCTY	EX 11/04/2024	1	340	0
			100,000.000			
018280AL SWAPTION - SOP	3.20	CALL SCTY	EX 09/19/2024	1	395	0
			100,000.000			
017459AL SWAPTION - SOP	3.40	CALL SCTY	EX 02/12/2024	1	400	0
			100,000.000			
018480AL SWAPTION - SOP	3.46	PUT SCTY	EX 10/28/2024	1	323	0
			100,000.000			
017486AL SWAPTION - SOP	3.49	CALL SCTY	EX 02/20/2024	1	240	0
			100,000.000			
018196AL SWAPTION - SOP	3.51	CALL SCTY	EX 08/30/2024	1	379	0
			100,000.000			
018502AL SWAPTION - SOP	3.51	PUT SCTY	EX 11/04/2024	1	355	0
			100,000.000			
018506AL SWAPTION - SOP	3.53	PUT SCTY	EX 11/04/2024	1	340	0
			100,000.000			
018185AL SWAPTION - SOP	3.55	CALL SCTY	EX 08/26/2024	1	370	0
			100,000.000			
017553AL SWAPTION - SOP	3.60	CALL SCTY	EX 03/11/2024	1	371	0
			100,000.000			
018279AL SWAPTION - SOP	3.60	PUT SCTY	EX 09/19/2024	1	395	0
			100,000.000			
018054AL SWAPTION - SOP	3.62	CALL SCTY	EX 07/18/2024	1	380	0
			100,000.000			
018073AL SWAPTION - SOP	3.64	CALL SCTY	EX 07/24/2024	1	363	0
			100,000.000			

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR					COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
018035AL	SWAPTION - SOP	3.68	CALL	SCTY	EX 07/15/2024 100,000.000	1	205	0
017747AL	SWAPTION - SOP	3.69	CALL	SCTY	EX 04/26/2024 100,000.000	1	283	0
017705AL	SWAPTION - SOP	3.70	CALL	SCTY	EX 04/22/2024 100,000.000	1	333	0
017984AL	SWAPTION - SOP	3.84	CALL	SCTY	EX 07/03/2024 100,000.000	1	335	0
017461AL	SWAPTION - SOP	3.85	PUT	SCTY	EX 02/12/2024 100,000.000	1	400	0
018194AL	SWAPTION - SOP	3.86	PUT	SCTY	EX 08/30/2024 100,000.000	1	379	0
018010AL	SWAPTION - SOP	3.88	CALL	SCTY	EX 07/08/2024 100,000.000	1	305	0
018182AL	SWAPTION - SOP	3.90	PUT	SCTY	EX 08/26/2024 100,000.000	1	370	0
017484AL	SWAPTION - SOP	3.94	PUT	SCTY	EX 02/20/2024 100,000.000	1	240	0
018053AL	SWAPTION - SOP	3.97	PUT	SCTY	EX 07/18/2024 100,000.000	1	380	0
018078AL	SWAPTION - SOP	3.99	PUT	SCTY	EX 07/24/2024 100,000.000	1	363	0
017552AL	SWAPTION - SOP	4.00	PUT	SCTY	EX 03/11/2024 100,000.000	1	371	0
017746AL	SWAPTION - SOP	4.09	PUT	SCTY	EX 04/26/2024 100,000.000	1	283	0
017706AL	SWAPTION - SOP	4.10	PUT	SCTY	EX 04/22/2024 100,000.000	1	333	0
018033AL	SWAPTION - SOP	4.13	PUT	SCTY	EX 07/15/2024 100,000.000	1	205	0
017983AL	SWAPTION - SOP	4.19	PUT	SCTY	EX 07/03/2024 100,000.000	1	335	0

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR						COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
018012AL SWAPTION - SOP	4.23	PUT	SCTY	EX 07/08/2024	1		305	0
				100,000.000				
017623AL SWAPTION - SOP	4.24	PUT	SCTY	EX 02/27/2025	1		4,600	(880)
				400,000.000				
017965AL SWAPTION - SOP	4.75	PUT	SCTY	EX 05/29/2025	1		3,550	(636)
				400,000.000				
W7B53B9 10 YEAR US TREASURY NOTES CA	112.00	CALL	SCTY	4098846 EX 08/23/2024	100000		342	(1)
				1.000				
WC8BADE 10 YEAR US TREASURY NOTES PU	108.50	PUT	SCTY	4098846 EX 11/22/2024	100000		399	(130)
				1.000				
W7B7190 10 YEAR US TREASURY NOTES PU	109.00	PUT	SCTY	4098846 EX 08/23/2024	100000		389	0
				1.000				
X0518FE 10 YEAR US TREASURY NOTES PU	109.25	PUT	SCTY	4098846 EX 06/21/2024	100000		219	0
				1.000				
W4DABE7 10 YEAR US TREASURY NOTES PU	110.50	PUT	SCTY	4098846 EX 03/22/2024	100000		989	0
				2.000				
W98FD41 5 YEAR US TREASURY NOTES PUT	105.75	PUT	SCTY	4098846 EX 06/21/2024	100000		178	0
				1.000				
TOTAL WRITTEN OPTIONS							21,418	(1,647)
SECURITIES SOLD SHORT								

01F052656 TBA FNMA SINGLE FAMILY 30YR 5.5 5/17			5.500%	05/25/2047			2,388,625	(2,388,625)
				2,425,000.000				
01F022634 TBA UMBS SINGLE FAMILY 30YR 2.5 03/23			2.500%	03/25/2053			413,672	(413,672)
				500,000.000				
01F022659 TBA UMBS SINGLE FAMILY 30YR 2.5 5/20			2.500%	05/25/2053			79,883	(81,469)
				100,000.000				
01F030652 TBA UMBS SINGLE FAMILY 30YR 3.0 05/24			3.000%	05/25/2054			166,719	(170,609)
				200,000.000				
01F0326C3 TBA UMBS SINGLE FAMILY 30YR 3.5 12/22			3.500%	12/25/2053			632,023	(632,023)
				700,000.000				

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
01F032666 TBA UMBS SINGLE FAMILY 30YR 3.5 6/20	3.500% 06/25/2054 700,000.000	623,656	(623,656)
01F0426C2 TBA UMBS SINGLE FAMILY 30YR 4.5 12/22	4.500% 12/25/2053 1,800,000.000	1,725,082	(1,718,422)
01F050668 TBA UMBS SINGLE FAMILY 30YR 5.0 06/24	5.000% 06/25/2054 700,000.000	680,764	(676,580)
01F052664 TBA UMBS SINGLE FAMILY 30YR 5.5 06/24	5.500% 06/25/2054 2,000,000.000	1,969,414	(1,969,688)
01F052672 TBA UMBS SINGLE FAMILY 30YR 5.5 07/24	5.500% 07/25/2054	0	0
TOTAL SECURITIES SOLD SHORT		8,679,838	(8,674,744)
TOTAL GENERAL INVESTMENTS		7,006,401	(7,168,143)

Medical and Life Benefits Plan for Hourly Retirees
Schedule H – Line 4j – Schedule of Reportable Transactions
December 31, 2024

(a) Identity of party involved	(b) Description of asset (include interest rate and maturity in case of a loan)	(c) Purchase price	(d) Selling price	(e) Lease rental	(f) Expense incurred with transaction	(g) Cost of asset	(h) Current value of asset on transaction date	(i) Net gain or (loss)
See Attached [1]								

[1] The Plan's reportable transactions have been certified as to its completeness and accuracy by the Trustee. The Trustee has provided the following pages related to the Schedule of Reportable Transactions. Due to Trustee system constraints, the schedule title and column headings are unable to be changed but represent this title page. Excluded column headings are not applicable.

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED			BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	105,228,640 EXPENSES	5% VALUE OF COST OF ASSET	5,261,432 CURRENT VALUE	NET GAIN OR (LOSS)
EXCGSCUSD EXCESS CASH GOLDMAN SACHS (GLM/GST/GSC))							
USD							
BROKER 0000059 GOLDMAN SACHS							
82,887	01/02/24 B BUY	54222	1.0000	0	82,887	82,887	0
82,844	01/02/24 S SELL	54223	1.0000	0	82,844	82,844	0
29,688	01/03/24 B BUY	54239	1.0000	0	29,688	29,688	0
29,688	01/03/24 S SELL	54240	1.0000	0	29,688	29,688	0
86	01/03/24 S SELL	54241	1.0000	0	86	86	0
91,160	01/04/24 B BUY	54262	1.0000	0	91,160	91,160	0
91,160	01/04/24 S SELL	54263	1.0000	0	91,160	91,160	0
90	01/04/24 S SELL	54264	1.0000	0	90	90	0
59,231	01/05/24 B BUY	54313	1.0000	0	59,231	59,231	0
59,231	01/05/24 S SELL	54314	1.0000	0	59,231	59,231	0
1,628	01/05/24 S SELL	54315	1.0000	0	1,628	1,628	0
1,453	01/05/24 B BUY	54320	1.0000	0	1,453	1,453	0
37,828	01/08/24 B BUY	54357	1.0000	0	37,828	37,828	0
37,714	01/08/24 S SELL	54358	1.0000	0	37,714	37,714	0
18,021	01/09/24 B BUY	54388	1.0000	0	18,021	18,021	0
17,953	01/09/24 S SELL	54389	1.0000	0	17,953	17,953	0
17,093	01/10/24 B BUY	54418	1.0000	0	17,093	17,093	0
17,093	01/10/24 S SELL	54419	1.0000	0	17,093	17,093	0
32	01/10/24 S SELL	54420	1.0000	0	32	32	0
33,844	01/11/24 B BUY	54448	1.0000	0	33,844	33,844	0
33,844	01/11/24 S SELL	54449	1.0000	0	33,844	33,844	0
1	01/11/24 S SELL	54450	1.0000	0	1	1	0
719	01/15/24 S SELL	54502	1.0000	0	719	719	0
126,490	01/16/24 B BUY	54535	1.0000	0	126,490	126,490	0
125,813	01/16/24 S SELL	54536	1.0000	0	125,813	125,813	0
23,221	01/17/24 B BUY	54557	1.0000	0	23,221	23,221	0
23,221	01/17/24 S SELL	54558	1.0000	0	23,221	23,221	0
169	01/17/24 S SELL	54559	1.0000	0	169	169	0
58,863	01/18/24 B BUY	54599	1.0000	0	58,863	58,863	0
58,863	01/18/24 S SELL	54600	1.0000	0	58,863	58,863	0
75	01/18/24 S SELL	54601	1.0000	0	75	75	0
10,203	01/19/24 B BUY	54647	1.0000	0	10,203	10,203	0
47,709	01/22/24 B BUY	54664	1.0000	0	47,709	47,709	0
47,709	01/22/24 S SELL	54665	1.0000	0	47,709	47,709	0
9,191	01/22/24 S SELL	54666	1.0000	0	9,191	9,191	0
64,734	01/23/24 B BUY	54710	1.0000	0	64,734	64,734	0
64,734	01/23/24 S SELL	54711	1.0000	0	64,734	64,734	0
516	01/23/24 S SELL	54712	1.0000	0	516	516	0
36,585	01/24/24 B BUY	54740	1.0000	0	36,585	36,585	0
36,585	01/24/24 S SELL	54741	1.0000	0	36,585	36,585	0
103	01/24/24 S SELL	54742	1.0000	0	103	103	0
45,875	01/25/24 B BUY	54763	1.0000	0	45,875	45,875	0
45,870	01/25/24 S SELL	54764	1.0000	0	45,870	45,870	0
20,684	01/26/24 B BUY	54789	1.0000	0	20,684	20,684	0

BASED ON MARKET VALUE OF 105,228,640 5% VALUE OF 5,261,432

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED			PURCHASE PRICE SELLING PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)
20,625	01/26/24 S SELL	54790	1.0000	0	20,625	20,625	0
71,235	01/29/24 B BUY	54817	1.0000	0	71,235	71,235	0
71,173	01/29/24 S SELL	54818	1.0000	0	71,173	71,173	0
53,622	01/30/24 B BUY	54850	1.0000	0	53,622	53,622	0
53,490	01/30/24 S SELL	54851	1.0000	0	53,490	53,490	0
86,297	01/31/24 B BUY	54883	1.0000	0	86,297	86,297	0
86,172	01/31/24 S SELL	54884	1.0000	0	86,172	86,172	0
125,063	02/01/24 B BUY	54960	1.0000	0	125,063	125,063	0
124,898	02/01/24 S SELL	54961	1.0000	0	124,898	124,898	0
166,167	02/02/24 B BUY	54990	1.0000	0	166,167	166,167	0
166,167	02/02/24 S SELL	54991	1.0000	0	166,167	166,167	0
36	02/02/24 S SELL	54992	1.0000	0	36	36	0
142,917	02/05/24 B BUY	55044	1.0000	0	142,917	142,917	0
142,917	02/05/24 S SELL	55045	1.0000	0	142,917	142,917	0
302	02/05/24 S SELL	55046	1.0000	0	302	302	0
65,875	02/06/24 B BUY	55078	1.0000	0	65,875	65,875	0
65,875	02/06/24 S SELL	55079	1.0000	0	65,875	65,875	0
1,598	02/06/24 S SELL	55080	1.0000	0	1,598	1,598	0
1,483	02/06/24 B BUY	55091	1.0000	0	1,483	1,483	0
13,734	02/07/24 B BUY	55111	1.0000	0	13,734	13,734	0
13,674	02/07/24 S SELL	55112	1.0000	0	13,674	13,674	0
75,427	02/08/24 B BUY	55131	1.0000	0	75,427	75,427	0
75,427	02/08/24 S SELL	55132	1.0000	0	75,427	75,427	0
73	02/08/24 S SELL	55133	1.0000	0	73	73	0
8,172	02/09/24 S SELL	55172	1.0000	0	8,172	8,172	0
13,922	02/12/24 B BUY	55204	1.0000	0	13,922	13,922	0
128,528	02/13/24 B BUY	55230	1.0000	0	128,528	128,528	0
128,528	02/13/24 S SELL	55231	1.0000	0	128,528	128,528	0
5,941	02/13/24 S SELL	55232	1.0000	0	5,941	5,941	0
35,797	02/14/24 B BUY	55278	1.0000	0	35,797	35,797	0
35,797	02/14/24 S SELL	55279	1.0000	0	35,797	35,797	0
132	02/14/24 S SELL	55280	1.0000	0	132	132	0
30,871	02/15/24 B BUY	55308	1.0000	0	30,871	30,871	0
30,496	02/15/24 S SELL	55309	1.0000	0	30,496	30,496	0
47,507	02/19/24 B BUY	55344	1.0000	0	47,507	47,507	0
47,485	02/19/24 S SELL	55345	1.0000	0	47,485	47,485	0
9,375	02/20/24 B BUY	55380	1.0000	0	9,375	9,375	0
42,094	02/21/24 B BUY	55409	1.0000	0	42,094	42,094	0
42,094	02/21/24 S SELL	55410	1.0000	0	42,094	42,094	0
9,469	02/21/24 S SELL	55411	1.0000	0	9,469	9,469	0
21,335	02/22/24 B BUY	55478	1.0000	0	21,335	21,335	0
21,335	02/22/24 S SELL	55479	1.0000	0	21,335	21,335	0
37	02/22/24 S SELL	55480	1.0000	0	37	37	0
93,000	02/23/24 B BUY	55505	1.0000	0	93,000	93,000	0
92,883	02/23/24 S SELL	55506	1.0000	0	92,883	92,883	0
44,979	02/26/24 B BUY	55532	1.0000	0	44,979	44,979	0
44,906	02/26/24 S SELL	55533	1.0000	0	44,906	44,906	0

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED		BASED ON MARKET PURCHASE PRICE SELLING PRICE	VALUE OF EXPENSES	105,228,640 COST OF ASSET	5% VALUE OF CURRENT VALUE	5,261,432 NET GAIN OR (LOSS)
25,364 02/27/24 B BUY	55556	1.0000	0	25,364	25,364	0
25,364 02/27/24 S SELL	55557	1.0000	0	25,364	25,364	0
74 02/27/24 S SELL	55558	1.0000	0	74	74	0
42,015 02/28/24 B BUY	55587	1.0000	0	42,015	42,015	0
42,015 02/28/24 S SELL	55588	1.0000	0	42,015	42,015	0
16 02/28/24 S SELL	55589	1.0000	0	16	16	0
35,594 02/29/24 B BUY	55620	1.0000	0	35,594	35,594	0
35,528 02/29/24 S SELL	55621	1.0000	0	35,528	35,528	0
69,031 03/01/24 B BUY	55702	1.0000	0	69,031	69,031	0
50 03/01/24 B BUY	55703	1.0000	0	50	50	0
69,009 03/01/24 S SELL	55704	1.0000	0	69,009	69,009	0
35,491 03/04/24 B BUY	55755	1.0000	0	35,491	35,491	0
35,375 03/04/24 S SELL	55756	1.0000	0	35,375	35,375	0
50 03/04/24 S SELL	55758	1.0000	0	50	50	0
96,422 03/05/24 B BUY	55802	1.0000	0	96,422	96,422	0
96,358 03/05/24 S SELL	55803	1.0000	0	96,358	96,358	0
42,500 03/06/24 B BUY	55830	1.0000	0	42,500	42,500	0
42,500 03/06/24 S SELL	55831	1.0000	0	42,500	42,500	0
1,332 03/06/24 S SELL	55832	1.0000	0	1,332	1,332	0
1,459 03/07/24 B BUY	55837	1.0000	0	1,459	1,459	0
78 03/07/24 S SELL	55871	1.0000	0	78	78	0
7,203 03/08/24 S SELL	55897	1.0000	0	7,203	7,203	0
25,545 03/11/24 B BUY	55929	1.0000	0	25,545	25,545	0
18,266 03/11/24 S SELL	55930	1.0000	0	18,266	18,266	0
52,200 03/12/24 B BUY	55969	1.0000	0	52,200	52,200	0
52,200 03/12/24 S SELL	55970	1.0000	0	52,200	52,200	0
500 03/12/24 S SELL	55971	1.0000	0	500	500	0
40,872 03/13/24 B BUY	56020	1.0000	0	40,872	40,872	0
40,872 03/13/24 S SELL	56021	1.0000	0	40,872	40,872	0
81 03/13/24 S SELL	56022	1.0000	0	81	81	0
114,487 03/14/24 B BUY	56065	1.0000	0	114,487	114,487	0
114,487 03/14/24 S SELL	56066	1.0000	0	114,487	114,487	0
107 03/14/24 S SELL	56067	1.0000	0	107	107	0
7,609 03/15/24 B BUY	56087	1.0000	0	7,609	7,609	0
33,270 03/18/24 B BUY	56122	1.0000	0	33,270	33,270	0
33,270 03/18/24 S SELL	56123	1.0000	0	33,270	33,270	0
7,761 03/18/24 S SELL	56124	1.0000	0	7,761	7,761	0
37,906 03/19/24 B BUY	56222	1.0000	0	37,906	37,906	0
37,899 03/19/24 S SELL	56223	1.0000	0	37,899	37,899	0
1,063 03/20/24 S SELL	56261	1.0000	0	1,063	1,063	0
10,000 03/21/24 B BUY	56286	1.0000	0	10,000	10,000	0
59,874 03/22/24 B BUY	56321	1.0000	0	59,874	59,874	0
59,874 03/22/24 S SELL	56322	1.0000	0	59,874	59,874	0
8,806 03/22/24 S SELL	56323	1.0000	0	8,806	8,806	0
37,313 03/25/24 B BUY	56347	1.0000	0	37,313	37,313	0
37,265 03/25/24 S SELL	56348	1.0000	0	37,265	37,265	0
28,625 03/26/24 B BUY	56385	1.0000	0	28,625	28,625	0

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED		BASED ON MARKET PURCHASE PRICE SELLING PRICE	VALUE OF EXPENSES	105,228,640 COST OF ASSET	5% VALUE OF CURRENT VALUE	5,261,432 NET GAIN OR (LOSS)
28,625 03/26/24 S SELL	56386	1.0000	0	28,625	28,625	0
25 03/26/24 S SELL	56387	1.0000	0	25	25	0
45,859 03/27/24 B BUY	56414	1.0000	0	45,859	45,859	0
45,802 03/27/24 S SELL	56415	1.0000	0	45,802	45,802	0
14,625 03/28/24 B BUY	56433	1.0000	0	14,625	14,625	0
14,451 03/28/24 S SELL	56434	1.0000	0	14,451	14,451	0
148,997 04/01/24 B BUY	56543	1.0000	0	148,997	148,997	0
148,984 04/01/24 S SELL	56544	1.0000	0	148,984	148,984	0
41,509 04/02/24 B BUY	56570	1.0000	0	41,509	41,509	0
41,509 04/02/24 S SELL	56571	1.0000	0	41,509	41,509	0
194 04/02/24 S SELL	56572	1.0000	0	194	194	0
2,313 04/03/24 B BUY	56613	1.0000	0	2,313	2,313	0
46,281 04/04/24 B BUY	56647	1.0000	0	46,281	46,281	0
46,281 04/04/24 S SELL	56648	1.0000	0	46,281	46,281	0
3,882 04/04/24 S SELL	56649	1.0000	0	3,882	3,882	0
1,564 04/04/24 B BUY	56650	1.0000	0	1,564	1,564	0
71,152 04/05/24 B BUY	56677	1.0000	0	71,152	71,152	0
71,152 04/05/24 S SELL	56678	1.0000	0	71,152	71,152	0
20 04/05/24 S SELL	56679	1.0000	0	20	20	0
33,425 04/08/24 B BUY	56706	1.0000	0	33,425	33,425	0
33,425 04/08/24 S SELL	56707	1.0000	0	33,425	33,425	0
28 04/08/24 S SELL	56708	1.0000	0	28	28	0
60,703 04/09/24 B BUY	56739	1.0000	0	60,703	60,703	0
60,638 04/09/24 S SELL	56740	1.0000	0	60,638	60,638	0
179,326 04/10/24 B BUY	56765	1.0000	0	179,326	179,326	0
179,326 04/10/24 S SELL	56766	1.0000	0	179,326	179,326	0
49 04/10/24 S SELL	56767	1.0000	0	49	49	0
23,422 04/11/24 B BUY	56792	1.0000	0	23,422	23,422	0
23,422 04/11/24 S SELL	56793	1.0000	0	23,422	23,422	0
156 04/11/24 S SELL	56794	1.0000	0	156	156	0
72,140 04/12/24 B BUY	56837	1.0000	0	72,140	72,140	0
72,140 04/12/24 S SELL	56838	1.0000	0	72,140	72,140	0
6 04/12/24 S SELL	56839	1.0000	0	6	6	0
146,356 04/15/24 B BUY	56864	1.0000	0	146,356	146,356	0
146,356 04/15/24 S SELL	56865	1.0000	0	146,356	146,356	0
50 04/15/24 S SELL	56866	1.0000	0	50	50	0
24,330 04/16/24 B BUY	56891	1.0000	0	24,330	24,330	0
24,330 04/16/24 S SELL	56892	1.0000	0	24,330	24,330	0
186 04/16/24 S SELL	56893	1.0000	0	186	186	0
66,656 04/17/24 B BUY	56918	1.0000	0	66,656	66,656	0
66,656 04/17/24 S SELL	56919	1.0000	0	66,656	66,656	0
23 04/17/24 S SELL	56920	1.0000	0	23	23	0
56,936 04/18/24 B BUY	56947	1.0000	0	56,936	56,936	0
56,875 04/18/24 S SELL	56948	1.0000	0	56,875	56,875	0
37,109 04/19/24 B BUY	56984	1.0000	0	37,109	37,109	0
37,109 04/19/24 S SELL	56985	1.0000	0	37,109	37,109	0
25 04/19/24 S SELL	56986	1.0000	0	25	25	0

DESCRIPTION OF ASSET			BASED ON MARKET VALUE OF	105,228,640	5% VALUE OF	5,261,432
IDENTITY OF PARTY INVOLVED	PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN	
	SELLING PRICE				OR (LOSS)	
8,156 04/22/24 S SELL 57021	1.0000	0	8,156	8,156	0	
12,234 04/23/24 B BUY 57073	1.0000	0	12,234	12,234	0	
58,766 04/24/24 B BUY 57108	1.0000	0	58,766	58,766	0	
58,766 04/24/24 S SELL 57109	1.0000	0	58,766	58,766	0	
3,984 04/24/24 S SELL 57110	1.0000	0	3,984	3,984	0	
47,208 04/25/24 B BUY 57134	1.0000	0	47,208	47,208	0	
47,208 04/25/24 S SELL 57135	1.0000	0	47,208	47,208	0	
105 04/25/24 S SELL 57136	1.0000	0	105	105	0	
38,875 04/26/24 B BUY 57172	1.0000	0	38,875	38,875	0	
38,875 04/26/24 S SELL 57173	1.0000	0	38,875	38,875	0	
4 04/26/24 S SELL 57174	1.0000	0	4	4	0	
52,078 04/29/24 B BUY 57199	1.0000	0	52,078	52,078	0	
51,976 04/29/24 S SELL 57200	1.0000	0	51,976	51,976	0	
63,421 04/30/24 B BUY 57218	1.0000	0	63,421	63,421	0	
63,391 04/30/24 S SELL 57219	1.0000	0	63,391	63,391	0	
88,688 05/01/24 B BUY 57324	1.0000	0	88,688	88,688	0	
88,688 05/01/24 S SELL 57325	1.0000	0	88,688	88,688	0	
42 05/01/24 S SELL 57326	1.0000	0	42	42	0	
5,172 05/02/24 B BUY 57360	1.0000	0	5,172	5,172	0	
71,188 05/03/24 B BUY 57398	1.0000	0	71,188	71,188	0	
71,188 05/03/24 S SELL 57399	1.0000	0	71,188	71,188	0	
4,973 05/03/24 S SELL 57400	1.0000	0	4,973	4,973	0	
15,969 05/06/24 B BUY 57434	1.0000	0	15,969	15,969	0	
15,843 05/06/24 S SELL 57435	1.0000	0	15,843	15,843	0	
35,953 05/07/24 B BUY 57488	1.0000	0	35,953	35,953	0	
35,953 05/07/24 S SELL 57489	1.0000	0	35,953	35,953	0	
229 05/07/24 S SELL 57490	1.0000	0	229	229	0	
29,050 05/08/24 B BUY 57520	1.0000	0	29,050	29,050	0	
29,050 05/08/24 S SELL 57521	1.0000	0	29,050	29,050	0	
69 05/08/24 S SELL 57522	1.0000	0	69	69	0	
32,346 05/09/24 B BUY 57563	1.0000	0	32,346	32,346	0	
32,325 05/09/24 S SELL 57564	1.0000	0	32,325	32,325	0	
50,131 05/10/24 B BUY 57588	1.0000	0	50,131	50,131	0	
50,131 05/10/24 S SELL 57589	1.0000	0	50,131	50,131	0	
1,325 05/10/24 S SELL 57590	1.0000	0	1,325	1,325	0	
1,498 05/10/24 B BUY 57604	1.0000	0	1,498	1,498	0	
25,187 05/13/24 B BUY 57628	1.0000	0	25,187	25,187	0	
25,138 05/13/24 S SELL 57629	1.0000	0	25,138	25,138	0	
34,891 05/14/24 B BUY 57697	1.0000	0	34,891	34,891	0	
34,845 05/14/24 S SELL 57698	1.0000	0	34,845	34,845	0	
93,172 05/15/24 B BUY 57721	1.0000	0	93,172	93,172	0	
93,049 05/15/24 S SELL 57722	1.0000	0	93,049	93,049	0	
15,522 05/16/24 B BUY 57761	1.0000	0	15,522	15,522	0	
15,406 05/16/24 S SELL 57762	1.0000	0	15,406	15,406	0	
48,813 05/17/24 B BUY 57780	1.0000	0	48,813	48,813	0	
48,797 05/17/24 S SELL 57781	1.0000	0	48,797	48,797	0	
15,384 05/20/24 B BUY 57812	1.0000	0	15,384	15,384	0	

DESCRIPTION OF ASSET			BASED ON MARKET VALUE OF	105,228,640	5% VALUE OF	5,261,432
IDENTITY OF PARTY INVOLVED	PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN	
	SELLING PRICE				OR (LOSS)	
15,384 05/20/24 S SELL 57813	1.0000	0	15,384	15,384	0	
7 05/20/24 S SELL 57814	1.0000	0	7	7	0	
21,989 05/21/24 B BUY 57881	1.0000	0	21,989	21,989	0	
21,867 05/21/24 S SELL 57882	1.0000	0	21,867	21,867	0	
7,960 05/22/24 S SELL 57939	1.0000	0	7,960	7,960	0	
46,018 05/23/24 B BUY 57967	1.0000	0	46,018	46,018	0	
38,594 05/23/24 S SELL 57968	1.0000	0	38,594	38,594	0	
1,516 05/24/24 B BUY 57985	1.0000	0	1,516	1,516	0	
80,510 05/28/24 B BUY 58039	1.0000	0	80,510	80,510	0	
80,510 05/28/24 S SELL 58040	1.0000	0	80,510	80,510	0	
1,816 05/28/24 S SELL 58041	1.0000	0	1,816	1,816	0	
92,209 05/29/24 B BUY 58086	1.0000	0	92,209	92,209	0	
92,209 05/29/24 S SELL 58087	1.0000	0	92,209	92,209	0	
150 05/29/24 S SELL 58088	1.0000	0	150	150	0	
69,045 05/30/24 B BUY 58142	1.0000	0	69,045	69,045	0	
69,045 05/30/24 S SELL 58143	1.0000	0	69,045	69,045	0	
307 05/30/24 S SELL 58144	1.0000	0	307	307	0	
36,797 05/31/24 B BUY 58149	1.0000	0	36,797	36,797	0	
36,676 05/31/24 S SELL 58150	1.0000	0	36,676	36,676	0	
117,672 06/03/24 B BUY 58241	1.0000	0	117,672	117,672	0	
117,534 06/03/24 S SELL 58242	1.0000	0	117,534	117,534	0	
71,326 06/04/24 B BUY 58278	1.0000	0	71,326	71,326	0	
71,118 06/04/24 S SELL 58279	1.0000	0	71,118	71,118	0	
48,344 06/05/24 B BUY 58334	1.0000	0	48,344	48,344	0	
48,325 06/05/24 S SELL 58335	1.0000	0	48,325	48,325	0	
11,469 06/06/24 B BUY 58366	1.0000	0	11,469	11,469	0	
11,469 06/06/24 S SELL 58367	1.0000	0	11,469	11,469	0	
1,467 06/06/24 S SELL 58368	1.0000	0	1,467	1,467	0	
1,514 06/06/24 B BUY 58387	1.0000	0	1,514	1,514	0	
143,356 06/07/24 B BUY 58461	1.0000	0	143,356	143,356	0	
143,356 06/07/24 S SELL 58462	1.0000	0	143,356	143,356	0	
114 06/07/24 S SELL 58463	1.0000	0	114	114	0	
47,451 06/10/24 B BUY 58500	1.0000	0	47,451	47,451	0	
47,451 06/10/24 S SELL 58501	1.0000	0	47,451	47,451	0	
174 06/10/24 S SELL 58502	1.0000	0	174	174	0	
69,734 06/11/24 B BUY 58520	1.0000	0	69,734	69,734	0	
69,724 06/11/24 S SELL 58521	1.0000	0	69,724	69,724	0	
103,375 06/12/24 B BUY 58571	1.0000	0	103,375	103,375	0	
103,167 06/12/24 S SELL 58572	1.0000	0	103,167	103,167	0	
60,875 06/13/24 B BUY 58616	1.0000	0	60,875	60,875	0	
60,838 06/13/24 S SELL 58617	1.0000	0	60,838	60,838	0	
46,656 06/14/24 B BUY 58643	1.0000	0	46,656	46,656	0	
46,656 06/14/24 S SELL 58644	1.0000	0	46,656	46,656	0	
234 06/14/24 S SELL 58647	1.0000	0	234	234	0	
68,849 06/17/24 B BUY 58669	1.0000	0	68,849	68,849	0	
68,849 06/17/24 S SELL 58670	1.0000	0	68,849	68,849	0	
26 06/17/24 S SELL 58671	1.0000	0	26	26	0	

DESCRIPTION OF ASSET		BASED ON MARKET VALUE OF	105,228,640	5% VALUE OF	5,261,432
IDENTITY OF PARTY INVOLVED		PURCHASE PRICE SELLING PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)
62,906 06/19/24 B BUY	58764	1.0000	0	62,906	62,906	0
62,906 06/19/24 S SELL	58765	1.0000	0	62,906	62,906	0
30 06/19/24 S SELL	58766	1.0000	0	30	30	0
45,224 06/20/24 B BUY	58799	1.0000	0	45,224	45,224	0
45,000 06/20/24 S SELL	58800	1.0000	0	45,000	45,000	0
7,860 06/21/24 S SELL	58840	1.0000	0	7,860	7,860	0
19,422 06/24/24 B BUY	58866	1.0000	0	19,422	19,422	0
11,614 06/24/24 S SELL	58867	1.0000	0	11,614	11,614	0
6,266 06/25/24 B BUY	58894	1.0000	0	6,266	6,266	0
81,537 06/26/24 B BUY	58927	1.0000	0	81,537	81,537	0
81,537 06/26/24 S SELL	58928	1.0000	0	81,537	81,537	0
6,276 06/26/24 S SELL	58929	1.0000	0	6,276	6,276	0
25,547 06/27/24 B BUY	58965	1.0000	0	25,547	25,547	0
25,547 06/27/24 S SELL	58966	1.0000	0	25,547	25,547	0
101 06/27/24 S SELL	58967	1.0000	0	101	101	0
76,464 06/28/24 B BUY	58987	1.0000	0	76,464	76,464	0
76,422 06/28/24 S SELL	58988	1.0000	0	76,422	76,422	0
151,899 07/01/24 B BUY	59065	1.0000	0	151,899	151,899	0
151,899 07/01/24 S SELL	59066	1.0000	0	151,899	151,899	0
210 07/01/24 S SELL	59067	1.0000	0	210	210	0
41,000 07/02/24 B BUY	59094	1.0000	0	41,000	41,000	0
40,982 07/02/24 S SELL	59095	1.0000	0	40,982	40,982	0
97,328 07/04/24 B BUY	59140	1.0000	0	97,328	97,328	0
97,199 07/04/24 S SELL	59141	1.0000	0	97,199	97,199	0
65,125 07/05/24 B BUY	59163	1.0000	0	65,125	65,125	0
65,125 07/05/24 S SELL	59164	1.0000	0	65,125	65,125	0
1,270 07/05/24 S SELL	59165	1.0000	0	1,270	1,270	0
1,425 07/08/24 B BUY	59178	1.0000	0	1,425	1,425	0
9,015 07/08/24 B BUY	59242	1.0000	0	9,015	9,015	0
31,297 07/09/24 B BUY	59275	1.0000	0	31,297	31,297	0
31,297 07/09/24 S SELL	59276	1.0000	0	31,297	31,297	0
8,924 07/09/24 S SELL	59277	1.0000	0	8,924	8,924	0
23,469 07/10/24 B BUY	59304	1.0000	0	23,469	23,469	0
23,469 07/10/24 S SELL	59305	1.0000	0	23,469	23,469	0
27 07/10/24 S SELL	59306	1.0000	0	27	27	0
84,375 07/11/24 B BUY	59367	1.0000	0	84,375	84,375	0
84,300 07/11/24 S SELL	59368	1.0000	0	84,300	84,300	0
5,672 07/12/24 B BUY	59421	1.0000	0	5,672	5,672	0
52,068 07/15/24 B BUY	59448	1.0000	0	52,068	52,068	0
52,068 07/15/24 S SELL	59449	1.0000	0	52,068	52,068	0
5,573 07/15/24 S SELL	59450	1.0000	0	5,573	5,573	0
83,422 07/16/24 B BUY	59476	1.0000	0	83,422	83,422	0
83,422 07/16/24 S SELL	59477	1.0000	0	83,422	83,422	0
7 07/16/24 S SELL	59478	1.0000	0	7	7	0
14,891 07/17/24 B BUY	59507	1.0000	0	14,891	14,891	0
14,794 07/17/24 S SELL	59508	1.0000	0	14,794	14,794	0
51,799 07/18/24 B BUY	59535	1.0000	0	51,799	51,799	0

BASED ON MARKET VALUE OF 105,228,640 5% VALUE OF 5,261,432

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED			PURCHASE PRICE SELLING PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)
51,799	07/18/24 S SELL	59536	1.0000	0	51,799	51,799	0
29	07/18/24 S SELL	59537	1.0000	0	29	29	0
53,411	07/19/24 B BUY	59563	1.0000	0	53,411	53,411	0
53,411	07/19/24 S SELL	59564	1.0000	0	53,411	53,411	0
89	07/19/24 S SELL	59565	1.0000	0	89	89	0
27,224	07/22/24 B BUY	59595	1.0000	0	27,224	27,224	0
27,224	07/22/24 S SELL	59596	1.0000	0	27,224	27,224	0
73	07/22/24 S SELL	59597	1.0000	0	73	73	0
13,219	07/23/24 B BUY	59626	1.0000	0	13,219	13,219	0
13,219	07/23/24 S SELL	59627	1.0000	0	13,219	13,219	0
19	07/23/24 S SELL	59628	1.0000	0	19	19	0
71,636	07/24/24 B BUY	59649	1.0000	0	71,636	71,636	0
71,636	07/24/24 S SELL	59650	1.0000	0	71,636	71,636	0
301	07/24/24 S SELL	59651	1.0000	0	301	301	0
45,219	07/25/24 B BUY	59689	1.0000	0	45,219	45,219	0
45,219	07/25/24 S SELL	59690	1.0000	0	45,219	45,219	0
73	07/25/24 S SELL	59691	1.0000	0	73	73	0
53,344	07/26/24 B BUY	59723	1.0000	0	53,344	53,344	0
53,277	07/26/24 S SELL	59724	1.0000	0	53,277	53,277	0
25,125	07/29/24 B BUY	59763	1.0000	0	25,125	25,125	0
25,027	07/29/24 S SELL	59764	1.0000	0	25,027	25,027	0
36,547	07/30/24 B BUY	59797	1.0000	0	36,547	36,547	0
36,485	07/30/24 S SELL	59798	1.0000	0	36,485	36,485	0
40,125	07/31/24 B BUY	59823	1.0000	0	40,125	40,125	0
40,045	07/31/24 S SELL	59824	1.0000	0	40,045	40,045	0
125,781	08/01/24 B BUY	59896	1.0000	0	125,781	125,781	0
125,638	08/01/24 S SELL	59897	1.0000	0	125,638	125,638	0
204,577	08/02/24 B BUY	59929	1.0000	0	204,577	204,577	0
204,363	08/02/24 S SELL	59930	1.0000	0	204,363	204,363	0
23,750	08/05/24 B BUY	59959	1.0000	0	23,750	23,750	0
23,548	08/05/24 S SELL	59960	1.0000	0	23,548	23,548	0
121,568	08/06/24 B BUY	60017	1.0000	0	121,568	121,568	0
121,568	08/06/24 S SELL	60018	1.0000	0	121,568	121,568	0
245	08/06/24 S SELL	60019	1.0000	0	245	245	0
96,066	08/07/24 B BUY	60055	1.0000	0	96,066	96,066	0
96,066	08/07/24 S SELL	60056	1.0000	0	96,066	96,066	0
1,529	08/07/24 S SELL	60057	1.0000	0	1,529	1,529	0
1,404	08/07/24 B BUY	60076	1.0000	0	1,404	1,404	0
34,614	08/08/24 B BUY	60095	1.0000	0	34,614	34,614	0
34,614	08/08/24 S SELL	60096	1.0000	0	34,614	34,614	0
89	08/08/24 S SELL	60097	1.0000	0	89	89	0
66,562	08/09/24 B BUY	60130	1.0000	0	66,562	66,562	0
66,562	08/09/24 S SELL	60131	1.0000	0	66,562	66,562	0
44	08/09/24 S SELL	60132	1.0000	0	44	44	0
32,560	08/12/24 B BUY	60163	1.0000	0	32,560	32,560	0
32,266	08/12/24 S SELL	60164	1.0000	0	32,266	32,266	0
42,906	08/13/24 B BUY	60206	1.0000	0	42,906	42,906	0

DESCRIPTION OF ASSET			BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	105,228,640 COST OF ASSET	5% VALUE OF CURRENT VALUE	5,261,432 NET GAIN OR (LOSS)
IDENTITY OF PARTY INVOLVED							
42,835	08/13/24 S SELL	60207	1.0000	0	42,835	42,835	0
58,797	08/14/24 B BUY	60265	1.0000	0	58,797	58,797	0
58,584	08/14/24 S SELL	60266	1.0000	0	58,584	58,584	0
109,540	08/15/24 B BUY	60285	1.0000	0	109,540	109,540	0
109,328	08/15/24 S SELL	60286	1.0000	0	109,328	109,328	0
27,609	08/16/24 B BUY	60323	1.0000	0	27,609	27,609	0
27,609	08/16/24 S SELL	60324	1.0000	0	27,609	27,609	0
155	08/16/24 S SELL	60325	1.0000	0	155	155	0
35,719	08/19/24 B BUY	60349	1.0000	0	35,719	35,719	0
35,671	08/19/24 S SELL	60350	1.0000	0	35,671	35,671	0
55,813	08/20/24 B BUY	60407	1.0000	0	55,813	55,813	0
55,717	08/20/24 S SELL	60408	1.0000	0	55,717	55,717	0
38,712	08/21/24 B BUY	60461	1.0000	0	38,712	38,712	0
38,692	08/21/24 S SELL	60462	1.0000	0	38,692	38,692	0
107,224	08/22/24 B BUY	60522	1.0000	0	107,224	107,224	0
107,224	08/22/24 S SELL	60523	1.0000	0	107,224	107,224	0
195	08/22/24 S SELL	60524	1.0000	0	195	195	0
48,155	08/23/24 B BUY	60562	1.0000	0	48,155	48,155	0
48,155	08/23/24 S SELL	60563	1.0000	0	48,155	48,155	0
23	08/23/24 S SELL	60564	1.0000	0	23	23	0
9,862	08/26/24 S SELL	60589	1.0000	0	9,862	9,862	0
35,762	08/27/24 B BUY	60633	1.0000	0	35,762	35,762	0
25,844	08/27/24 S SELL	60634	1.0000	0	25,844	25,844	0
4,281	08/28/24 S SELL	60676	1.0000	0	4,281	4,281	0
29,944	08/29/24 B BUY	60777	1.0000	0	29,944	29,944	0
25,719	08/29/24 S SELL	60778	1.0000	0	25,719	25,719	0
57,943	08/30/24 B BUY	60813	1.0000	0	57,943	57,943	0
57,943	08/30/24 S SELL	60814	1.0000	0	57,943	57,943	0
119	08/30/24 S SELL	60815	1.0000	0	119	119	0
76,375	09/03/24 B BUY	60875	1.0000	0	76,375	76,375	0
76,362	09/03/24 S SELL	60876	1.0000	0	76,362	76,362	0
89,172	09/04/24 B BUY	60935	1.0000	0	89,172	89,172	0
89,029	09/04/24 S SELL	60936	1.0000	0	89,029	89,029	0
46,031	09/05/24 B BUY	60996	1.0000	0	46,031	46,031	0
45,562	09/05/24 S SELL	60997	1.0000	0	45,562	45,562	0
17,156	09/06/24 B BUY	61099	1.0000	0	17,156	17,156	0
16,594	09/06/24 S SELL	61100	1.0000	0	16,594	16,594	0
21,484	09/09/24 B BUY	61208	1.0000	0	21,484	21,484	0
21,484	09/09/24 S SELL	61209	1.0000	0	21,484	21,484	0
1,368	09/09/24 S SELL	61210	1.0000	0	1,368	1,368	0
1,397	09/09/24 B BUY	61223	1.0000	0	1,397	1,397	0
59,141	09/10/24 B BUY	61238	1.0000	0	59,141	59,141	0
58,863	09/10/24 S SELL	61239	1.0000	0	58,863	58,863	0
12,828	09/11/24 S SELL	61271	1.0000	0	12,828	12,828	0
48,688	09/12/24 B BUY	61311	1.0000	0	48,688	48,688	0
35,922	09/12/24 S SELL	61312	1.0000	0	35,922	35,922	0
26,141	09/13/24 B BUY	61376	1.0000	0	26,141	26,141	0

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED		BASED ON MARKET PURCHASE PRICE SELLING PRICE	VALUE OF EXPENSES	105,228,640 COST OF ASSET	5% VALUE OF CURRENT VALUE	5,261,432 NET GAIN OR (LOSS)
26,141 09/13/24 S SELL	61377	1.0000	0	26,141	26,141	0
13 09/13/24 S SELL	61378	1.0000	0	13	13	0
43,547 09/16/24 B BUY	61406	1.0000	0	43,547	43,547	0
43,460 09/16/24 S SELL	61407	1.0000	0	43,460	43,460	0
24,278 09/17/24 B BUY	61431	1.0000	0	24,278	24,278	0
24,203 09/17/24 S SELL	61432	1.0000	0	24,203	24,203	0
66,379 09/18/24 B BUY	61495	1.0000	0	66,379	66,379	0
66,379 09/18/24 S SELL	61496	1.0000	0	66,379	66,379	0
280 09/18/24 S SELL	61497	1.0000	0	280	280	0
77,673 09/19/24 B BUY	61592	1.0000	0	77,673	77,673	0
77,673 09/19/24 S SELL	61593	1.0000	0	77,673	77,673	0
108 09/19/24 S SELL	61594	1.0000	0	108	108	0
2,953 09/20/24 B BUY	61651	1.0000	0	2,953	2,953	0
11,219 09/23/24 S SELL	61713	1.0000	0	11,219	11,219	0
12,312 09/24/24 B BUY	61765	1.0000	0	12,312	12,312	0
4,938 09/24/24 S SELL	61766	1.0000	0	4,938	4,938	0
53,676 09/25/24 B BUY	61815	1.0000	0	53,676	53,676	0
53,676 09/25/24 S SELL	61816	1.0000	0	53,676	53,676	0
27 09/25/24 S SELL	61817	1.0000	0	27	27	0
2,797 09/26/24 B BUY	61844	1.0000	0	2,797	2,797	0
37,953 09/27/24 B BUY	61915	1.0000	0	37,953	37,953	0
37,953 09/27/24 S SELL	61916	1.0000	0	37,953	37,953	0
2,791 09/27/24 S SELL	61917	1.0000	0	2,791	2,791	0
52,658 09/30/24 B BUY	61958	1.0000	0	52,658	52,658	0
52,641 09/30/24 S SELL	61959	1.0000	0	52,641	52,641	0
66,047 10/01/24 B BUY	62037	1.0000	0	66,047	66,047	0
66,033 10/01/24 S SELL	62038	1.0000	0	66,033	66,033	0
61,655 10/02/24 B BUY	62061	1.0000	0	61,655	61,655	0
61,655 10/02/24 S SELL	62062	1.0000	0	61,655	61,655	0
48 10/02/24 S SELL	62063	1.0000	0	48	48	0
65,446 10/03/24 B BUY	62106	1.0000	0	65,446	65,446	0
65,446 10/03/24 S SELL	62107	1.0000	0	65,446	65,446	0
164 10/03/24 S SELL	62108	1.0000	0	164	164	0
123,392 10/04/24 B BUY	62183	1.0000	0	123,392	123,392	0
123,392 10/04/24 S SELL	62184	1.0000	0	123,392	123,392	0
1,405 10/04/24 S SELL	62185	1.0000	0	1,405	1,405	0
1,254 10/04/24 B BUY	62186	1.0000	0	1,254	1,254	0
50,999 10/07/24 B BUY	62222	1.0000	0	50,999	50,999	0
50,999 10/07/24 S SELL	62223	1.0000	0	50,999	50,999	0
141 10/07/24 S SELL	62224	1.0000	0	141	141	0
13,661 10/08/24 B BUY	62237	1.0000	0	13,661	13,661	0
13,661 10/08/24 S SELL	62238	1.0000	0	13,661	13,661	0
42 10/08/24 S SELL	62239	1.0000	0	42	42	0
24,342 10/09/24 B BUY	62267	1.0000	0	24,342	24,342	0
24,342 10/09/24 S SELL	62268	1.0000	0	24,342	24,342	0
33 10/09/24 S SELL	62269	1.0000	0	33	33	0
47,727 10/10/24 B BUY	62307	1.0000	0	47,727	47,727	0

DESCRIPTION OF ASSET			BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	105,228,640 COST OF ASSET	5% VALUE OF CURRENT VALUE	5,261,432 NET GAIN OR (LOSS)
IDENTITY OF PARTY INVOLVED							
47,727	10/10/24 S SELL	62308	1.0000	0	47,727	47,727	0
54	10/10/24 S SELL	62309	1.0000	0	54	54	0
10,328	10/11/24 B BUY	62334	1.0000	0	10,328	10,328	0
35,006	10/14/24 B BUY	62371	1.0000	0	35,006	35,006	0
35,006	10/14/24 S SELL	62372	1.0000	0	35,006	35,006	0
10,385	10/14/24 S SELL	62373	1.0000	0	10,385	10,385	0
102,094	10/15/24 B BUY	62390	1.0000	0	102,094	102,094	0
102,030	10/15/24 S SELL	62391	1.0000	0	102,030	102,030	0
28,266	10/16/24 B BUY	62456	1.0000	0	28,266	28,266	0
28,143	10/16/24 S SELL	62457	1.0000	0	28,143	28,143	0
105,572	10/17/24 B BUY	62462	1.0000	0	105,572	105,572	0
105,572	10/17/24 S SELL	62463	1.0000	0	105,572	105,572	0
37	10/17/24 S SELL	62464	1.0000	0	37	37	0
19,156	10/18/24 B BUY	62499	1.0000	0	19,156	19,156	0
19,156	10/18/24 S SELL	62500	1.0000	0	19,156	19,156	0
108	10/18/24 S SELL	62501	1.0000	0	108	108	0
122,378	10/21/24 B BUY	62537	1.0000	0	122,378	122,378	0
122,378	10/21/24 S SELL	62538	1.0000	0	122,378	122,378	0
91	10/21/24 S SELL	62539	1.0000	0	91	91	0
13,505	10/22/24 B BUY	62567	1.0000	0	13,505	13,505	0
13,505	10/22/24 S SELL	62568	1.0000	0	13,505	13,505	0
167	10/22/24 S SELL	62569	1.0000	0	167	167	0
35,686	10/23/24 B BUY	62606	1.0000	0	35,686	35,686	0
35,686	10/23/24 S SELL	62607	1.0000	0	35,686	35,686	0
298	10/23/24 S SELL	62608	1.0000	0	298	298	0
50,625	10/24/24 B BUY	62656	1.0000	0	50,625	50,625	0
50,556	10/24/24 S SELL	62657	1.0000	0	50,556	50,556	0
38,198	10/25/24 B BUY	62689	1.0000	0	38,198	38,198	0
38,198	10/25/24 S SELL	62690	1.0000	0	38,198	38,198	0
396	10/25/24 S SELL	62691	1.0000	0	396	396	0
38,342	10/28/24 B BUY	62737	1.0000	0	38,342	38,342	0
38,342	10/28/24 S SELL	62738	1.0000	0	38,342	38,342	0
80	10/28/24 S SELL	62739	1.0000	0	80	80	0
8,562	10/29/24 B BUY	62819	1.0000	0	8,562	8,562	0
33,969	10/30/24 B BUY	62850	1.0000	0	33,969	33,969	0
33,969	10/30/24 S SELL	62851	1.0000	0	33,969	33,969	0
8,497	10/30/24 S SELL	62852	1.0000	0	8,497	8,497	0
5,404	10/31/24 S SELL	62875	1.0000	0	5,404	5,404	0
96,686	11/01/24 B BUY	62949	1.0000	0	96,686	96,686	0
91,344	11/01/24 S SELL	62950	1.0000	0	91,344	91,344	0
69,094	11/04/24 B BUY	63015	1.0000	0	69,094	69,094	0
69,094	11/04/24 S SELL	63016	1.0000	0	69,094	69,094	0
99	11/04/24 S SELL	63017	1.0000	0	99	99	0
35,000	11/05/24 B BUY	63057	1.0000	0	35,000	35,000	0
34,753	11/05/24 S SELL	63058	1.0000	0	34,753	34,753	0
168,991	11/06/24 B BUY	63101	1.0000	0	168,991	168,991	0
168,991	11/06/24 S SELL	63102	1.0000	0	168,991	168,991	0

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED			BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	105,228,640 EXPENSES	5% VALUE OF COST OF ASSET	5,261,432 CURRENT VALUE	NET GAIN OR (LOSS)
71	11/06/24 S SELL	63103	1.0000	0	71	71	0
75,208	11/07/24 B BUY	63183	1.0000	0	75,208	75,208	0
75,208	11/07/24 S SELL	63184	1.0000	0	75,208	75,208	0
1,333	11/07/24 S SELL	63185	1.0000	0	1,333	1,333	0
1,252	11/07/24 B BUY	63204	1.0000	0	1,252	1,252	0
59,641	11/08/24 B BUY	63220	1.0000	0	59,641	59,641	0
59,458	11/08/24 S SELL	63221	1.0000	0	59,458	59,458	0
31,086	11/11/24 B BUY	63244	1.0000	0	31,086	31,086	0
31,016	11/11/24 S SELL	63245	1.0000	0	31,016	31,016	0
93,146	11/12/24 B BUY	63262	1.0000	0	93,146	93,146	0
93,146	11/12/24 S SELL	63263	1.0000	0	93,146	93,146	0
88	11/12/24 S SELL	63264	1.0000	0	88	88	0
50,695	11/13/24 B BUY	63287	1.0000	0	50,695	50,695	0
50,695	11/13/24 S SELL	63288	1.0000	0	50,695	50,695	0
164	11/13/24 S SELL	63289	1.0000	0	164	164	0
47,891	11/14/24 B BUY	63331	1.0000	0	47,891	47,891	0
47,891	11/14/24 S SELL	63332	1.0000	0	47,891	47,891	0
53	11/14/24 S SELL	63333	1.0000	0	53	53	0
18,399	11/15/24 B BUY	63361	1.0000	0	18,399	18,399	0
18,391	11/15/24 S SELL	63362	1.0000	0	18,391	18,391	0
5,422	11/18/24 S SELL	63398	1.0000	0	5,422	5,422	0
47,641	11/19/24 B BUY	63429	1.0000	0	47,641	47,641	0
42,204	11/19/24 S SELL	63430	1.0000	0	42,204	42,204	0
29,052	11/20/24 B BUY	63473	1.0000	0	29,052	29,052	0
29,052	11/20/24 S SELL	63474	1.0000	0	29,052	29,052	0
546	11/20/24 S SELL	63475	1.0000	0	546	546	0
34,776	11/21/24 B BUY	63505	1.0000	0	34,776	34,776	0
34,776	11/21/24 S SELL	63506	1.0000	0	34,776	34,776	0
37	11/21/24 S SELL	63507	1.0000	0	37	37	0
25,141	11/22/24 B BUY	63546	1.0000	0	25,141	25,141	0
25,139	11/22/24 S SELL	63547	1.0000	0	25,139	25,139	0
168,391	11/25/24 B BUY	63572	1.0000	0	168,391	168,391	0
168,272	11/25/24 S SELL	63573	1.0000	0	168,272	168,272	0
36,661	11/26/24 B BUY	63605	1.0000	0	36,661	36,661	0
36,484	11/26/24 S SELL	63606	1.0000	0	36,484	36,484	0
63,578	11/27/24 B BUY	63637	1.0000	0	63,578	63,578	0
63,578	11/27/24 S SELL	63638	1.0000	0	63,578	63,578	0
4	11/27/24 S SELL	63639	1.0000	0	4	4	0
51,578	11/29/24 B BUY	63704	1.0000	0	51,578	51,578	0
51,490	11/29/24 S SELL	63705	1.0000	0	51,490	51,490	0
14,344	12/02/24 B BUY	63768	1.0000	0	14,344	14,344	0
14,253	12/02/24 S SELL	63769	1.0000	0	14,253	14,253	0
36,394	12/03/24 B BUY	63811	1.0000	0	36,394	36,394	0
36,394	12/03/24 S SELL	63812	1.0000	0	36,394	36,394	0
12	12/03/24 S SELL	63813	1.0000	0	12	12	0
53,219	12/04/24 B BUY	63844	1.0000	0	53,219	53,219	0
53,219	12/04/24 S SELL	63845	1.0000	0	53,219	53,219	0

DESCRIPTION OF ASSET			BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	105,228,640 COST OF ASSET	5% VALUE OF CURRENT VALUE	5,261,432 NET GAIN OR (LOSS)
IDENTITY OF PARTY INVOLVED							
5	12/04/24 S SELL	63846	1.0000	0	5	5	0
8,672	12/05/24 B BUY	63909	1.0000	0	8,672	8,672	0
BROKER 9012424	BARCLAYS CAPITAL						
1,206	12/05/24 B BUY	63926	1.0000	0	1,206	1,206	0
BROKER 0000059	GOLDMAN SACHS						
12,859	12/06/24 B BUY	63937	1.0000	0	12,859	12,859	0
12,859	12/06/24 S SELL	63938	1.0000	0	12,859	12,859	0
9,774	12/06/24 S SELL	63939	1.0000	0	9,774	9,774	0
65,100	12/09/24 B BUY	63964	1.0000	0	65,100	65,100	0
65,100	12/09/24 S SELL	63965	1.0000	0	65,100	65,100	0
25	12/09/24 S SELL	63966	1.0000	0	25	25	0
21,660	12/10/24 B BUY	64010	1.0000	0	21,660	21,660	0
21,660	12/10/24 S SELL	64011	1.0000	0	21,660	21,660	0
74	12/10/24 S SELL	64012	1.0000	0	74	74	0
76,912	12/11/24 B BUY	64034	1.0000	0	76,912	76,912	0
76,912	12/11/24 S SELL	64035	1.0000	0	76,912	76,912	0
72	12/11/24 S SELL	64036	1.0000	0	72	72	0
73,119	12/12/24 B BUY	64078	1.0000	0	73,119	73,119	0
73,119	12/12/24 S SELL	64079	1.0000	0	73,119	73,119	0
100	12/12/24 S SELL	64080	1.0000	0	100	100	0
77,847	12/13/24 B BUY	64104	1.0000	0	77,847	77,847	0
77,847	12/13/24 S SELL	64105	1.0000	0	77,847	77,847	0
137	12/13/24 S SELL	64106	1.0000	0	137	137	0
6,078	12/16/24 B BUY	64132	1.0000	0	6,078	6,078	0
27,390	12/17/24 B BUY	64162	1.0000	0	27,390	27,390	0
27,390	12/17/24 S SELL	64163	1.0000	0	27,390	27,390	0
6,125	12/17/24 S SELL	64164	1.0000	0	6,125	6,125	0
106,787	12/18/24 B BUY	64200	1.0000	0	106,787	106,787	0
106,787	12/18/24 S SELL	64201	1.0000	0	106,787	106,787	0
57	12/18/24 S SELL	64202	1.0000	0	57	57	0
84,751	12/19/24 B BUY	64306	1.0000	0	84,751	84,751	0
84,751	12/19/24 S SELL	64307	1.0000	0	84,751	84,751	0
155	12/19/24 S SELL	64308	1.0000	0	155	155	0
31,109	12/20/24 B BUY	64342	1.0000	0	31,109	31,109	0
31,109	12/20/24 S SELL	64343	1.0000	0	31,109	31,109	0
252	12/20/24 S SELL	64344	1.0000	0	252	252	0
73,248	12/23/24 B BUY	64395	1.0000	0	73,248	73,248	0
73,248	12/23/24 S SELL	64396	1.0000	0	73,248	73,248	0
2	12/23/24 S SELL	64397	1.0000	0	2	2	0
24,641	12/24/24 B BUY	64427	1.0000	0	24,641	24,641	0
24,641	12/24/24 S SELL	64428	1.0000	0	24,641	24,641	0
41	12/24/24 S SELL	64429	1.0000	0	41	41	0
4,703	12/26/24 B BUY	64442	1.0000	0	4,703	4,703	0
44,079	12/27/24 B BUY	64466	1.0000	0	44,079	44,079	0
44,079	12/27/24 S SELL	64467	1.0000	0	44,079	44,079	0
4,702	12/27/24 S SELL	64468	1.0000	0	4,702	4,702	0
56,453	12/30/24 B BUY	64498	1.0000	0	56,453	56,453	0

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	105,228,640 EXPENSES	5% VALUE OF COST OF ASSET	5,261,432 CURRENT VALUE	NET GAIN OR (LOSS)
56,453 12/30/24 S SELL 64499	1.0000	0	56,453	56,453	0
6 12/30/24 S SELL 64500	1.0000	0	6	6	0
26,888 12/31/24 B BUY 64537	1.0000	0	26,888	26,888	0
26,844 12/31/24 S SELL 64538	1.0000	0	26,844	26,844	0
12,655,772 251 TOTAL BUYS		0	12,655,772	12,655,772	0
12,658,191 359 TOTAL SELLS		0	12,658,191	12,658,191	0
25,313,963 SECURITY TOTAL		0	25,313,963	25,313,963	0
AAP9993H3 STATE STREET S&P 500 INDEX NON-LENDING STRATEGY					
BROKER 0800102 MEMO					
7,283 02/15/24 S SELL 906	274.6080	0	1,009,312	2,000,000	990,688
4 03/18/24 S SELL 929	281.5597	0	548	1,114	566
10,655 03/18/24 S SELL 930	281.5490	0	1,476,645	3,000,000	1,523,355
10,939 04/23/24 S SELL 955	274.2360	0	1,516,022	3,000,000	1,483,978
4 06/17/24 S SELL 999	300.2715	0	510	1,106	596
9,964 06/18/24 S SELL 1001	301.0730	0	1,380,887	3,000,000	1,619,113
13,100 08/16/24 S SELL 1047	305.3350	0	1,815,483	4,000,000	2,184,517
3 09/06/24 S SELL 1070	297.8879	0	457	983	526
3,124 10/24/24 S SELL 1094	320.1310	0	432,893	1,000,000	567,107
6,168 12/18/24 S SELL 1137	324.2730	0	854,728	2,000,000	1,145,272
2 12/27/24 S SELL 1138	329.8117	0	258	613	355
1 12/27/24 S SELL 1140	329.8596	0	138	329	191
61,247 12 TOTAL SELLS		0	8,487,881	18,004,145	9,516,264
61,247 SECURITY TOTAL		0	8,487,881	18,004,145	9,516,264
01F052656 TBA FNMA SINGLE FAMILY 30YR 5.5 5/17					
5.500% 05/25/2047					
BROKER 9004158 MORGAN STANLEY AND CO INC DTC00050					
700,000 04/22/24 B BUY 56989	97.3984	0	681,789	681,789	0
200,000 04/23/24 B BUY 57023	97.6719	0	195,344	195,344	0
300,000 04/23/24 B BUY 57031	97.6719	0	293,016	293,016	0
BROKER 9008575 BANK OF AMERICA SECS LLC					
200,000 04/23/24 B BUY 57035	97.6563	0	195,313	195,313	0
BROKER 9004158 MORGAN STANLEY AND CO INC DTC00050					
1,025,000 05/03/24 B BUY 57364	98.1953	0	1,006,502	1,006,502	0
BROKER 9006350 WELLS FARGO SECURITIES, LLC DTC0025					
2,425,000 05/06/24 S SELL 57403	98.4844	0	2,371,963	2,388,246	16,283
(2,425,000) 05/06/24 S RSELL 57440	98.4844	0	(2,371,963)	(2,388,246)	(16,283)
200,000 05/06/24 S SELL 57442	98.4844	0	195,626	196,969	1,343
2,225,000 05/06/24 S SELL 57443	98.4844	0	2,176,337	2,191,277	14,940
BROKER 9004158 MORGAN STANLEY AND CO INC DTC00050					
300,000 05/07/24 O SHORT 57445	98.5000	0	295,500	295,500	0
200,000 05/07/24 O SHORT 57447	98.5000	0	197,000	197,000	0

BASED ON MARKET VALUE OF 105,228,640 5% VALUE OF 5,261,432

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED			PURCHASE PRICE SELLING PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)
700,000	05/07/24 O SHORT	57449	98.5000	0	689,500	689,500	0
1,025,000	05/07/24 O SHORT	57451	98.5000	0	1,009,625	1,009,625	0
BROKER 9006350	WELLS FARGO SECURITIES, LLC DTC0025						
2,225,000	05/07/24 O COVER	57453	98.5000	0	2,191,625	2,191,625	0
BROKER 9008575	BANK OF AMERICA SECS LLC						
200,000	05/07/24 O SHORT	57455	98.5000	0	197,000	197,000	0
BROKER 9006350	WELLS FARGO SECURITIES, LLC DTC0025						
200,000	05/07/24 O COVER	57457	98.5000	0	197,000	197,000	0
2,425,000	5 TOTAL BUYS			0	2,371,964	2,371,964	0
2,425,000	2 TOTAL SELLS			0	2,371,963	2,388,246	16,283
4,850,000	7 TOTAL OTHER TRANSACTIONS			0	4,777,250	4,777,250	0
9,700,000	SECURITY TOTAL			0	9,521,177	9,537,460	16,283
01F052664 TBA UMBS SINGLE FAMILY 30YR 5.5 06/24 5.500% 06/25/2054							
BROKER 9006350	WELLS FARGO SECURITIES, LLC DTC0025						
2,425,000	05/06/24 B BUY	57405	98.4844	0	2,388,246	2,388,246	0
425,000	05/06/24 B BUY	58471	98.4844	0	418,559	418,559	0
(2,425,000)	05/06/24 B RBUY	58474	98.4844	0	(2,388,246)	(2,388,246)	0
425,000	05/06/24 O COVER	58477	98.4844	0	418,500	418,559	(58)
1,575,000	05/06/24 O COVER	58478	98.4844	0	1,550,914	1,551,129	(215)
BROKER 9008575	BANK OF AMERICA SECS LLC						
2,000,000	06/10/24 B BUY	58473	98.4219	0	1,968,438	1,968,438	0
2,000,000	06/10/24 O SHORT	58476	98.4707	0	1,969,414	1,969,414	0
BROKER 9006350	WELLS FARGO SECURITIES, LLC DTC0025						
2,000,000	06/10/24 S SELL	58480	98.4219	0	1,968,657	1,968,438	(219)
BROKER 9008575	BANK OF AMERICA SECS LLC						
425,000	06/10/24 S SELL	58485	98.4375	0	418,340	418,359	20
425,000	06/11/24 B BUY	58504	98.4922	0	418,592	418,592	0
BROKER 9006350	WELLS FARGO SECURITIES, LLC DTC0025						
425,000	06/11/24 S SELL	58506	98.4922	0	418,592	418,592	0
2,850,000	3 TOTAL BUYS			0	2,805,589	2,805,589	0
2,850,000	3 TOTAL SELLS			0	2,805,589	2,805,389	(199)
4,000,000	3 TOTAL OTHER TRANSACTIONS			0	3,938,828	3,939,102	(273)
9,700,000	SECURITY TOTAL			0	9,550,006	9,550,080	(472)
01F052672 TBA UMBS SINGLE FAMILY 30YR 5.5 07/24 5.500% 07/25/2054							
BROKER 9008575	BANK OF AMERICA SECS LLC						
2,000,000	06/10/24 B BUY	58467	98.4609	0	1,969,219	1,969,219	0
425,000	06/10/24 B BUY	58483	98.4336	0	418,343	418,343	0
425,000	06/10/24 B BUY	59187	98.4609	0	418,459	418,459	0
(425,000)	06/10/24 B RBUY	59190	98.4336	0	(418,343)	(418,343)	0

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED				BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	105,228,640 EXPENSES	5% VALUE OF COST OF ASSET	5,261,432 CURRENT VALUE	NET GAIN OR (LOSS)
(2,000,000)	06/10/24 B RBUY	59192		98.4609	0	(1,969,219)	(1,969,219)	0
425,000	06/10/24 B RBBUY	59195		98.4336	0	418,343	418,343	0
425,000	06/10/24 O COVER	59197		98.4609	0	421,514	418,459	3,055
1,150,000	06/10/24 O COVER	59198		98.4609	0	1,140,566	1,132,301	8,266
(425,000)	06/10/24 B RBUY	59329		98.4609	0	(418,459)	(418,459)	0
(1,150,000)	06/10/24 O RCOVER	59330		98.4609	0	(1,140,566)	(1,132,301)	(8,266)
(425,000)	06/10/24 O RCOVER	59332		98.4609	0	(421,514)	(418,459)	(3,055)
1,575,000	06/10/24 O RBCOVR	59338		98.4609	0	1,562,080	1,550,760	11,320
BROKER 9004158	MORGAN STANLEY AND CO INC DTC00050							
425,000	07/08/24 S SELL	59183		99.1797	0	418,343	421,514	3,171
2,000,000	07/08/24 B BUY	59189		99.1484	0	1,982,969	1,982,969	0
1,575,000	07/08/24 O SHORT	59196		99.1797	0	1,562,080	1,562,080	0
BROKER 9008575	BANK OF AMERICA SECS LLC							
1,575,000	07/08/24 S SELL	59200		99.1484	0	1,559,690	1,561,588	1,898
425,000	07/08/24 S SELL	59202		99.1484	0	420,869	421,381	512
(425,000)	07/08/24 S RSELL	59323		99.1484	0	(420,869)	(421,381)	(512)
(1,575,000)	07/08/24 S RSELL	59325		99.1484	0	(1,559,690)	(1,561,588)	(1,898)
BROKER 9004158	MORGAN STANLEY AND CO INC DTC00050							
(2,000,000)	07/08/24 B RBUY	59327		99.1484	0	(1,982,969)	(1,982,969)	0
2,000,000	07/08/24 B RBBUY	59339		99.1484	0	1,982,969	1,982,969	0
BROKER 9008575	BANK OF AMERICA SECS LLC							
1,575,000	07/08/24 S RBSELL	59340		99.1484	0	1,561,588	1,561,588	0
425,000	07/08/24 S RBSELL	59341		99.1484	0	421,381	421,381	0
2,425,000	2	TOTAL BUYS			0	2,401,312	2,401,312	0
2,425,000	3	TOTAL SELLS			0	2,401,312	2,404,483	3,171
3,150,000	2	TOTAL OTHER TRANSACTIONS			0	3,124,160	3,112,840	11,320
8,000,000		SECURITY TOTAL			0	7,926,784	7,918,635	14,491
01F0526B3 TBA UMBS SINGLE FAMILY 30YR 5.5 11/23 5.500% 11/25/2054								
BROKER 9004158	MORGAN STANLEY AND CO INC DTC00050							
2,000,000	10/02/24 B BUY	62040		101.2383	0	2,024,766	2,024,766	0
BROKER 9006350	WELLS FARGO SECURITIES, LLC DTC0025							
2,000,000	11/04/24 B BUY	62989		99.1250	0	1,982,500	1,982,500	0
2,000,000	11/04/24 S SELL	62995		99.0957	0	2,003,633	1,981,914	(21,719)
BROKER 9004158	MORGAN STANLEY AND CO INC DTC00050							
2,000,000	11/04/24 S SELL	63001		99.1250	0	2,003,633	1,982,500	(21,133)
4,000,000	2	TOTAL BUYS			0	4,007,266	4,007,266	0
4,000,000	2	TOTAL SELLS			0	4,007,266	3,964,414	(42,852)
8,000,000		SECURITY TOTAL			0	8,014,532	7,971,680	(42,852)

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED				BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	105,228,640 EXPENSES	5% VALUE OF COST OF ASSET	5,261,432 CURRENT VALUE	NET GAIN OR (LOSS)
EXCGSCUSD EXCESS CASH GOLDMAN SACHS (GLM/GST/GSC))								
USD								
BROKER 0000059 GOLDMAN SACHS								
82,887	01/02/24	B	BUY	54222	1.0000	0	82,887	82,887	0
82,844	01/02/24	S	SELL	54223	1.0000	0	82,844	82,844	0
29,688	01/03/24	B	BUY	54239	1.0000	0	29,688	29,688	0
29,688	01/03/24	S	SELL	54240	1.0000	0	29,688	29,688	0
86	01/03/24	S	SELL	54241	1.0000	0	86	86	0
91,160	01/04/24	B	BUY	54262	1.0000	0	91,160	91,160	0
91,160	01/04/24	S	SELL	54263	1.0000	0	91,160	91,160	0
90	01/04/24	S	SELL	54264	1.0000	0	90	90	0
59,231	01/05/24	B	BUY	54313	1.0000	0	59,231	59,231	0
59,231	01/05/24	S	SELL	54314	1.0000	0	59,231	59,231	0
1,628	01/05/24	S	SELL	54315	1.0000	0	1,628	1,628	0
1,453	01/05/24	B	BUY	54320	1.0000	0	1,453	1,453	0
37,828	01/08/24	B	BUY	54357	1.0000	0	37,828	37,828	0
37,714	01/08/24	S	SELL	54358	1.0000	0	37,714	37,714	0
18,021	01/09/24	B	BUY	54388	1.0000	0	18,021	18,021	0
17,953	01/09/24	S	SELL	54389	1.0000	0	17,953	17,953	0
17,093	01/10/24	B	BUY	54418	1.0000	0	17,093	17,093	0
17,093	01/10/24	S	SELL	54419	1.0000	0	17,093	17,093	0
32	01/10/24	S	SELL	54420	1.0000	0	32	32	0
33,844	01/11/24	B	BUY	54448	1.0000	0	33,844	33,844	0
33,844	01/11/24	S	SELL	54449	1.0000	0	33,844	33,844	0
1	01/11/24	S	SELL	54450	1.0000	0	1	1	0
719	01/15/24	S	SELL	54502	1.0000	0	719	719	0
126,490	01/16/24	B	BUY	54535	1.0000	0	126,490	126,490	0
125,813	01/16/24	S	SELL	54536	1.0000	0	125,813	125,813	0
23,221	01/17/24	B	BUY	54557	1.0000	0	23,221	23,221	0
23,221	01/17/24	S	SELL	54558	1.0000	0	23,221	23,221	0
169	01/17/24	S	SELL	54559	1.0000	0	169	169	0
58,863	01/18/24	B	BUY	54599	1.0000	0	58,863	58,863	0
58,863	01/18/24	S	SELL	54600	1.0000	0	58,863	58,863	0
75	01/18/24	S	SELL	54601	1.0000	0	75	75	0
10,203	01/19/24	B	BUY	54647	1.0000	0	10,203	10,203	0
47,709	01/22/24	B	BUY	54664	1.0000	0	47,709	47,709	0
47,709	01/22/24	S	SELL	54665	1.0000	0	47,709	47,709	0
9,191	01/22/24	S	SELL	54666	1.0000	0	9,191	9,191	0
64,734	01/23/24	B	BUY	54710	1.0000	0	64,734	64,734	0
64,734	01/23/24	S	SELL	54711	1.0000	0	64,734	64,734	0
516	01/23/24	S	SELL	54712	1.0000	0	516	516	0
36,585	01/24/24	B	BUY	54740	1.0000	0	36,585	36,585	0
36,585	01/24/24	S	SELL	54741	1.0000	0	36,585	36,585	0
103	01/24/24	S	SELL	54742	1.0000	0	103	103	0
45,875	01/25/24	B	BUY	54763	1.0000	0	45,875	45,875	0
45,870	01/25/24	S	SELL	54764	1.0000	0	45,870	45,870	0
20,684	01/26/24	B	BUY	54789	1.0000	0	20,684	20,684	0

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED			BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	105,228,640 EXPENSES	5% VALUE OF COST OF ASSET	5,261,432 CURRENT VALUE	NET GAIN OR (LOSS)
20,625	01/26/24 S SELL	54790	1.0000	0	20,625	20,625	0
71,235	01/29/24 B BUY	54817	1.0000	0	71,235	71,235	0
71,173	01/29/24 S SELL	54818	1.0000	0	71,173	71,173	0
53,622	01/30/24 B BUY	54850	1.0000	0	53,622	53,622	0
53,490	01/30/24 S SELL	54851	1.0000	0	53,490	53,490	0
86,297	01/31/24 B BUY	54883	1.0000	0	86,297	86,297	0
86,172	01/31/24 S SELL	54884	1.0000	0	86,172	86,172	0
125,063	02/01/24 B BUY	54960	1.0000	0	125,063	125,063	0
124,898	02/01/24 S SELL	54961	1.0000	0	124,898	124,898	0
166,167	02/02/24 B BUY	54990	1.0000	0	166,167	166,167	0
166,167	02/02/24 S SELL	54991	1.0000	0	166,167	166,167	0
36	02/02/24 S SELL	54992	1.0000	0	36	36	0
142,917	02/05/24 B BUY	55044	1.0000	0	142,917	142,917	0
142,917	02/05/24 S SELL	55045	1.0000	0	142,917	142,917	0
302	02/05/24 S SELL	55046	1.0000	0	302	302	0
65,875	02/06/24 B BUY	55078	1.0000	0	65,875	65,875	0
65,875	02/06/24 S SELL	55079	1.0000	0	65,875	65,875	0
1,598	02/06/24 S SELL	55080	1.0000	0	1,598	1,598	0
1,483	02/06/24 B BUY	55091	1.0000	0	1,483	1,483	0
13,734	02/07/24 B BUY	55111	1.0000	0	13,734	13,734	0
13,674	02/07/24 S SELL	55112	1.0000	0	13,674	13,674	0
75,427	02/08/24 B BUY	55131	1.0000	0	75,427	75,427	0
75,427	02/08/24 S SELL	55132	1.0000	0	75,427	75,427	0
73	02/08/24 S SELL	55133	1.0000	0	73	73	0
8,172	02/09/24 S SELL	55172	1.0000	0	8,172	8,172	0
13,922	02/12/24 B BUY	55204	1.0000	0	13,922	13,922	0
128,528	02/13/24 B BUY	55230	1.0000	0	128,528	128,528	0
128,528	02/13/24 S SELL	55231	1.0000	0	128,528	128,528	0
5,941	02/13/24 S SELL	55232	1.0000	0	5,941	5,941	0
35,797	02/14/24 B BUY	55278	1.0000	0	35,797	35,797	0
35,797	02/14/24 S SELL	55279	1.0000	0	35,797	35,797	0
132	02/14/24 S SELL	55280	1.0000	0	132	132	0
30,871	02/15/24 B BUY	55308	1.0000	0	30,871	30,871	0
30,496	02/15/24 S SELL	55309	1.0000	0	30,496	30,496	0
47,507	02/19/24 B BUY	55344	1.0000	0	47,507	47,507	0
47,485	02/19/24 S SELL	55345	1.0000	0	47,485	47,485	0
9,375	02/20/24 B BUY	55380	1.0000	0	9,375	9,375	0
42,094	02/21/24 B BUY	55409	1.0000	0	42,094	42,094	0
42,094	02/21/24 S SELL	55410	1.0000	0	42,094	42,094	0
9,469	02/21/24 S SELL	55411	1.0000	0	9,469	9,469	0
21,335	02/22/24 B BUY	55478	1.0000	0	21,335	21,335	0
21,335	02/22/24 S SELL	55479	1.0000	0	21,335	21,335	0
37	02/22/24 S SELL	55480	1.0000	0	37	37	0
93,000	02/23/24 B BUY	55505	1.0000	0	93,000	93,000	0
92,883	02/23/24 S SELL	55506	1.0000	0	92,883	92,883	0
44,979	02/26/24 B BUY	55532	1.0000	0	44,979	44,979	0
44,906	02/26/24 S SELL	55533	1.0000	0	44,906	44,906	0

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED			BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	105,228,640 EXPENSES	5% VALUE OF COST OF ASSET	5,261,432 CURRENT VALUE	NET GAIN OR (LOSS)
25,364	02/27/24 B BUY	55556	1.0000	0	25,364	25,364	0
25,364	02/27/24 S SELL	55557	1.0000	0	25,364	25,364	0
74	02/27/24 S SELL	55558	1.0000	0	74	74	0
42,015	02/28/24 B BUY	55587	1.0000	0	42,015	42,015	0
42,015	02/28/24 S SELL	55588	1.0000	0	42,015	42,015	0
16	02/28/24 S SELL	55589	1.0000	0	16	16	0
35,594	02/29/24 B BUY	55620	1.0000	0	35,594	35,594	0
35,528	02/29/24 S SELL	55621	1.0000	0	35,528	35,528	0
69,031	03/01/24 B BUY	55702	1.0000	0	69,031	69,031	0
50	03/01/24 B BUY	55703	1.0000	0	50	50	0
69,009	03/01/24 S SELL	55704	1.0000	0	69,009	69,009	0
35,491	03/04/24 B BUY	55755	1.0000	0	35,491	35,491	0
35,375	03/04/24 S SELL	55756	1.0000	0	35,375	35,375	0
50	03/04/24 S SELL	55758	1.0000	0	50	50	0
96,422	03/05/24 B BUY	55802	1.0000	0	96,422	96,422	0
96,358	03/05/24 S SELL	55803	1.0000	0	96,358	96,358	0
42,500	03/06/24 B BUY	55830	1.0000	0	42,500	42,500	0
42,500	03/06/24 S SELL	55831	1.0000	0	42,500	42,500	0
1,332	03/06/24 S SELL	55832	1.0000	0	1,332	1,332	0
1,459	03/07/24 B BUY	55837	1.0000	0	1,459	1,459	0
78	03/07/24 S SELL	55871	1.0000	0	78	78	0
7,203	03/08/24 S SELL	55897	1.0000	0	7,203	7,203	0
25,545	03/11/24 B BUY	55929	1.0000	0	25,545	25,545	0
18,266	03/11/24 S SELL	55930	1.0000	0	18,266	18,266	0
52,200	03/12/24 B BUY	55969	1.0000	0	52,200	52,200	0
52,200	03/12/24 S SELL	55970	1.0000	0	52,200	52,200	0
500	03/12/24 S SELL	55971	1.0000	0	500	500	0
40,872	03/13/24 B BUY	56020	1.0000	0	40,872	40,872	0
40,872	03/13/24 S SELL	56021	1.0000	0	40,872	40,872	0
81	03/13/24 S SELL	56022	1.0000	0	81	81	0
114,487	03/14/24 B BUY	56065	1.0000	0	114,487	114,487	0
114,487	03/14/24 S SELL	56066	1.0000	0	114,487	114,487	0
107	03/14/24 S SELL	56067	1.0000	0	107	107	0
7,609	03/15/24 B BUY	56087	1.0000	0	7,609	7,609	0
33,270	03/18/24 B BUY	56122	1.0000	0	33,270	33,270	0
33,270	03/18/24 S SELL	56123	1.0000	0	33,270	33,270	0
7,761	03/18/24 S SELL	56124	1.0000	0	7,761	7,761	0
37,906	03/19/24 B BUY	56222	1.0000	0	37,906	37,906	0
37,899	03/19/24 S SELL	56223	1.0000	0	37,899	37,899	0
1,063	03/20/24 S SELL	56261	1.0000	0	1,063	1,063	0
10,000	03/21/24 B BUY	56286	1.0000	0	10,000	10,000	0
59,874	03/22/24 B BUY	56321	1.0000	0	59,874	59,874	0
59,874	03/22/24 S SELL	56322	1.0000	0	59,874	59,874	0
8,806	03/22/24 S SELL	56323	1.0000	0	8,806	8,806	0
37,313	03/25/24 B BUY	56347	1.0000	0	37,313	37,313	0
37,265	03/25/24 S SELL	56348	1.0000	0	37,265	37,265	0
28,625	03/26/24 B BUY	56385	1.0000	0	28,625	28,625	0

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED			BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	105,228,640 EXPENSES	5% VALUE OF COST OF ASSET	5,261,432 CURRENT VALUE	NET GAIN OR (LOSS)
28,625	03/26/24 S SELL	56386	1.0000	0	28,625	28,625	0
25	03/26/24 S SELL	56387	1.0000	0	25	25	0
45,859	03/27/24 B BUY	56414	1.0000	0	45,859	45,859	0
45,802	03/27/24 S SELL	56415	1.0000	0	45,802	45,802	0
14,625	03/28/24 B BUY	56433	1.0000	0	14,625	14,625	0
14,451	03/28/24 S SELL	56434	1.0000	0	14,451	14,451	0
148,997	04/01/24 B BUY	56543	1.0000	0	148,997	148,997	0
148,984	04/01/24 S SELL	56544	1.0000	0	148,984	148,984	0
41,509	04/02/24 B BUY	56570	1.0000	0	41,509	41,509	0
41,509	04/02/24 S SELL	56571	1.0000	0	41,509	41,509	0
194	04/02/24 S SELL	56572	1.0000	0	194	194	0
2,313	04/03/24 B BUY	56613	1.0000	0	2,313	2,313	0
46,281	04/04/24 B BUY	56647	1.0000	0	46,281	46,281	0
46,281	04/04/24 S SELL	56648	1.0000	0	46,281	46,281	0
3,882	04/04/24 S SELL	56649	1.0000	0	3,882	3,882	0
1,564	04/04/24 B BUY	56650	1.0000	0	1,564	1,564	0
71,152	04/05/24 B BUY	56677	1.0000	0	71,152	71,152	0
71,152	04/05/24 S SELL	56678	1.0000	0	71,152	71,152	0
20	04/05/24 S SELL	56679	1.0000	0	20	20	0
33,425	04/08/24 B BUY	56706	1.0000	0	33,425	33,425	0
33,425	04/08/24 S SELL	56707	1.0000	0	33,425	33,425	0
28	04/08/24 S SELL	56708	1.0000	0	28	28	0
60,703	04/09/24 B BUY	56739	1.0000	0	60,703	60,703	0
60,638	04/09/24 S SELL	56740	1.0000	0	60,638	60,638	0
179,326	04/10/24 B BUY	56765	1.0000	0	179,326	179,326	0
179,326	04/10/24 S SELL	56766	1.0000	0	179,326	179,326	0
49	04/10/24 S SELL	56767	1.0000	0	49	49	0
23,422	04/11/24 B BUY	56792	1.0000	0	23,422	23,422	0
23,422	04/11/24 S SELL	56793	1.0000	0	23,422	23,422	0
156	04/11/24 S SELL	56794	1.0000	0	156	156	0
72,140	04/12/24 B BUY	56837	1.0000	0	72,140	72,140	0
72,140	04/12/24 S SELL	56838	1.0000	0	72,140	72,140	0
6	04/12/24 S SELL	56839	1.0000	0	6	6	0
146,356	04/15/24 B BUY	56864	1.0000	0	146,356	146,356	0
146,356	04/15/24 S SELL	56865	1.0000	0	146,356	146,356	0
50	04/15/24 S SELL	56866	1.0000	0	50	50	0
24,330	04/16/24 B BUY	56891	1.0000	0	24,330	24,330	0
24,330	04/16/24 S SELL	56892	1.0000	0	24,330	24,330	0
186	04/16/24 S SELL	56893	1.0000	0	186	186	0
66,656	04/17/24 B BUY	56918	1.0000	0	66,656	66,656	0
66,656	04/17/24 S SELL	56919	1.0000	0	66,656	66,656	0
23	04/17/24 S SELL	56920	1.0000	0	23	23	0
56,936	04/18/24 B BUY	56947	1.0000	0	56,936	56,936	0
56,875	04/18/24 S SELL	56948	1.0000	0	56,875	56,875	0
37,109	04/19/24 B BUY	56984	1.0000	0	37,109	37,109	0
37,109	04/19/24 S SELL	56985	1.0000	0	37,109	37,109	0
25	04/19/24 S SELL	56986	1.0000	0	25	25	0

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED			BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	105,228,640 EXPENSES	5% VALUE OF COST OF ASSET	5,261,432 CURRENT VALUE	NET GAIN OR (LOSS)
8,156	04/22/24 S SELL	57021	1.0000	0	8,156	8,156	0
12,234	04/23/24 B BUY	57073	1.0000	0	12,234	12,234	0
58,766	04/24/24 B BUY	57108	1.0000	0	58,766	58,766	0
58,766	04/24/24 S SELL	57109	1.0000	0	58,766	58,766	0
3,984	04/24/24 S SELL	57110	1.0000	0	3,984	3,984	0
47,208	04/25/24 B BUY	57134	1.0000	0	47,208	47,208	0
47,208	04/25/24 S SELL	57135	1.0000	0	47,208	47,208	0
105	04/25/24 S SELL	57136	1.0000	0	105	105	0
38,875	04/26/24 B BUY	57172	1.0000	0	38,875	38,875	0
38,875	04/26/24 S SELL	57173	1.0000	0	38,875	38,875	0
4	04/26/24 S SELL	57174	1.0000	0	4	4	0
52,078	04/29/24 B BUY	57199	1.0000	0	52,078	52,078	0
51,976	04/29/24 S SELL	57200	1.0000	0	51,976	51,976	0
63,421	04/30/24 B BUY	57218	1.0000	0	63,421	63,421	0
63,391	04/30/24 S SELL	57219	1.0000	0	63,391	63,391	0
88,688	05/01/24 B BUY	57324	1.0000	0	88,688	88,688	0
88,688	05/01/24 S SELL	57325	1.0000	0	88,688	88,688	0
42	05/01/24 S SELL	57326	1.0000	0	42	42	0
5,172	05/02/24 B BUY	57360	1.0000	0	5,172	5,172	0
71,188	05/03/24 B BUY	57398	1.0000	0	71,188	71,188	0
71,188	05/03/24 S SELL	57399	1.0000	0	71,188	71,188	0
4,973	05/03/24 S SELL	57400	1.0000	0	4,973	4,973	0
15,969	05/06/24 B BUY	57434	1.0000	0	15,969	15,969	0
15,843	05/06/24 S SELL	57435	1.0000	0	15,843	15,843	0
35,953	05/07/24 B BUY	57488	1.0000	0	35,953	35,953	0
35,953	05/07/24 S SELL	57489	1.0000	0	35,953	35,953	0
229	05/07/24 S SELL	57490	1.0000	0	229	229	0
29,050	05/08/24 B BUY	57520	1.0000	0	29,050	29,050	0
29,050	05/08/24 S SELL	57521	1.0000	0	29,050	29,050	0
69	05/08/24 S SELL	57522	1.0000	0	69	69	0
32,346	05/09/24 B BUY	57563	1.0000	0	32,346	32,346	0
32,325	05/09/24 S SELL	57564	1.0000	0	32,325	32,325	0
50,131	05/10/24 B BUY	57588	1.0000	0	50,131	50,131	0
50,131	05/10/24 S SELL	57589	1.0000	0	50,131	50,131	0
1,325	05/10/24 S SELL	57590	1.0000	0	1,325	1,325	0
1,498	05/10/24 B BUY	57604	1.0000	0	1,498	1,498	0
25,187	05/13/24 B BUY	57628	1.0000	0	25,187	25,187	0
25,138	05/13/24 S SELL	57629	1.0000	0	25,138	25,138	0
34,891	05/14/24 B BUY	57697	1.0000	0	34,891	34,891	0
34,845	05/14/24 S SELL	57698	1.0000	0	34,845	34,845	0
93,172	05/15/24 B BUY	57721	1.0000	0	93,172	93,172	0
93,049	05/15/24 S SELL	57722	1.0000	0	93,049	93,049	0
15,522	05/16/24 B BUY	57761	1.0000	0	15,522	15,522	0
15,406	05/16/24 S SELL	57762	1.0000	0	15,406	15,406	0
48,813	05/17/24 B BUY	57780	1.0000	0	48,813	48,813	0
48,797	05/17/24 S SELL	57781	1.0000	0	48,797	48,797	0
15,384	05/20/24 B BUY	57812	1.0000	0	15,384	15,384	0

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15,384 05/20/24 S SELL	57813		1.0000	0	15,384	15,384	0
7 05/20/24 S SELL	57814		1.0000	0	7	7	0
21,989 05/21/24 B BUY	57881		1.0000	0	21,989	21,989	0
21,867 05/21/24 S SELL	57882		1.0000	0	21,867	21,867	0
7,960 05/22/24 S SELL	57939		1.0000	0	7,960	7,960	0
46,018 05/23/24 B BUY	57967		1.0000	0	46,018	46,018	0
38,594 05/23/24 S SELL	57968		1.0000	0	38,594	38,594	0
1,516 05/24/24 B BUY	57985		1.0000	0	1,516	1,516	0
80,510 05/28/24 B BUY	58039		1.0000	0	80,510	80,510	0
80,510 05/28/24 S SELL	58040		1.0000	0	80,510	80,510	0
1,816 05/28/24 S SELL	58041		1.0000	0	1,816	1,816	0
92,209 05/29/24 B BUY	58086		1.0000	0	92,209	92,209	0
92,209 05/29/24 S SELL	58087		1.0000	0	92,209	92,209	0
150 05/29/24 S SELL	58088		1.0000	0	150	150	0
69,045 05/30/24 B BUY	58142		1.0000	0	69,045	69,045	0
69,045 05/30/24 S SELL	58143		1.0000	0	69,045	69,045	0
307 05/30/24 S SELL	58144		1.0000	0	307	307	0
36,797 05/31/24 B BUY	58149		1.0000	0	36,797	36,797	0
36,676 05/31/24 S SELL	58150		1.0000	0	36,676	36,676	0
117,672 06/03/24 B BUY	58241		1.0000	0	117,672	117,672	0
117,534 06/03/24 S SELL	58242		1.0000	0	117,534	117,534	0
71,326 06/04/24 B BUY	58278		1.0000	0	71,326	71,326	0
71,118 06/04/24 S SELL	58279		1.0000	0	71,118	71,118	0
48,344 06/05/24 B BUY	58334		1.0000	0	48,344	48,344	0
48,325 06/05/24 S SELL	58335		1.0000	0	48,325	48,325	0
11,469 06/06/24 B BUY	58366		1.0000	0	11,469	11,469	0
11,469 06/06/24 S SELL	58367		1.0000	0	11,469	11,469	0
1,467 06/06/24 S SELL	58368		1.0000	0	1,467	1,467	0
1,514 06/06/24 B BUY	58387		1.0000	0	1,514	1,514	0
143,356 06/07/24 B BUY	58461		1.0000	0	143,356	143,356	0
143,356 06/07/24 S SELL	58462		1.0000	0	143,356	143,356	0
114 06/07/24 S SELL	58463		1.0000	0	114	114	0
47,451 06/10/24 B BUY	58500		1.0000	0	47,451	47,451	0
47,451 06/10/24 S SELL	58501		1.0000	0	47,451	47,451	0
174 06/10/24 S SELL	58502		1.0000	0	174	174	0
69,734 06/11/24 B BUY	58520		1.0000	0	69,734	69,734	0
69,724 06/11/24 S SELL	58521		1.0000	0	69,724	69,724	0
103,375 06/12/24 B BUY	58571		1.0000	0	103,375	103,375	0
103,167 06/12/24 S SELL	58572		1.0000	0	103,167	103,167	0
60,875 06/13/24 B BUY	58616		1.0000	0	60,875	60,875	0
60,838 06/13/24 S SELL	58617		1.0000	0	60,838	60,838	0
46,656 06/14/24 B BUY	58643		1.0000	0	46,656	46,656	0
46,656 06/14/24 S SELL	58644		1.0000	0	46,656	46,656	0
234 06/14/24 S SELL	58647		1.0000	0	234	234	0
68,849 06/17/24 B BUY	58669		1.0000	0	68,849	68,849	0
68,849 06/17/24 S SELL	58670		1.0000	0	68,849	68,849	0
26 06/17/24 S SELL	58671		1.0000	0	26	26	0

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62,906 06/19/24 B BUY	58764	1.0000	0	62,906	62,906	0
62,906 06/19/24 S SELL	58765	1.0000	0	62,906	62,906	0
30 06/19/24 S SELL	58766	1.0000	0	30	30	0
45,224 06/20/24 B BUY	58799	1.0000	0	45,224	45,224	0
45,000 06/20/24 S SELL	58800	1.0000	0	45,000	45,000	0
7,860 06/21/24 S SELL	58840	1.0000	0	7,860	7,860	0
19,422 06/24/24 B BUY	58866	1.0000	0	19,422	19,422	0
11,614 06/24/24 S SELL	58867	1.0000	0	11,614	11,614	0
6,266 06/25/24 B BUY	58894	1.0000	0	6,266	6,266	0
81,537 06/26/24 B BUY	58927	1.0000	0	81,537	81,537	0
81,537 06/26/24 S SELL	58928	1.0000	0	81,537	81,537	0
6,276 06/26/24 S SELL	58929	1.0000	0	6,276	6,276	0
25,547 06/27/24 B BUY	58965	1.0000	0	25,547	25,547	0
25,547 06/27/24 S SELL	58966	1.0000	0	25,547	25,547	0
101 06/27/24 S SELL	58967	1.0000	0	101	101	0
76,464 06/28/24 B BUY	58987	1.0000	0	76,464	76,464	0
76,422 06/28/24 S SELL	58988	1.0000	0	76,422	76,422	0
151,899 07/01/24 B BUY	59065	1.0000	0	151,899	151,899	0
151,899 07/01/24 S SELL	59066	1.0000	0	151,899	151,899	0
210 07/01/24 S SELL	59067	1.0000	0	210	210	0
41,000 07/02/24 B BUY	59094	1.0000	0	41,000	41,000	0
40,982 07/02/24 S SELL	59095	1.0000	0	40,982	40,982	0
97,328 07/04/24 B BUY	59140	1.0000	0	97,328	97,328	0
97,199 07/04/24 S SELL	59141	1.0000	0	97,199	97,199	0
65,125 07/05/24 B BUY	59163	1.0000	0	65,125	65,125	0
65,125 07/05/24 S SELL	59164	1.0000	0	65,125	65,125	0
1,270 07/05/24 S SELL	59165	1.0000	0	1,270	1,270	0
1,425 07/08/24 B BUY	59178	1.0000	0	1,425	1,425	0
9,015 07/08/24 B BUY	59242	1.0000	0	9,015	9,015	0
31,297 07/09/24 B BUY	59275	1.0000	0	31,297	31,297	0
31,297 07/09/24 S SELL	59276	1.0000	0	31,297	31,297	0
8,924 07/09/24 S SELL	59277	1.0000	0	8,924	8,924	0
23,469 07/10/24 B BUY	59304	1.0000	0	23,469	23,469	0
23,469 07/10/24 S SELL	59305	1.0000	0	23,469	23,469	0
27 07/10/24 S SELL	59306	1.0000	0	27	27	0
84,375 07/11/24 B BUY	59367	1.0000	0	84,375	84,375	0
84,300 07/11/24 S SELL	59368	1.0000	0	84,300	84,300	0
5,672 07/12/24 B BUY	59421	1.0000	0	5,672	5,672	0
52,068 07/15/24 B BUY	59448	1.0000	0	52,068	52,068	0
52,068 07/15/24 S SELL	59449	1.0000	0	52,068	52,068	0
5,573 07/15/24 S SELL	59450	1.0000	0	5,573	5,573	0
83,422 07/16/24 B BUY	59476	1.0000	0	83,422	83,422	0
83,422 07/16/24 S SELL	59477	1.0000	0	83,422	83,422	0
7 07/16/24 S SELL	59478	1.0000	0	7	7	0
14,891 07/17/24 B BUY	59507	1.0000	0	14,891	14,891	0
14,794 07/17/24 S SELL	59508	1.0000	0	14,794	14,794	0
51,799 07/18/24 B BUY	59535	1.0000	0	51,799	51,799	0

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51,799	07/18/24 S SELL	59536	1.0000	0	51,799	51,799	0
29	07/18/24 S SELL	59537	1.0000	0	29	29	0
53,411	07/19/24 B BUY	59563	1.0000	0	53,411	53,411	0
53,411	07/19/24 S SELL	59564	1.0000	0	53,411	53,411	0
89	07/19/24 S SELL	59565	1.0000	0	89	89	0
27,224	07/22/24 B BUY	59595	1.0000	0	27,224	27,224	0
27,224	07/22/24 S SELL	59596	1.0000	0	27,224	27,224	0
73	07/22/24 S SELL	59597	1.0000	0	73	73	0
13,219	07/23/24 B BUY	59626	1.0000	0	13,219	13,219	0
13,219	07/23/24 S SELL	59627	1.0000	0	13,219	13,219	0
19	07/23/24 S SELL	59628	1.0000	0	19	19	0
71,636	07/24/24 B BUY	59649	1.0000	0	71,636	71,636	0
71,636	07/24/24 S SELL	59650	1.0000	0	71,636	71,636	0
301	07/24/24 S SELL	59651	1.0000	0	301	301	0
45,219	07/25/24 B BUY	59689	1.0000	0	45,219	45,219	0
45,219	07/25/24 S SELL	59690	1.0000	0	45,219	45,219	0
73	07/25/24 S SELL	59691	1.0000	0	73	73	0
53,344	07/26/24 B BUY	59723	1.0000	0	53,344	53,344	0
53,277	07/26/24 S SELL	59724	1.0000	0	53,277	53,277	0
25,125	07/29/24 B BUY	59763	1.0000	0	25,125	25,125	0
25,027	07/29/24 S SELL	59764	1.0000	0	25,027	25,027	0
36,547	07/30/24 B BUY	59797	1.0000	0	36,547	36,547	0
36,485	07/30/24 S SELL	59798	1.0000	0	36,485	36,485	0
40,125	07/31/24 B BUY	59823	1.0000	0	40,125	40,125	0
40,045	07/31/24 S SELL	59824	1.0000	0	40,045	40,045	0
125,781	08/01/24 B BUY	59896	1.0000	0	125,781	125,781	0
125,638	08/01/24 S SELL	59897	1.0000	0	125,638	125,638	0
204,577	08/02/24 B BUY	59929	1.0000	0	204,577	204,577	0
204,363	08/02/24 S SELL	59930	1.0000	0	204,363	204,363	0
23,750	08/05/24 B BUY	59959	1.0000	0	23,750	23,750	0
23,548	08/05/24 S SELL	59960	1.0000	0	23,548	23,548	0
121,568	08/06/24 B BUY	60017	1.0000	0	121,568	121,568	0
121,568	08/06/24 S SELL	60018	1.0000	0	121,568	121,568	0
245	08/06/24 S SELL	60019	1.0000	0	245	245	0
96,066	08/07/24 B BUY	60055	1.0000	0	96,066	96,066	0
96,066	08/07/24 S SELL	60056	1.0000	0	96,066	96,066	0
1,529	08/07/24 S SELL	60057	1.0000	0	1,529	1,529	0
1,404	08/07/24 B BUY	60076	1.0000	0	1,404	1,404	0
34,614	08/08/24 B BUY	60095	1.0000	0	34,614	34,614	0
34,614	08/08/24 S SELL	60096	1.0000	0	34,614	34,614	0
89	08/08/24 S SELL	60097	1.0000	0	89	89	0
66,562	08/09/24 B BUY	60130	1.0000	0	66,562	66,562	0
66,562	08/09/24 S SELL	60131	1.0000	0	66,562	66,562	0
44	08/09/24 S SELL	60132	1.0000	0	44	44	0
32,560	08/12/24 B BUY	60163	1.0000	0	32,560	32,560	0
32,266	08/12/24 S SELL	60164	1.0000	0	32,266	32,266	0
42,906	08/13/24 B BUY	60206	1.0000	0	42,906	42,906	0

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42,835	08/13/24 S SELL	60207	1.0000	0	42,835	42,835	0
58,797	08/14/24 B BUY	60265	1.0000	0	58,797	58,797	0
58,584	08/14/24 S SELL	60266	1.0000	0	58,584	58,584	0
109,540	08/15/24 B BUY	60285	1.0000	0	109,540	109,540	0
109,328	08/15/24 S SELL	60286	1.0000	0	109,328	109,328	0
27,609	08/16/24 B BUY	60323	1.0000	0	27,609	27,609	0
27,609	08/16/24 S SELL	60324	1.0000	0	27,609	27,609	0
155	08/16/24 S SELL	60325	1.0000	0	155	155	0
35,719	08/19/24 B BUY	60349	1.0000	0	35,719	35,719	0
35,671	08/19/24 S SELL	60350	1.0000	0	35,671	35,671	0
55,813	08/20/24 B BUY	60407	1.0000	0	55,813	55,813	0
55,717	08/20/24 S SELL	60408	1.0000	0	55,717	55,717	0
38,712	08/21/24 B BUY	60461	1.0000	0	38,712	38,712	0
38,692	08/21/24 S SELL	60462	1.0000	0	38,692	38,692	0
107,224	08/22/24 B BUY	60522	1.0000	0	107,224	107,224	0
107,224	08/22/24 S SELL	60523	1.0000	0	107,224	107,224	0
195	08/22/24 S SELL	60524	1.0000	0	195	195	0
48,155	08/23/24 B BUY	60562	1.0000	0	48,155	48,155	0
48,155	08/23/24 S SELL	60563	1.0000	0	48,155	48,155	0
23	08/23/24 S SELL	60564	1.0000	0	23	23	0
9,862	08/26/24 S SELL	60589	1.0000	0	9,862	9,862	0
35,762	08/27/24 B BUY	60633	1.0000	0	35,762	35,762	0
25,844	08/27/24 S SELL	60634	1.0000	0	25,844	25,844	0
4,281	08/28/24 S SELL	60676	1.0000	0	4,281	4,281	0
29,944	08/29/24 B BUY	60777	1.0000	0	29,944	29,944	0
25,719	08/29/24 S SELL	60778	1.0000	0	25,719	25,719	0
57,943	08/30/24 B BUY	60813	1.0000	0	57,943	57,943	0
57,943	08/30/24 S SELL	60814	1.0000	0	57,943	57,943	0
119	08/30/24 S SELL	60815	1.0000	0	119	119	0
76,375	09/03/24 B BUY	60875	1.0000	0	76,375	76,375	0
76,362	09/03/24 S SELL	60876	1.0000	0	76,362	76,362	0
89,172	09/04/24 B BUY	60935	1.0000	0	89,172	89,172	0
89,029	09/04/24 S SELL	60936	1.0000	0	89,029	89,029	0
46,031	09/05/24 B BUY	60996	1.0000	0	46,031	46,031	0
45,562	09/05/24 S SELL	60997	1.0000	0	45,562	45,562	0
17,156	09/06/24 B BUY	61099	1.0000	0	17,156	17,156	0
16,594	09/06/24 S SELL	61100	1.0000	0	16,594	16,594	0
21,484	09/09/24 B BUY	61208	1.0000	0	21,484	21,484	0
21,484	09/09/24 S SELL	61209	1.0000	0	21,484	21,484	0
1,368	09/09/24 S SELL	61210	1.0000	0	1,368	1,368	0
1,397	09/09/24 B BUY	61223	1.0000	0	1,397	1,397	0
59,141	09/10/24 B BUY	61238	1.0000	0	59,141	59,141	0
58,863	09/10/24 S SELL	61239	1.0000	0	58,863	58,863	0
12,828	09/11/24 S SELL	61271	1.0000	0	12,828	12,828	0
48,688	09/12/24 B BUY	61311	1.0000	0	48,688	48,688	0
35,922	09/12/24 S SELL	61312	1.0000	0	35,922	35,922	0
26,141	09/13/24 B BUY	61376	1.0000	0	26,141	26,141	0

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26,141	09/13/24 S SELL	61377	1.0000	0	26,141	26,141	0
13	09/13/24 S SELL	61378	1.0000	0	13	13	0
43,547	09/16/24 B BUY	61406	1.0000	0	43,547	43,547	0
43,460	09/16/24 S SELL	61407	1.0000	0	43,460	43,460	0
24,278	09/17/24 B BUY	61431	1.0000	0	24,278	24,278	0
24,203	09/17/24 S SELL	61432	1.0000	0	24,203	24,203	0
66,379	09/18/24 B BUY	61495	1.0000	0	66,379	66,379	0
66,379	09/18/24 S SELL	61496	1.0000	0	66,379	66,379	0
280	09/18/24 S SELL	61497	1.0000	0	280	280	0
77,673	09/19/24 B BUY	61592	1.0000	0	77,673	77,673	0
77,673	09/19/24 S SELL	61593	1.0000	0	77,673	77,673	0
108	09/19/24 S SELL	61594	1.0000	0	108	108	0
2,953	09/20/24 B BUY	61651	1.0000	0	2,953	2,953	0
11,219	09/23/24 S SELL	61713	1.0000	0	11,219	11,219	0
12,312	09/24/24 B BUY	61765	1.0000	0	12,312	12,312	0
4,938	09/24/24 S SELL	61766	1.0000	0	4,938	4,938	0
53,676	09/25/24 B BUY	61815	1.0000	0	53,676	53,676	0
53,676	09/25/24 S SELL	61816	1.0000	0	53,676	53,676	0
27	09/25/24 S SELL	61817	1.0000	0	27	27	0
2,797	09/26/24 B BUY	61844	1.0000	0	2,797	2,797	0
37,953	09/27/24 B BUY	61915	1.0000	0	37,953	37,953	0
37,953	09/27/24 S SELL	61916	1.0000	0	37,953	37,953	0
2,791	09/27/24 S SELL	61917	1.0000	0	2,791	2,791	0
52,658	09/30/24 B BUY	61958	1.0000	0	52,658	52,658	0
52,641	09/30/24 S SELL	61959	1.0000	0	52,641	52,641	0
66,047	10/01/24 B BUY	62037	1.0000	0	66,047	66,047	0
66,033	10/01/24 S SELL	62038	1.0000	0	66,033	66,033	0
61,655	10/02/24 B BUY	62061	1.0000	0	61,655	61,655	0
61,655	10/02/24 S SELL	62062	1.0000	0	61,655	61,655	0
48	10/02/24 S SELL	62063	1.0000	0	48	48	0
65,446	10/03/24 B BUY	62106	1.0000	0	65,446	65,446	0
65,446	10/03/24 S SELL	62107	1.0000	0	65,446	65,446	0
164	10/03/24 S SELL	62108	1.0000	0	164	164	0
123,392	10/04/24 B BUY	62183	1.0000	0	123,392	123,392	0
123,392	10/04/24 S SELL	62184	1.0000	0	123,392	123,392	0
1,405	10/04/24 S SELL	62185	1.0000	0	1,405	1,405	0
1,254	10/04/24 B BUY	62186	1.0000	0	1,254	1,254	0
50,999	10/07/24 B BUY	62222	1.0000	0	50,999	50,999	0
50,999	10/07/24 S SELL	62223	1.0000	0	50,999	50,999	0
141	10/07/24 S SELL	62224	1.0000	0	141	141	0
13,661	10/08/24 B BUY	62237	1.0000	0	13,661	13,661	0
13,661	10/08/24 S SELL	62238	1.0000	0	13,661	13,661	0
42	10/08/24 S SELL	62239	1.0000	0	42	42	0
24,342	10/09/24 B BUY	62267	1.0000	0	24,342	24,342	0
24,342	10/09/24 S SELL	62268	1.0000	0	24,342	24,342	0
33	10/09/24 S SELL	62269	1.0000	0	33	33	0
47,727	10/10/24 B BUY	62307	1.0000	0	47,727	47,727	0

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47,727	10/10/24 S SELL	62308		1.0000	0	47,727	47,727	0
54	10/10/24 S SELL	62309		1.0000	0	54	54	0
10,328	10/11/24 B BUY	62334		1.0000	0	10,328	10,328	0
35,006	10/14/24 B BUY	62371		1.0000	0	35,006	35,006	0
35,006	10/14/24 S SELL	62372		1.0000	0	35,006	35,006	0
10,385	10/14/24 S SELL	62373		1.0000	0	10,385	10,385	0
102,094	10/15/24 B BUY	62390		1.0000	0	102,094	102,094	0
102,030	10/15/24 S SELL	62391		1.0000	0	102,030	102,030	0
28,266	10/16/24 B BUY	62456		1.0000	0	28,266	28,266	0
28,143	10/16/24 S SELL	62457		1.0000	0	28,143	28,143	0
105,572	10/17/24 B BUY	62462		1.0000	0	105,572	105,572	0
105,572	10/17/24 S SELL	62463		1.0000	0	105,572	105,572	0
37	10/17/24 S SELL	62464		1.0000	0	37	37	0
19,156	10/18/24 B BUY	62499		1.0000	0	19,156	19,156	0
19,156	10/18/24 S SELL	62500		1.0000	0	19,156	19,156	0
108	10/18/24 S SELL	62501		1.0000	0	108	108	0
122,378	10/21/24 B BUY	62537		1.0000	0	122,378	122,378	0
122,378	10/21/24 S SELL	62538		1.0000	0	122,378	122,378	0
91	10/21/24 S SELL	62539		1.0000	0	91	91	0
13,505	10/22/24 B BUY	62567		1.0000	0	13,505	13,505	0
13,505	10/22/24 S SELL	62568		1.0000	0	13,505	13,505	0
167	10/22/24 S SELL	62569		1.0000	0	167	167	0
35,686	10/23/24 B BUY	62606		1.0000	0	35,686	35,686	0
35,686	10/23/24 S SELL	62607		1.0000	0	35,686	35,686	0
298	10/23/24 S SELL	62608		1.0000	0	298	298	0
50,625	10/24/24 B BUY	62656		1.0000	0	50,625	50,625	0
50,556	10/24/24 S SELL	62657		1.0000	0	50,556	50,556	0
38,198	10/25/24 B BUY	62689		1.0000	0	38,198	38,198	0
38,198	10/25/24 S SELL	62690		1.0000	0	38,198	38,198	0
396	10/25/24 S SELL	62691		1.0000	0	396	396	0
38,342	10/28/24 B BUY	62737		1.0000	0	38,342	38,342	0
38,342	10/28/24 S SELL	62738		1.0000	0	38,342	38,342	0
80	10/28/24 S SELL	62739		1.0000	0	80	80	0
8,562	10/29/24 B BUY	62819		1.0000	0	8,562	8,562	0
33,969	10/30/24 B BUY	62850		1.0000	0	33,969	33,969	0
33,969	10/30/24 S SELL	62851		1.0000	0	33,969	33,969	0
8,497	10/30/24 S SELL	62852		1.0000	0	8,497	8,497	0
5,404	10/31/24 S SELL	62875		1.0000	0	5,404	5,404	0
96,686	11/01/24 B BUY	62949		1.0000	0	96,686	96,686	0
91,344	11/01/24 S SELL	62950		1.0000	0	91,344	91,344	0
69,094	11/04/24 B BUY	63015		1.0000	0	69,094	69,094	0
69,094	11/04/24 S SELL	63016		1.0000	0	69,094	69,094	0
99	11/04/24 S SELL	63017		1.0000	0	99	99	0
35,000	11/05/24 B BUY	63057		1.0000	0	35,000	35,000	0
34,753	11/05/24 S SELL	63058		1.0000	0	34,753	34,753	0
168,991	11/06/24 B BUY	63101		1.0000	0	168,991	168,991	0
168,991	11/06/24 S SELL	63102		1.0000	0	168,991	168,991	0

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71	11/06/24 S SELL	63103	1.0000	0	71	71	0
75,208	11/07/24 B BUY	63183	1.0000	0	75,208	75,208	0
75,208	11/07/24 S SELL	63184	1.0000	0	75,208	75,208	0
1,333	11/07/24 S SELL	63185	1.0000	0	1,333	1,333	0
1,252	11/07/24 B BUY	63204	1.0000	0	1,252	1,252	0
59,641	11/08/24 B BUY	63220	1.0000	0	59,641	59,641	0
59,458	11/08/24 S SELL	63221	1.0000	0	59,458	59,458	0
31,086	11/11/24 B BUY	63244	1.0000	0	31,086	31,086	0
31,016	11/11/24 S SELL	63245	1.0000	0	31,016	31,016	0
93,146	11/12/24 B BUY	63262	1.0000	0	93,146	93,146	0
93,146	11/12/24 S SELL	63263	1.0000	0	93,146	93,146	0
88	11/12/24 S SELL	63264	1.0000	0	88	88	0
50,695	11/13/24 B BUY	63287	1.0000	0	50,695	50,695	0
50,695	11/13/24 S SELL	63288	1.0000	0	50,695	50,695	0
164	11/13/24 S SELL	63289	1.0000	0	164	164	0
47,891	11/14/24 B BUY	63331	1.0000	0	47,891	47,891	0
47,891	11/14/24 S SELL	63332	1.0000	0	47,891	47,891	0
53	11/14/24 S SELL	63333	1.0000	0	53	53	0
18,399	11/15/24 B BUY	63361	1.0000	0	18,399	18,399	0
18,391	11/15/24 S SELL	63362	1.0000	0	18,391	18,391	0
5,422	11/18/24 S SELL	63398	1.0000	0	5,422	5,422	0
47,641	11/19/24 B BUY	63429	1.0000	0	47,641	47,641	0
42,204	11/19/24 S SELL	63430	1.0000	0	42,204	42,204	0
29,052	11/20/24 B BUY	63473	1.0000	0	29,052	29,052	0
29,052	11/20/24 S SELL	63474	1.0000	0	29,052	29,052	0
546	11/20/24 S SELL	63475	1.0000	0	546	546	0
34,776	11/21/24 B BUY	63505	1.0000	0	34,776	34,776	0
34,776	11/21/24 S SELL	63506	1.0000	0	34,776	34,776	0
37	11/21/24 S SELL	63507	1.0000	0	37	37	0
25,141	11/22/24 B BUY	63546	1.0000	0	25,141	25,141	0
25,139	11/22/24 S SELL	63547	1.0000	0	25,139	25,139	0
168,391	11/25/24 B BUY	63572	1.0000	0	168,391	168,391	0
168,272	11/25/24 S SELL	63573	1.0000	0	168,272	168,272	0
36,661	11/26/24 B BUY	63605	1.0000	0	36,661	36,661	0
36,484	11/26/24 S SELL	63606	1.0000	0	36,484	36,484	0
63,578	11/27/24 B BUY	63637	1.0000	0	63,578	63,578	0
63,578	11/27/24 S SELL	63638	1.0000	0	63,578	63,578	0
4	11/27/24 S SELL	63639	1.0000	0	4	4	0
51,578	11/29/24 B BUY	63704	1.0000	0	51,578	51,578	0
51,490	11/29/24 S SELL	63705	1.0000	0	51,490	51,490	0
14,344	12/02/24 B BUY	63768	1.0000	0	14,344	14,344	0
14,253	12/02/24 S SELL	63769	1.0000	0	14,253	14,253	0
36,394	12/03/24 B BUY	63811	1.0000	0	36,394	36,394	0
36,394	12/03/24 S SELL	63812	1.0000	0	36,394	36,394	0
12	12/03/24 S SELL	63813	1.0000	0	12	12	0
53,219	12/04/24 B BUY	63844	1.0000	0	53,219	53,219	0
53,219	12/04/24 S SELL	63845	1.0000	0	53,219	53,219	0

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5	12/04/24 S SELL	63846	1.0000	0	5	5	0
8,672	12/05/24 B BUY	63909	1.0000	0	8,672	8,672	0
BROKER 9012424 BARCLAYS CAPITAL							
1,206	12/05/24 B BUY	63926	1.0000	0	1,206	1,206	0
BROKER 0000059 GOLDMAN SACHS							
12,859	12/06/24 B BUY	63937	1.0000	0	12,859	12,859	0
12,859	12/06/24 S SELL	63938	1.0000	0	12,859	12,859	0
9,774	12/06/24 S SELL	63939	1.0000	0	9,774	9,774	0
65,100	12/09/24 B BUY	63964	1.0000	0	65,100	65,100	0
65,100	12/09/24 S SELL	63965	1.0000	0	65,100	65,100	0
25	12/09/24 S SELL	63966	1.0000	0	25	25	0
21,660	12/10/24 B BUY	64010	1.0000	0	21,660	21,660	0
21,660	12/10/24 S SELL	64011	1.0000	0	21,660	21,660	0
74	12/10/24 S SELL	64012	1.0000	0	74	74	0
76,912	12/11/24 B BUY	64034	1.0000	0	76,912	76,912	0
76,912	12/11/24 S SELL	64035	1.0000	0	76,912	76,912	0
72	12/11/24 S SELL	64036	1.0000	0	72	72	0
73,119	12/12/24 B BUY	64078	1.0000	0	73,119	73,119	0
73,119	12/12/24 S SELL	64079	1.0000	0	73,119	73,119	0
100	12/12/24 S SELL	64080	1.0000	0	100	100	0
77,847	12/13/24 B BUY	64104	1.0000	0	77,847	77,847	0
77,847	12/13/24 S SELL	64105	1.0000	0	77,847	77,847	0
137	12/13/24 S SELL	64106	1.0000	0	137	137	0
6,078	12/16/24 B BUY	64132	1.0000	0	6,078	6,078	0
27,390	12/17/24 B BUY	64162	1.0000	0	27,390	27,390	0
27,390	12/17/24 S SELL	64163	1.0000	0	27,390	27,390	0
6,125	12/17/24 S SELL	64164	1.0000	0	6,125	6,125	0
106,787	12/18/24 B BUY	64200	1.0000	0	106,787	106,787	0
106,787	12/18/24 S SELL	64201	1.0000	0	106,787	106,787	0
57	12/18/24 S SELL	64202	1.0000	0	57	57	0
84,751	12/19/24 B BUY	64306	1.0000	0	84,751	84,751	0
84,751	12/19/24 S SELL	64307	1.0000	0	84,751	84,751	0
155	12/19/24 S SELL	64308	1.0000	0	155	155	0
31,109	12/20/24 B BUY	64342	1.0000	0	31,109	31,109	0
31,109	12/20/24 S SELL	64343	1.0000	0	31,109	31,109	0
252	12/20/24 S SELL	64344	1.0000	0	252	252	0
73,248	12/23/24 B BUY	64395	1.0000	0	73,248	73,248	0
73,248	12/23/24 S SELL	64396	1.0000	0	73,248	73,248	0
2	12/23/24 S SELL	64397	1.0000	0	2	2	0
24,641	12/24/24 B BUY	64427	1.0000	0	24,641	24,641	0
24,641	12/24/24 S SELL	64428	1.0000	0	24,641	24,641	0
41	12/24/24 S SELL	64429	1.0000	0	41	41	0
4,703	12/26/24 B BUY	64442	1.0000	0	4,703	4,703	0
44,079	12/27/24 B BUY	64466	1.0000	0	44,079	44,079	0
44,079	12/27/24 S SELL	64467	1.0000	0	44,079	44,079	0
4,702	12/27/24 S SELL	64468	1.0000	0	4,702	4,702	0
56,453	12/30/24 B BUY	64498	1.0000	0	56,453	56,453	0

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56,453	12/30/24 S SELL	64499		1.0000	0	56,453	56,453	0
6	12/30/24 S SELL	64500		1.0000	0	6	6	0
26,888	12/31/24 B BUY	64537		1.0000	0	26,888	26,888	0
26,844	12/31/24 S SELL	64538		1.0000	0	26,844	26,844	0
12,655,772		251	TOTAL BUYS		0	12,655,772	12,655,772	0
12,658,191		359	TOTAL SELLS		0	12,658,191	12,658,191	0
25,313,963			SECURITY TOTAL		0	25,313,963	25,313,963	0
AAP9993H3 STATE STREET S&P 500 INDEX NON-LENDING STRATEGY								
BROKER 0800102 MEMO								
7,283	02/15/24 S SELL	906		274.6080	0	1,009,312	2,000,000	990,688
4	03/18/24 S SELL	929		281.5597	0	548	1,114	566
10,655	03/18/24 S SELL	930		281.5490	0	1,476,645	3,000,000	1,523,355
10,939	04/23/24 S SELL	955		274.2360	0	1,516,022	3,000,000	1,483,978
4	06/17/24 S SELL	999		300.2715	0	510	1,106	596
9,964	06/18/24 S SELL	1001		301.0730	0	1,380,887	3,000,000	1,619,113
13,100	08/16/24 S SELL	1047		305.3350	0	1,815,483	4,000,000	2,184,517
3	09/06/24 S SELL	1070		297.8879	0	457	983	526
3,124	10/24/24 S SELL	1094		320.1310	0	432,893	1,000,000	567,107
6,168	12/18/24 S SELL	1137		324.2730	0	854,728	2,000,000	1,145,272
2	12/27/24 S SELL	1138		329.8117	0	258	613	355
1	12/27/24 S SELL	1140		329.8596	0	138	329	191
61,247		12	TOTAL SELLS		0	8,487,881	18,004,145	9,516,264
61,247			SECURITY TOTAL		0	8,487,881	18,004,145	9,516,264
01F052656 TBA FNMA SINGLE FAMILY 30YR 5.5 5/17 5.500% 05/25/2047								
BROKER 9004158 MORGAN STANLEY AND CO INC DTC00050								
700,000	04/22/24 B BUY	56989		97.3984	0	681,789	681,789	0
200,000	04/23/24 B BUY	57023		97.6719	0	195,344	195,344	0
300,000	04/23/24 B BUY	57031		97.6719	0	293,016	293,016	0
BROKER 9008575 BANK OF AMERICA SECS LLC								
200,000	04/23/24 B BUY	57035		97.6563	0	195,313	195,313	0
BROKER 9004158 MORGAN STANLEY AND CO INC DTC00050								
1,025,000	05/03/24 B BUY	57364		98.1953	0	1,006,502	1,006,502	0
BROKER 9006350 WELLS FARGO SECURITIES, LLC DTC0025								
2,425,000	05/06/24 S SELL	57403		98.4844	0	2,371,963	2,388,246	16,283
(2,425,000)	05/06/24 S RSELL	57440		98.4844	0	(2,371,963)	(2,388,246)	(16,283)
200,000	05/06/24 S SELL	57442		98.4844	0	195,626	196,969	1,343
2,225,000	05/06/24 S SELL	57443		98.4844	0	2,176,337	2,191,277	14,940
BROKER 9004158 MORGAN STANLEY AND CO INC DTC00050								
300,000	05/07/24 O SHORT	57445		98.5000	0	295,500	295,500	0
200,000	05/07/24 O SHORT	57447		98.5000	0	197,000	197,000	0

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED				BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	105,228,640 EXPENSES	5% VALUE OF COST OF ASSET	5,261,432 CURRENT VALUE	NET GAIN OR (LOSS)
700,000	05/07/24 O SHORT	57449		98.5000	0	689,500	689,500	0
1,025,000	05/07/24 O SHORT	57451		98.5000	0	1,009,625	1,009,625	0
BROKER 9006350	WELLS FARGO SECURITIES, LLC DTC0025							
2,225,000	05/07/24 O COVER	57453		98.5000	0	2,191,625	2,191,625	0
BROKER 9008575	BANK OF AMERICA SECS LLC							
200,000	05/07/24 O SHORT	57455		98.5000	0	197,000	197,000	0
BROKER 9006350	WELLS FARGO SECURITIES, LLC DTC0025							
200,000	05/07/24 O COVER	57457		98.5000	0	197,000	197,000	0
2,425,000	5	TOTAL BUYS			0	2,371,964	2,371,964	0
2,425,000	2	TOTAL SELLS			0	2,371,963	2,388,246	16,283
4,850,000	7	TOTAL OTHER TRANSACTIONS			0	4,777,250	4,777,250	0
9,700,000		SECURITY TOTAL			0	9,521,177	9,537,460	16,283
01F052664 TBA UMBS SINGLE FAMILY 30YR 5.5 06/24								
5.500% 06/25/2054								
BROKER 9006350	WELLS FARGO SECURITIES, LLC DTC0025							
2,425,000	05/06/24 B BUY	57405		98.4844	0	2,388,246	2,388,246	0
425,000	05/06/24 B BUY	58471		98.4844	0	418,559	418,559	0
(2,425,000)	05/06/24 B RBUY	58474		98.4844	0	(2,388,246)	(2,388,246)	0
425,000	05/06/24 O COVER	58477		98.4844	0	418,500	418,559	(58)
1,575,000	05/06/24 O COVER	58478		98.4844	0	1,550,914	1,551,129	(215)
BROKER 9008575	BANK OF AMERICA SECS LLC							
2,000,000	06/10/24 B BUY	58473		98.4219	0	1,968,438	1,968,438	0
2,000,000	06/10/24 O SHORT	58476		98.4707	0	1,969,414	1,969,414	0
BROKER 9006350	WELLS FARGO SECURITIES, LLC DTC0025							
2,000,000	06/10/24 S SELL	58480		98.4219	0	1,968,657	1,968,438	(219)
BROKER 9008575	BANK OF AMERICA SECS LLC							
425,000	06/10/24 S SELL	58485		98.4375	0	418,340	418,359	20
425,000	06/11/24 B BUY	58504		98.4922	0	418,592	418,592	0
BROKER 9006350	WELLS FARGO SECURITIES, LLC DTC0025							
425,000	06/11/24 S SELL	58506		98.4922	0	418,592	418,592	0
2,850,000	3	TOTAL BUYS			0	2,805,589	2,805,589	0
2,850,000	3	TOTAL SELLS			0	2,805,589	2,805,389	(199)
4,000,000	3	TOTAL OTHER TRANSACTIONS			0	3,938,828	3,939,102	(273)
9,700,000		SECURITY TOTAL			0	9,550,006	9,550,080	(472)
01F052672 TBA UMBS SINGLE FAMILY 30YR 5.5 07/24								
5.500% 07/25/2054								
BROKER 9008575	BANK OF AMERICA SECS LLC							
2,000,000	06/10/24 B BUY	58467		98.4609	0	1,969,219	1,969,219	0
425,000	06/10/24 B BUY	58483		98.4336	0	418,343	418,343	0
425,000	06/10/24 B BUY	59187		98.4609	0	418,459	418,459	0
(425,000)	06/10/24 B RBUY	59190		98.4336	0	(418,343)	(418,343)	0

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED				BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	105,228,640 EXPENSES	5% VALUE OF COST OF ASSET	5,261,432 CURRENT VALUE	NET GAIN OR (LOSS)
(2,000,000)	06/10/24 B RBUY	59192		98.4609	0	(1,969,219)	(1,969,219)	0
425,000	06/10/24 B RBBUY	59195		98.4336	0	418,343	418,343	0
425,000	06/10/24 O COVER	59197		98.4609	0	421,514	418,459	3,055
1,150,000	06/10/24 O COVER	59198		98.4609	0	1,140,566	1,132,301	8,266
(425,000)	06/10/24 B RBUY	59329		98.4609	0	(418,459)	(418,459)	0
(1,150,000)	06/10/24 O RCOVER	59330		98.4609	0	(1,140,566)	(1,132,301)	(8,266)
(425,000)	06/10/24 O RCOVER	59332		98.4609	0	(421,514)	(418,459)	(3,055)
1,575,000	06/10/24 O RBCOVR	59338		98.4609	0	1,562,080	1,550,760	11,320
BROKER 9004158	MORGAN STANLEY AND CO INC DTC00050							
425,000	07/08/24 S SELL	59183		99.1797	0	418,343	421,514	3,171
2,000,000	07/08/24 B BUY	59189		99.1484	0	1,982,969	1,982,969	0
1,575,000	07/08/24 O SHORT	59196		99.1797	0	1,562,080	1,562,080	0
BROKER 9008575	BANK OF AMERICA SECS LLC							
1,575,000	07/08/24 S SELL	59200		99.1484	0	1,559,690	1,561,588	1,898
425,000	07/08/24 S SELL	59202		99.1484	0	420,869	421,381	512
(425,000)	07/08/24 S RSELL	59323		99.1484	0	(420,869)	(421,381)	(512)
(1,575,000)	07/08/24 S RSELL	59325		99.1484	0	(1,559,690)	(1,561,588)	(1,898)
BROKER 9004158	MORGAN STANLEY AND CO INC DTC00050							
(2,000,000)	07/08/24 B RBUY	59327		99.1484	0	(1,982,969)	(1,982,969)	0
2,000,000	07/08/24 B RBBUY	59339		99.1484	0	1,982,969	1,982,969	0
BROKER 9008575	BANK OF AMERICA SECS LLC							
1,575,000	07/08/24 S RBSELL	59340		99.1484	0	1,561,588	1,561,588	0
425,000	07/08/24 S RBSELL	59341		99.1484	0	421,381	421,381	0
2,425,000		2	TOTAL BUYS		0	2,401,312	2,401,312	0
2,425,000		3	TOTAL SELLS		0	2,401,312	2,404,483	3,171
3,150,000		2	TOTAL OTHER TRANSACTIONS		0	3,124,160	3,112,840	11,320
8,000,000			SECURITY TOTAL		0	7,926,784	7,918,635	14,491
01F0526B3 TBA UMBS SINGLE FAMILY 30YR 5.5 11/23 5.500% 11/25/2054								
BROKER 9004158	MORGAN STANLEY AND CO INC DTC00050							
2,000,000	10/02/24 B BUY	62040		101.2383	0	2,024,766	2,024,766	0
BROKER 9006350	WELLS FARGO SECURITIES, LLC DTC0025							
2,000,000	11/04/24 B BUY	62989		99.1250	0	1,982,500	1,982,500	0
2,000,000	11/04/24 S SELL	62995		99.0957	0	2,003,633	1,981,914	(21,719)
BROKER 9004158	MORGAN STANLEY AND CO INC DTC00050							
2,000,000	11/04/24 S SELL	63001		99.1250	0	2,003,633	1,982,500	(21,133)
4,000,000		2	TOTAL BUYS		0	4,007,266	4,007,266	0
4,000,000		2	TOTAL SELLS		0	4,007,266	3,964,414	(42,852)
8,000,000			SECURITY TOTAL		0	8,014,532	7,971,680	(42,852)

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
NONINTEREST-BEARING CASH				
AUD	AUSTRALIAN DOLLAR	2,945.680	1,908	1,824
GBP	BRITISH POUND	3,317.350	4,191	4,155
CAD	CANADIAN DOLLAR	876.710	684	610
CASH	CASH	3,675,981.180	3,675,981	3,675,981
EUR	EURO	29,959.290	31,334	31,023
JPY	JAPANESE YEN	1,756,606.000	11,444	11,177
CASH	U. S. DOLLAR	198,773.140	198,773	198,773
USDC	USD CASH AT BROKER	26,843.750	26,844	26,844
USCC	USD ETD CASH COLLATERAL	328,000.000	328,000	328,000
USIG	USD IM FOR CENTRAL CLEARING BROKER GS	628,000.000	628,000	628,000
TOTAL NONINTEREST-BEARING CASH			4,907,159	4,906,386

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
GENERAL INVESTMENTS				
INTEREST-BEARING CASH (INCLUDING MM ACCTS & CD)				
EXCGSCUSD EXCESS CASH GOLDMAN SACHS (GLM/GST/GSC))	USD	9,066.000	9,066	9,066
TOTAL INTEREST-BEARING CASH (INCLUDING MM ACCTS & CD)			9,066	9,066
U.S. GOVERNMENT SECURITIES				
3137FQZF3 FHLMC REMICS 4948 E 2.5% 25/OCT/2048	MONTHLY 2.500% 10/25/2048	11,634.370	11,763	10,320
01F032617 TBA UMBS SINGLE FAMILY 30YR 3.5 1/19	3.500% 01/25/2054	700,000.000	633,691	618,850
01F040610 TBA UMBS SINGLE FAMILY 30YR 4.0 01/24	4.000% 01/25/2054	800,000.000	748,188	731,241
01F042616 TBA UMBS SINGLE FAMILY 30YR 4.5 01/23	4.500% 01/25/2053	1,200,000.000	1,149,539	1,128,187
01F050619 TBA UMBS SINGLE FAMILY 30YR 5.0 01/23	5.000% 01/25/2053	600,000.000	580,289	578,866
01F052615 TBA UMBS SINGLE FAMILY 30YR 5.5 01/24	5.500% 01/25/2054	2,300,000.000	2,291,230	2,268,927
3133B9Z56 UMBS MORTPASS 3% 01/APR/2052 CL PN# QE07	MONTHLY 3.000% 04/01/2052	87,054.610	82,090	73,914
3132DWDK6 UMBS MORTPASS 3% 01/APR/2052 CL PN# SD82	MONTHLY 3.000% 04/01/2052	98,111.070	86,031	83,432
3140A05G0 UMBS MORTPASS 5.5% 01/NOV/2053 CL PN# DA	MONTHLY 5.500% 11/01/2053	318,921.660	314,013	314,745
3132DWJL8 UMBS MORTPASS 5.5% 01/OCT/2053 CL PN# SD	MONTHLY 5.500% 10/01/2053	92,283.720	92,305	91,158

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
3140NHN38 UMBS MORTPASS 5% 01/JAN/2054 CL PN# BY13	MONTHLY 5.000% 01/01/2054 191,606.450	186,382	185,102
3140A56U7 UMBS MORTPASS 5% 01/NOV/2053 CL PN# DA53	MONTHLY 5.000% 11/01/2053 495,856.360	482,337	478,615
912797KJ5 UNITED STATES OF AMERICA BILL ZERO CPN 2	0.000% 03/20/2025 500,000.000	495,415	495,533
912797MY0 UNITED STATES OF AMERICA BILL ZERO CPN 2	0.000% 01/21/2025 200,000.000	199,492	199,552
912810SV1 UNITED STATES OF AMERICA BOND FIXED 0.12	SEMI-ANN. FLOATING 02/15/2051 300,000.000	231,214	200,009
912810TE8 UNITED STATES OF AMERICA BOND FIXED 0.12	SEMI-ANN. FLOATING 02/15/2052 100,000.000	57,675	61,438
912810RW0 UNITED STATES OF AMERICA BOND FIXED 0.87	SEMI-ANN. FLOATING 02/15/2047 100,000.000	107,632	94,396
912810TP3 UNITED STATES OF AMERICA BOND FIXED 1.5%	SEMI-ANN. FLOATING 02/15/2053 200,000.000	182,990	170,032
912810TY4 UNITED STATES OF AMERICA BOND FIXED 2.12	SEMI-ANN. FLOATING 02/15/2054 200,000.000	206,296	190,373
912810UC0 UNITED STATES OF AMERICA BOND FIXED 4.25	SEMI-ANN. 4.250% 08/15/2054 200,000.000	191,978	182,969
91282CCM1 UNITED STATES OF AMERICA NOTES FIXED 0.1	SEMI-ANN. FLOATING 07/15/2031 100,000.000	98,174	103,663
91282CEZ0 UNITED STATES OF AMERICA NOTES FIXED 0.6	SEMI-ANN. FLOATING 07/15/2032 300,000.000	304,411	291,262
TOTAL U.S. GOVERNMENT SECURITIES		8,733,136	8,552,585
CORPORATE DEBT INSTRUMENTS: ALL OTHER			
00287YDX4 ABBVIE INC CALLABLE NOTES FIXED 5.5% 15/	SEMI-ANN. 5.500% 03/15/2064 125,000.000	124,533	119,621
007944AH4 ADVENTIST HEALTH SYSTEM/WEST CALLABLE BO	SEMI-ANN. 5.430% 03/01/2032 100,000.000	99,668	99,541

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
00774MAX3 AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	SEMI-ANN. 3.300% 01/30/2032	150,000.000	149,436	130,727
00914AAX0 AIR LEASE CORP CALLABLE MEDIUM TERM NOTE	SEMI-ANN. 5.200% 07/15/2031	100,000.000	98,312	98,787
010392FT0 ALABAMA POWER CO CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.450% 10/01/2049	200,000.000	199,330	141,413
015271AX7 ALEXANDRIA REAL ESTATE EQUITIES INC CALL	SEMI-ANN. 3.000% 05/18/2051	200,000.000	199,176	122,633
753404 ALTICE FRANCE S.A.	MONTHLY FLOATING 08/15/2028	94,313.710	91,956	75,993
02401LAA2 AMERICAN ASSETS TRUST LP CALLABLE NOTES	SEMI-ANN. 3.375% 02/01/2031	100,000.000	98,935	87,005
8F6523B AMERICAN TOWER CORP CALLABLE NOTES FIXED	ANNUAL 1.000% 01/15/2032	200,000.000	235,804	175,752
031162CF5 AMGEN INC CALLABLE NOTES FIXED 4.663% 15	SEMI-ANN. 4.663% 06/15/2051	300,000.000	331,296	251,784
031162DK3 AMGEN INC CALLABLE NOTES FIXED 4.875% 01	SEMI-ANN. 4.875% 03/01/2053	100,000.000	99,982	85,870
031162DT4 AMGEN INC CALLABLE NOTES FIXED 5.65% 02/	SEMI-ANN. 5.650% 03/02/2053	100,000.000	98,536	96,463
037411BC8 APACHE CORP CALLABLE NOTES FIXED 4.25% 1	SEMI-ANN. 4.250% 01/15/2044	400,000.000	390,280	289,380
040555DC5 ARIZONA PUBLIC SERVICE CO CALLABLE NOTES	SEMI-ANN. 2.650% 09/15/2050	200,000.000	199,218	116,002
04316JAP4 ARTHUR J GALLAGHER & CO CALLABLE NOTES F	SEMI-ANN. 5.550% 02/15/2055	100,000.000	99,376	96,520
00206RKJ0 AT&T INC CALLABLE NOTES FIXED 3.5% 15/SE	SEMI-ANN. 3.500% 09/15/2053	100,000.000	67,731	67,372
05401AAR2 AVOLON HOLDINGS FUNDING LTD CALLABLE NOT	SEMI-ANN. 2.528% 11/18/2027	478,000.000	431,293	443,196
067316AF6 BACARDI LTD CALLABLE NOTES FIXED 4.7% 15	SEMI-ANN. 4.700% 05/15/2028	200,000.000	199,362	197,211

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
06051GJM2	BANK OF AMERICA CORP CALLABLE MEDIUM TER	SEMI-ANN. 2.831% 10/24/2051	500,000	307,851
		500,000.000		
06051GLH0	BANK OF AMERICA CORP CALLABLE NOTES VARI	SEMI-ANN. 5.288% 04/25/2034	100,000	99,325
		100,000.000		
06051GMA4	BANK OF AMERICA CORP CALLABLE NOTES VARI	SEMI-ANN. 5.468% 01/23/2035	100,000	100,135
		100,000.000		
06406RBW6	BANK OF NEW YORK MELLON CORP/THE CALLABL	SEMI-ANN. 5.188% 03/14/2035	100,000	99,071
		100,000.000		
06684QAB8	BAPTIST HEALTHCARE SYSTEM OBLIGATED GROU	SEMI-ANN. 3.540% 08/15/2050	100,000	70,558
		100,000.000		
06738EBN4	BARCLAYS PLC CALLABLE NOTES VARIABLE USD	QUARTERLY 6.125% 12/31/2164	200,000	199,529
		200,000.000		
05526DBV6	BAT CAPITAL CORP CALLABLE NOTES FIXED 5.	SEMI-ANN. 5.650% 03/16/2052	193,006	183,373
		200,000.000		
054989AB4	BAT CAPITAL CORP CALLABLE NOTES FIXED 6.	SEMI-ANN. 6.421% 08/02/2033	100,000	105,703
		100,000.000		
075887CK3	BECTON DICKINSON & CO CALLABLE NOTES FIX	SEMI-ANN. 3.794% 05/20/2050	100,000	73,931
		100,000.000		
084659AR2	BERKSHIRE HATHAWAY ENERGY CO CALLABLE NO	SEMI-ANN. 4.450% 01/15/2049	304,947	247,835
		300,000.000		
08576PAP6	BERRY GLOBAL INC CALLABLE NOTES FIXED 5.	SEMI-ANN. 5.650% 01/15/2034	99,714	100,339
		100,000.000		
092113AX7	BLACK HILLS CORP CALLABLE NOTES FIXED 6%	SEMI-ANN. 6.000% 01/15/2035	99,787	103,250
		100,000.000		
09659W2Z6	BNP PARIBAS SA CALLABLE NOTES VARIABLE 1	SEMI-ANN. 5.283% 11/19/2030	99,166	98,953
		100,000.000		
097023BZ7	BOEING CO/THE CALLABLE NOTES FIXED 3.625	SEMI-ANN. 3.625% 03/01/2048	278,355	199,944
		300,000.000		
09778PAC9	BON SECOURS MERCY HEALTH INC CALLABLE BO	SEMI-ANN. 3.205% 06/01/2050	100,000	66,469
		100,000.000		
10112RBE3	BOSTON PROPERTIES LP CALLABLE NOTES FIXE	SEMI-ANN. 2.550% 04/01/2032	49,785	40,488
		50,000.000		

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
10922NAF0 BRIGHTHOUSE FINANCIAL INC CALLABLE NOTES	SEMI-ANN. 4.700% 06/22/2047	86,000.000	87,119	66,772
110122EK0 BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F	SEMI-ANN. 5.550% 02/22/2054	100,000.000	99,609	97,038
11135FBV2 BROADCOM INC CALLABLE NOTES FIXED 4.926%	SEMI-ANN. 4.926% 05/15/2037	87,000.000	80,439	82,794
11271LAB8 BROOKFIELD FINANCE INC CALLABLE NOTES FI	SEMI-ANN. 4.700% 09/20/2047	200,000.000	203,926	172,473
136385BC4 CANADIAN NATURAL RESOURCES LTD CALLABLE	SEMI-ANN. 5.400% 12/15/2034	100,000.000	99,837	97,265
13648TAG2 CANADIAN PACIFIC RAILWAY CO CALLABLE NOT	SEMI-ANN. 3.500% 05/01/2050	100,000.000	99,208	70,962
13648TAH0 CANADIAN PACIFIC RAILWAY CO CALLABLE NOT	SEMI-ANN. 4.200% 11/15/2069	100,000.000	99,502	73,520
138616AM9 CANTOR FITZGERALD LP CALLABLE NOTES FIXE	SEMI-ANN. 7.200% 12/12/2028	100,000.000	99,806	104,512
15135UAP4 CENOVUS ENERGY INC CALLABLE NOTES FIXED	SEMI-ANN. 5.250% 06/15/2037	188,000.000	196,078	176,071
161175BL7 CHARTER COMMUNICATIONS OPERATING LLC / C	SEMI-ANN. 5.375% 05/01/2047	700,000.000	716,548	575,171
17308CC53 CITIGROUP INC CALLABLE NOTES VARIABLE 05	SEMI-ANN. 2.976% 11/05/2030	200,000.000	200,000	180,443
17327CAT0 CITIGROUP INC CALLABLE NOTES VARIABLE 19	SEMI-ANN. 4.542% 09/19/2030	100,000.000	100,000	97,187
902104AC2 COHERENT CORP CALLABLE NOTES FIXED 5% 15	SEMI-ANN. 5.000% 12/15/2029	100,000.000	100,000	95,429
20030NDQ1 COMCAST CORP CALLABLE NOTES FIXED 2.65%	SEMI-ANN. 2.650% 08/15/2062	100,000.000	99,098	52,516
20030NDU2 COMCAST CORP CALLABLE NOTES FIXED 2.937%	SEMI-ANN. 2.937% 11/01/2056	207,000.000	152,455	120,918
20030NEF4 COMCAST CORP CALLABLE NOTES FIXED 5.35%	SEMI-ANN. 5.350% 05/15/2053	100,000.000	99,569	92,749

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR			COST	CURRENT VALUE
20030NEG2 COMCAST CORP CALLABLE NOTES FIXED 5.5% 1	SEMI-ANN.	5.500%	05/15/2064 100,000.000	99,530	93,421
20268JAG8 COMMONSPIRIT HEALTH CALLABLE BOND FIXED	SEMI-ANN.	3.910%	10/01/2050 100,000.000	100,000	73,737
209111FT5 CONSOLIDATED EDISON CO OF NEW YORK INC C	SEMI-ANN.	4.650%	12/01/2048 300,000.000	298,845	256,787
210385AE0 CONSTELLATION ENERGY GENERATION LLC CALL	SEMI-ANN.	6.500%	10/01/2053 100,000.000	100,110	106,338
210518DD5 CONSUMERS ENERGY CO CALLABLE BOND FIXED	SEMI-ANN.	4.350%	04/15/2049 100,000.000	99,618	83,207
22003BAM8 COPT DEFENSE PROPERTIES LP CALLABLE NOTE	SEMI-ANN.	2.750%	04/15/2031 100,000.000	98,953	85,353
219350BQ7 CORNING INC CALLABLE NOTES FIXED 5.45% 1	SEMI-ANN.	5.450%	11/15/2079 100,000.000	99,720	90,570
222793AA9 COUSINS PROPERTIES LP CALLABLE NOTES FIX	SEMI-ANN.	5.875%	10/01/2034 100,000.000	99,708	100,165
22822VAU5 CROWN CASTLE INC CALLABLE NOTES FIXED 3.	SEMI-ANN.	3.250%	01/15/2051 100,000.000	99,786	65,291
24703TAK2 DELL INTERNATIONAL LLC / EMC CORP CALLAB	SEMI-ANN.	8.350%	07/15/2046 43,000.000	55,445	54,831
247361ZZ4 DELTA AIR LINES INC CALLABLE NOTES FIXED	SEMI-ANN.	7.375%	01/15/2026 200,000.000	234,500	204,297
251526CD9 DEUTSCHE BANK AG/NEW YORK NY CALLABLE NO	SEMI-ANN.	3.547%	09/18/2031 400,000.000	400,000	359,197
25179MBG7 DEVON ENERGY CORP CALLABLE NOTES FIXED 5	SEMI-ANN.	5.200%	09/15/2034 100,000.000	99,966	95,019
25278XAT6 DIAMONDBACK ENERGY INC CALLABLE NOTES FI	SEMI-ANN.	4.250%	03/15/2052 100,000.000	99,714	75,642
25746UDQ9 DOMINION ENERGY INC CALLABLE NOTES FIXED	SEMI-ANN.	4.850%	08/15/2052 200,000.000	197,416	171,990
23345MAD9 DT MIDSTREAM INC CALLABLE NOTES FIXED 5.	SEMI-ANN.	5.800%	12/15/2034 125,000.000	125,001	126,040

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
26441CAT2 DUKE ENERGY CORP CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.750% 09/01/2046 800,000.000	775,104	589,646
036752AK9 ELEVANCE HEALTH INC CALLABLE NOTES FIXED	SEMI-ANN. 3.700% 09/15/2049 100,000.000	99,389	71,332
036752AH6 ELEVANCE HEALTH INC CALLABLE NOTES FIXED	SEMI-ANN. 4.550% 03/01/2048 300,000.000	298,977	246,703
29250NCC7 ENBRIDGE INC CALLABLE NOTES FIXED 5.625%	SEMI-ANN. 5.625% 04/05/2034 100,000.000	99,849	100,629
292480AJ9 ENERGY TRANSFER LP CALLABLE NOTES FIXED	SEMI-ANN. FLOATING 05/15/2044 275,000.000	273,507	237,261
29336TAE0 ENLINK MIDSTREAM LLC CALLABLE NOTES FIXE	SEMI-ANN. 5.650% 09/01/2034 100,000.000	99,618	99,666
29364WBC1 ENTERGY LOUISIANA LLC CALLABLE BOND FIXE	SEMI-ANN. 4.200% 04/01/2050 200,000.000	198,586	157,915
29379VBC6 ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN. 5.100% 02/15/2045 400,000.000	455,540	369,015
30036FAA9 EVERGY KANSAS CENTRAL INC CALLABLE BOND	SEMI-ANN. 3.450% 04/15/2050 100,000.000	99,591	69,206
30040WAU2 EVERSOURCE ENERGY CALLABLE NOTES FIXED 5	SEMI-ANN. 5.125% 05/15/2033 100,000.000	99,844	97,185
303901BF8 FAIRFAX FINANCIAL HOLDINGS LTD CALLABLE	SEMI-ANN. 4.625% 04/29/2030 100,000.000	100,000	97,555
337932AM9 FIRSTENERGY CORP CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.400% 03/01/2050 200,000.000	199,698	135,807
33938XAA3 FLEX LTD CALLABLE NOTES FIXED 4.875% 15/	SEMI-ANN. 4.875% 06/15/2029 100,000.000	107,289	97,963
33938XAE5 FLEX LTD CALLABLE NOTES FIXED 6% 15/JAN/	SEMI-ANN. 6.000% 01/15/2028 100,000.000	99,073	102,003
34531XAB0 FORD FOUNDATION/THE CALLABLE BOND FIXED	SEMI-ANN. 2.415% 06/01/2050 100,000.000	100,000	58,625
373334KP5 GEORGIA POWER CO CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.250% 03/15/2051 200,000.000	199,806	135,042

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
37940XAD4 GLOBAL PAYMENTS INC CALLABLE NOTES FIXED	SEMI-ANN. 2.900% 05/15/2030	99,673	89,033
	100,000.000		
37940XAR3 GLOBAL PAYMENTS INC CALLABLE NOTES FIXED	SEMI-ANN. 5.950% 08/15/2052	99,558	97,075
	100,000.000		
361841AL3 GLP CAPITAL LP / GLP FINANCING II INC CA	SEMI-ANN. 5.300% 01/15/2029	299,955	297,812
	300,000.000		
38141GA95 GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	SEMI-ANN. 5.851% 04/25/2035	100,000	101,940
	100,000.000		
38141GB37 GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	SEMI-ANN. 5.330% 07/23/2035	100,000	98,261
	100,000.000		
38141GB78 GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	SEMI-ANN. 5.016% 10/23/2035	100,000	95,766
	100,000.000		
404119CB3 HCA INC CALLABLE NOTES FIXED 3.5% 15/JUL	SEMI-ANN. 3.500% 07/15/2051	199,002	129,583
	200,000.000		
43284MAB4 HILTON GRAND VACATIONS BORROWER LLC / HI	SEMI-ANN. 4.875% 07/01/2031	200,000	179,029
	200,000.000		
404280CY3 HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	SEMI-ANN. 2.871% 11/22/2032	596,162	590,581
	700,000.000		
444859BL5 HUMANA INC CALLABLE NOTES FIXED 3.95% 15	SEMI-ANN. 3.950% 08/15/2049	100,417	72,042
	100,000.000		
444859CA8 HUMANA INC CALLABLE NOTES FIXED 5.375% 1	SEMI-ANN. 5.375% 04/15/2031	99,940	99,193
	100,000.000		
44891ACV7 HYUNDAI CAPITAL AMERICA CALLABLE NOTES F	SEMI-ANN. 5.400% 01/08/2031	99,643	99,962
	100,000.000		
452327AQ2 ILLUMINA INC CALLABLE NOTES FIXED 4.65%	SEMI-ANN. 4.650% 09/09/2026	99,930	99,656
	100,000.000		
45866FAH7 INTERCONTINENTAL EXCHANGE INC CALLABLE N	SEMI-ANN. 4.250% 09/21/2048	99,288	80,583
	100,000.000		
459200KV2 INTERNATIONAL BUSINESS MACHINES CORP CAL	SEMI-ANN. 4.900% 07/27/2052	98,608	89,103
	100,000.000		
460690BS8 INTERPUBLIC GROUP OF COS INC/THE CALLABL	SEMI-ANN. 3.375% 03/01/2041	99,783	73,866
	100,000.000		

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
461070AW4	INTERSTATE POWER AND LIGHT CO CALLABLE N	SEMI-ANN. 5.450% 09/30/2054	99,613	94,709
		100,000.000		
46188BAF9	INVITATION HOMES OPERATING PARTNERSHIP L	SEMI-ANN. 5.500% 08/15/2033	98,642	99,316
		100,000.000		
462613AP5	IPALCO ENTERPRISES INC CALLABLE NOTES FI	SEMI-ANN. 4.250% 05/01/2030	99,909	94,206
		100,000.000		
46647PDR4	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. 5.350% 06/01/2034	100,319	100,044
		100,000.000		
46647PDY9	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. 6.254% 10/23/2034	100,000	105,706
		100,000.000		
46647PEH5	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. 5.766% 04/22/2035	100,000	102,318
		100,000.000		
46647PBN5	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. 3.109% 04/22/2051	100,000	66,342
		100,000.000		
491674BM8	KENTUCKY UTILITIES CO CALLABLE BOND FIXE	SEMI-ANN. 3.300% 06/01/2050	99,509	67,451
		100,000.000		
49427RAS1	KILROY REALTY LP CALLABLE NOTES FIXED 6.	SEMI-ANN. 6.250% 01/15/2036	99,623	99,238
		100,000.000		
501044DW8	KROGER CO/THE CALLABLE NOTES FIXED 5.5%	SEMI-ANN. 5.500% 09/15/2054	99,588	94,306
		100,000.000		
517834AL1	LAS VEGAS SANDS CORP CALLABLE NOTES FIXE	SEMI-ANN. 6.200% 08/15/2034	99,869	100,682
		100,000.000		
52107QAK1	LAZARD GROUP LLC CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.375% 03/11/2029	99,241	97,406
		100,000.000		
521865AZ8	LEAR CORP CALLABLE NOTES FIXED 5.25% 15/	SEMI-ANN. 5.250% 05/15/2049	98,320	86,093
		100,000.000		
539830BT5	LOCKHEED MARTIN CORP CALLABLE NOTES FIXE	SEMI-ANN. 4.300% 06/15/2062	198,494	158,683
		200,000.000		
548661EN3	LOWE'S COS INC CALLABLE NOTES FIXED 5.8%	SEMI-ANN. 5.800% 09/15/2062	99,244	96,821
		100,000.000		
571903BG7	MARRIOTT INTERNATIONAL INC/MD CALLABLE N	SEMI-ANN. 2.850% 04/15/2031	99,805	87,372
		100,000.000		

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
571903BS1 MARRIOTT INTERNATIONAL INC/MD CALLABLE N	SEMI-ANN. 5.350% 03/15/2035	100,000.000	99,394	98,810
571748CD2 MARSH & MCLENNAN COS INC CALLABLE NOTES	SEMI-ANN. 5.400% 03/15/2055	100,000.000	99,519	95,973
574599BM7 MASCO CORP CALLABLE NOTES FIXED 4.5% 15/	SEMI-ANN. 4.500% 05/15/2047	100,000.000	98,441	81,789
58013MFT6 MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	SEMI-ANN. 5.150% 09/09/2052	300,000.000	282,357	274,874
30303M8K1 META PLATFORMS INC CALLABLE NOTES FIXED	SEMI-ANN. 4.650% 08/15/2062	100,000.000	99,818	85,203
30303M8V7 META PLATFORMS INC CALLABLE NOTES FIXED	SEMI-ANN. 5.400% 08/15/2054	100,000.000	99,601	96,903
59156RBT4 METLIFE INC CALLABLE BOND VARIABLE USD 1	SEMI-ANN. 5.875% 12/31/2164	100,000.000	100,000	99,941
595620AV7 MIDAMERICAN ENERGY CO CALLABLE BOND FIXE	SEMI-ANN. 3.150% 04/15/2050	100,000.000	68,689	67,208
615369AQ8 MOODY'S CORP CALLABLE NOTES FIXED 4.875%	SEMI-ANN. 4.875% 12/17/2048	100,000.000	98,328	89,028
61747YEU5 MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	SEMI-ANN. 4.889% 07/20/2033	100,000.000	95,346	96,902
61747YFU4 MORGAN STANLEY CALLABLE NOTES VARIABLE 1	SEMI-ANN. 4.654% 10/18/2030	100,000.000	100,000	97,853
61747YFT7 MORGAN STANLEY CALLABLE NOTES VARIABLE 1	SEMI-ANN. 5.320% 07/19/2035	100,000.000	100,000	98,397
55336VAP5 MPLX LP CALLABLE NOTES FIXED 4.9% 15/APR	SEMI-ANN. 4.900% 04/15/2058	300,000.000	297,867	242,687
63111XAE1 NASDAQ INC CALLABLE NOTES FIXED 2.5% 21/	SEMI-ANN. 2.500% 12/21/2040	100,000.000	100,000	67,209
636180BR1 NATIONAL FUEL GAS CO CALLABLE NOTES FIXE	SEMI-ANN. 2.950% 03/01/2031	100,000.000	100,034	86,110
63633DAF1 NATIONAL HEALTH INVESTORS INC CALLABLE N	SEMI-ANN. 3.000% 02/01/2031	100,000.000	99,196	85,941

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR			COST	CURRENT VALUE
BK5MWH1	NE PROPERTY BV CALLABLE MEDIUM TERM NOTE	ANNUAL	1.875%	10/09/2026	119,624	101,015
			100,000.000			
64828XAA1	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2020	MONTHLY	FLOATING	11/25/2059	150,366	140,716
			147,987.090			
654740BT5	NISSAN MOTOR ACCEPTANCE CO LLC CALLABLE	SEMI-ANN.	2.750%	03/09/2028	199,912	181,808
			200,000.000			
BKX8NY5	NISSAN MOTOR CO LTD CALLABLE NOTES FIXED	ANNUAL	3.201%	09/17/2028	131,972	101,608
			100,000.000			
65535HAQ2	NOMURA HOLDINGS INC NOTES FIXED 3.103% 1	SEMI-ANN.	3.103%	01/16/2030	200,000	180,511
			200,000.000			
655844CS5	NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	SEMI-ANN.	5.350%	08/01/2054	99,416	95,343
			100,000.000			
674599DL6	OCCIDENTAL PETROLEUM CORP CALLABLE NOTES	SEMI-ANN.	6.600%	03/15/2046	102,874	101,027
			100,000.000			
674599EM3	OCCIDENTAL PETROLEUM CORP CALLABLE NOTES	SEMI-ANN.	6.050%	10/01/2054	99,552	94,879
			100,000.000			
677415CR0	OHIO POWER CO CALLABLE NOTES FIXED 4% 01	SEMI-ANN.	4.000%	06/01/2049	199,512	150,184
			200,000.000			
677415CV1	OHIO POWER CO CALLABLE NOTES FIXED 5% 01	SEMI-ANN.	5.000%	06/01/2033	99,528	96,733
			100,000.000			
681936BK5	OMEGA HEALTHCARE INVESTORS INC CALLABLE	SEMI-ANN.	4.750%	01/15/2028	297,354	295,916
			300,000.000			
68389XCB9	ORACLE CORP CALLABLE NOTES FIXED 4.1% 25	SEMI-ANN.	4.100%	03/25/2061	698,628	504,111
			700,000.000			
68389XCU7	ORACLE CORP CALLABLE NOTES FIXED 5.375%	SEMI-ANN.	5.375%	09/27/2054	99,719	92,159
			100,000.000			
292505AG9	OVINTIV INC CALLABLE NOTES FIXED 6.5% 01	SEMI-ANN.	6.500%	02/01/2038	104,273	101,870
RATINGS:	BAA2 BBB+		100,000.000			
690742AH4	OWENS CORNING CALLABLE NOTES FIXED 4.4%	SEMI-ANN.	4.400%	01/30/2048	394,680	321,748
			400,000.000			
694308JM0	PACIFIC GAS AND ELECTRIC CO CALLABLE BON	SEMI-ANN.	4.550%	07/01/2030	113,321	96,782
			100,000.000			

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
		SHARES / PAR			
694308JQ1 PACIFIC GAS AND ELECTRIC CO CALLABLE BON	SEMI-ANN.	4.500%	07/01/2040	113,625	86,409
		100,000.000			
694308HN0 PACIFIC GAS AND ELECTRIC CO CALLABLE NOT	SEMI-ANN.	4.250%	03/15/2046	106,530	79,134
		100,000.000			
694308HY6 PACIFIC GAS AND ELECTRIC CO CALLABLE NOT	SEMI-ANN.	3.950%	12/01/2047	107,228	74,782
		100,000.000			
695114DA3 PACIFICORP CALLABLE BOND FIXED 5.5% 15/M	SEMI-ANN.	5.500%	05/15/2054	181,346	187,007
		200,000.000			
695114DE5 PACIFICORP CALLABLE BOND FIXED 5.8% 15/J	SEMI-ANN.	5.800%	01/15/2055	99,399	97,368
		100,000.000			
925524AX8 PARAMOUNT GLOBAL CALLABLE NOTES FIXED 6.	SEMI-ANN.	6.875%	04/30/2036	93,341	101,273
RATINGS: BAA2 BBB		100,000.000			
716973AG7 PFIZER INVESTMENT ENTERPRISES PTE LTD CA	SEMI-ANN.	5.300%	05/19/2053	99,851	93,780
		100,000.000			
72650RAR3 PLAINS ALL AMERICAN PIPELINE LP / PAA FI	SEMI-ANN.	6.650%	01/15/2037	116,673	104,897
RATINGS: BAA3 BBB-		100,000.000			
693475BM6 PNC FINANCIAL SERVICES GROUP INC/THE CAL	SEMI-ANN.	5.068%	01/24/2034	100,000	97,497
		100,000.000			
744320AY8 PRUDENTIAL FINANCIAL INC CALLABLE NOTES	SEMI-ANN.	3.905%	12/07/2047	95,724	76,294
		100,000.000			
745310AK8 PUGET ENERGY INC CALLABLE NOTES FIXED 4.	SEMI-ANN.	4.100%	06/15/2030	99,833	94,300
		100,000.000			
775109BP5 ROGERS COMMUNICATIONS INC CALLABLE NOTES	SEMI-ANN.	3.700%	11/15/2049	98,926	70,128
		100,000.000			
78081BAL7 ROYALTY PHARMA PLC CALLABLE NOTES FIXED	SEMI-ANN.	3.300%	09/02/2040	95,556	72,357
		100,000.000			
81105DAA3 SCRIPPS ESCROW II INC CALLABLE NOTES FIX	SEMI-ANN.	3.875%	01/15/2029	100,000	73,503
		100,000.000			
35564CEE3 SEASONED LOANS STRUCTURED TRANSACTION TR	MONTHLY	2.750%	11/25/2029	85,868	78,007
		84,053.840			
824348BM7 SHERWIN-WILLIAMS CO/THE CALLABLE NOTES F	SEMI-ANN.	3.300%	05/15/2050	99,823	66,423
		100,000.000			

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
826418BQ7 SIERRA PACIFIC POWER CO CALLABLE NOTES F	SEMI-ANN. 5.900% 03/15/2054	100,000.000	99,370	100,177
833034AL5 SNAP-ON INC CALLABLE NOTES FIXED 4.1% 01	SEMI-ANN. 4.100% 03/01/2048	100,000.000	99,725	80,560
83007CAE2 SOUTH BOW USA INFRASTRUCTURE HOLDINGS LL	SEMI-ANN. 5.584% 10/01/2034	100,000.000	100,000	97,296
842400FZ1 SOUTHERN CALIFORNIA EDISON CO CALLABLE B	SEMI-ANN. 4.650% 10/01/2043	200,000.000	233,454	173,517
842400HF3 SOUTHERN CALIFORNIA EDISON CO CALLABLE B	SEMI-ANN. 3.650% 06/01/2051	200,000.000	199,532	141,754
85434VAA6 STANFORD HEALTH CARE CALLABLE BOND FIXED	SEMI-ANN. 3.795% 11/15/2048	300,000.000	300,000	230,583
855244AU3 STARBUCKS CORP CALLABLE NOTES FIXED 4.45	SEMI-ANN. 4.450% 08/15/2049	100,000.000	99,824	81,971
863667AZ4 STRYKER CORP CALLABLE NOTES FIXED 2.9% 1	SEMI-ANN. 2.900% 06/15/2050	100,000.000	99,701	64,784
86389QAG7 STUDIO CITY FINANCE LTD CALLABLE NOTES F	SEMI-ANN. 5.000% 01/15/2029	200,000.000	203,000	180,913
86944BAH6 SUTTER HEALTH CALLABLE BOND FIXED 3.161%	SEMI-ANN. 3.161% 08/15/2040	100,000.000	100,000	74,916
870696AA9 SWEPCO STORM RECOVERY FUNDING LLC NOTES	SEMI-ANN. 4.880% 09/01/2041	100,000.000	99,951	97,743
87264ABY0 T-MOBILE USA INC CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.600% 11/15/2060	300,000.000	302,817	198,684
87264ADF9 T-MOBILE USA INC CALLABLE NOTES FIXED 5.	SEMI-ANN. 5.150% 04/15/2034	100,000.000	99,654	98,411
874060AZ9 TAKEDA PHARMACEUTICAL CO LTD CALLABLE NO	SEMI-ANN. 3.175% 07/09/2050	200,000.000	200,000	129,822
87938WAU7 TELEFONICA EMISIONES SA CALLABLE NOTES F	SEMI-ANN. 5.213% 03/08/2047	600,000.000	677,163	534,337
882384AE0 TEXAS EASTERN TRANSMISSION LP CALLABLE N	SEMI-ANN. 4.150% 01/15/2048	200,000.000	198,234	154,160

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR	COST	CURRENT VALUE
89157XAE1 TOTALENERGIES CAPITAL SA CALLABLE NOTES	SEMI-ANN. 5.275% 09/10/2054	100,000.000	100,000	92,602
89383JAA6 TRANSOCEAN POSEIDON LTD CALLABLE NOTES F	SEMI-ANN. 6.875% 02/01/2027	60,000.000	62,400	59,900
902494BM4 TYSON FOODS INC CALLABLE NOTES FIXED 5.7	SEMI-ANN. 5.700% 03/15/2034	100,000.000	99,817	101,360
907818ER5 UNION PACIFIC CORP CALLABLE NOTES FIXED	SEMI-ANN. 4.100% 09/15/2067	100,000.000	87,607	72,712
92343VFU3 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 2.875% 11/20/2050	400,000.000	398,960	246,136
92343VFW9 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 2.987% 10/30/2056	231,000.000	179,075	137,285
925650AD5 VICI PROPERTIES LP CALLABLE NOTES FIXED	SEMI-ANN. 5.125% 05/15/2032	100,000.000	99,779	97,368
925650AG8 VICI PROPERTIES LP CALLABLE NOTES FIXED	SEMI-ANN. 6.125% 04/01/2054	100,000.000	98,192	99,357
927804GA6 VIRGINIA ELECTRIC AND POWER CO CALLABLE	SEMI-ANN. 4.600% 12/01/2048	200,000.000	198,870	168,936
92857WBU3 VODAFONE GROUP PLC CALLABLE NOTES FIXED	SEMI-ANN. 4.250% 09/17/2050	100,000.000	99,624	77,768
92857WCA6 VODAFONE GROUP PLC CALLABLE NOTES FIXED	SEMI-ANN. 5.750% 06/28/2054	100,000.000	99,434	96,542
95000U3F8 WELLS FARGO & CO CALLABLE MEDIUM TERM NO	SEMI-ANN. 5.557% 07/25/2034	100,000.000	100,000	99,846
95000U3H4 WELLS FARGO & CO CALLABLE NOTES VARIABLE	SEMI-ANN. 6.491% 10/23/2034	100,000.000	100,000	106,251
949746TD3 WELLS FARGO & CO CALLABLE NOTES VARIABLE	QUARTERLY 3.900% 12/31/2164	400,000.000	400,000	388,482
95040QAF1 WELLTOWER OP LLC CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.950% 09/01/2048	100,000.000	99,579	89,938
958667AA5 WESTERN MIDSTREAM OPERATING LP CALLABLE	SEMI-ANN. FLOATING 02/01/2050	100,000.000	99,442	85,619

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR			COST	CURRENT VALUE
969457CN8 WILLIAMS COS INC/THE CALLABLE NOTES FIXE	SEMI-ANN.	5.800% 11/15/2054	100,000.000	99,784	97,962
970648AM3 WILLIS NORTH AMERICA INC CALLABLE NOTES	SEMI-ANN.	5.350% 05/15/2033	100,000.000	99,733	99,378
98389BBA7 XCEL ENERGY INC CALLABLE NOTES FIXED 5.4	SEMI-ANN.	5.450% 08/15/2033	100,000.000	99,867	99,147
98978VAH6 ZOETIS INC CALLABLE NOTES FIXED 4.7% 01/	SEMI-ANN.	4.700% 02/01/2043	100,000.000	99,866	88,979
TOTAL CORPORATE DEBT INSTRUMENTS: ALL OTHER				30,647,992	26,219,054
VALUE OF INTEREST IN COMMON/COLLECTIVE TRUSTS					
AAP9911I0 STATE STREET MSCI EAFE INDEX NON-LENDING	USD		431,666.210	8,950,669	11,874,274
AAP9993H3 STATE STREET S&P 500 INDEX NON-LENDING S			108,350.500	15,015,496	35,204,055
TOTAL VALUE OF INTEREST IN COMMON/COLLECTIVE TRUSTS				23,966,165	47,078,329
GENERAL INVESTMENTS - OTHER					
STATE AND MUNICIPAL SECURITIES					
54627RAR1 LOUISIANA LOCAL GOVERNMENT ENVIRONMENTAL	SEMI-ANN.	5.081% 06/01/2031	75,998.450	75,998	76,390
594712WY3 MICHIGAN ST UNIV REVS TAXABLE GEN BDS 20	SEMI-ANN.	4.165% 08/15/2122	100,000.000	100,000	73,662
TOTAL STATE AND MUNICIPAL SECURITIES				175,998	150,052
FOREIGN GOVERNMENT AND AGENCY SECURITIES					
BMGX738 COMMONWEALTH OF AUSTRALIA BOND FIXED 1%	SEMI-ANN.	1.000% 11/21/2031	200,000.000	142,731	100,524

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
29135LAN0 EMIRATE OF ABU DHABI UNITED ARAB EMIRATE	SEMI-ANN. 2.700% 09/02/2070 200,000.000	200,000	109,120
80413TAJ8 KINGDOM OF SAUDI ARABIA MEDIUM TERM NOTE	SEMI-ANN. 5.000% 04/17/2049 300,000.000	293,478	259,923
71654QDF6 PETROLEOS MEXICANOS CALLABLE BOND FIXED	SEMI-ANN. 6.950% 01/28/2060 43,000.000	39,603	29,527
715638BY7 REPUBLIC OF PERU BOND FIXED 6.15% 12/AUG	SEMI-ANN. 6.150% 08/12/2032 200,000.000	53,122	52,776
BFDTGL1 REPUBLIC OF SOUTH AFRICA BOND FIXED 8.5%	SEMI-ANN. 8.500% 01/31/2037 1,000,000.000	47,543	44,971
BYY9RY3 REPUBLIC OF SOUTH AFRICA BOND FIXED 8.87	SEMI-ANN. 8.875% 02/28/2035 2,300,000.000	117,100	110,938
80414L2M6 SAUDI ARABIAN OIL CO CALLABLE BOND FIXED	SEMI-ANN. 3.500% 11/24/2070 200,000.000	197,668	122,829
46514BRM1 STATE OF ISRAEL BOND FIXED 5.75% 12/MAR/	SEMI-ANN. 5.750% 03/12/2054 100,000.000	95,964	91,415
91087BAN0 UNITED MEXICAN STATES CALLABLE BOND FIXE	SEMI-ANN. 3.771% 05/24/2061 1,400,000.000	1,400,000	792,324
TOTAL FOREIGN GOVERNMENT AND AGENCY SECURITIES		2,587,211	1,714,346
FOREIGN CURRENCY CONTRACTS (WITH GAINS)			
CCTUSD CURRENCY CONTRACT - USD	VALUE DATE: 01/15/2025	0	13,076
CCTUSD CURRENCY CONTRACT - USD	VALUE DATE: 01/17/2025	0	10,734
CCTUSD CURRENCY CONTRACT - USD	VALUE DATE: 01/21/2025	0	126
CCTUSD CURRENCY CONTRACT - USD	VALUE DATE: 01/27/2025	0	239
TOTAL FOREIGN CURRENCY CONTRACTS (WITH GAINS)		0	24,175

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
	SHARES / PAR			
OTHER SECURITIES				
AUVG AUD VM FOR CENTRAL CLEARING BROKER GS			6,653	6,304
	10,182.250			
677078 CASTLELAKE AVIATION ONE LLC	MONTHLY FLOATING 10/22/2026		94,433	95,709
	95,387.300			
014040AL CREDIT DEFAULT SWAP - CDS	ROLLS 2.125 18@1	%EUR 20/DEC/2025	0	807
	100,000.000			
014341AL CREDIT DEFAULT SWAP - CDS	GE 2.7 09Oct22@1	%USD 20/JUN/2026	0	1,268
	100,000.000			
014590AL CREDIT DEFAULT SWAP - CDS	GE 2.7 09Oct22@1	%USD 20/JUN/2026	0	1,268
	100,000.000			
015977AL CREDIT DEFAULT SWAP - CDS	BRAZIL 4.25 07@1	%USD 20/JUN/2027	0	(694)
	100,000.000			
016620AL CREDIT DEFAULT SWAP - CDS	GENMC 4.2 01Oc@5	%USD 20/JUN/2028	0	10,441
	75,000.000			
016941AL CREDIT DEFAULT SWAP - CDS	VW-IntFinNV Fr@1	%EUR 20/JUN/2028	0	710
	100,000.000			
016948AL CREDIT DEFAULT SWAP - CDS	VW-IntFinNV Fr@1	%EUR 20/JUN/2028	0	710
	100,000.000			
016978AL CREDIT DEFAULT SWAP - CDS	T 3.8 02/15/27@1	%USD 20/JUN/2028	0	1,616
	100,000.000			
016981AL CREDIT DEFAULT SWAP - CDS	T 3.8 02/15/27@1	%USD 20/JUN/2028	0	1,616
	100,000.000			
017118AL CREDIT DEFAULT SWAP - CDS	MEX 4.15 28Mar@1	%USD 20/DEC/2028	0	(1,084)
	200,000.000			
017320AL CREDIT DEFAULT SWAP - CDS	F 4.346 08Dec2@5	%USD 20/DEC/2028	0	13,669
	100,000.000			
018404AL CREDIT DEFAULT SWAP - CDS	BA 2.6 30Oct25@1	%USD 20/DEC/2029	0	(410)
	100,000.000			
018413AL CREDIT DEFAULT SWAP - CDS	BA 2.6 30Oct25@1	%USD 20/DEC/2029	0	(410)
	100,000.000			

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR		COST	CURRENT VALUE
018415AL CREDIT DEFAULT SWAP - CDS	BA 2.6 30Oct25@1	100,000.000	%USD 20/DEC/2029	0	(410)
015560AL CREDIT DEFAULT SWAP, INDEX TRANCHE - CDI	CDX.NA.HY.37-V@5	1,900,000.000	%USD 20/DEC/2026	0	171,904
015664AL CREDIT DEFAULT SWAP, INDEX TRANCHE - CDI	CDX.NA.HY.37-V@5	400,000.000	%USD 20/DEC/2026	0	36,190
016337AL CREDIT DEFAULT SWAP, INDEX TRANCHE - CDI	ITRAXX.EUROPE.@5	600,000.000	%EUR 20/DEC/2027	0	83,664
018424AL CREDIT INDEX SWAP - CDI	CDX.NA.IG.43-V@1	100,000.000	%USD 20/DEC/2029	0	2,232
018425AL CREDIT INDEX SWAP - CDI	CDX.NA.IG.43-V@1	300,000.000	%USD 20/DEC/2029	0	6,696
018427AL CREDIT INDEX SWAP - CDI	CDX.NA.IG.43-V@1	100,000.000	%USD 20/DEC/2029	0	2,232
018435AL CREDIT INDEX SWAP - CDI	CDX.NA.IG.43-V@1	200,000.000	%USD 20/DEC/2029	0	4,464
018437AL CREDIT INDEX SWAP - CDI	CDX.NA.IG.43-V@1	100,000.000	%USD 20/DEC/2029	0	2,232
018439AL CREDIT INDEX SWAP - CDI	CDX.NA.IG.43-V@1	200,000.000	%USD 20/DEC/2029	0	4,464
018441AL CREDIT INDEX SWAP - CDI	CDX.NA.IG.43-V@1	200,000.000	%USD 20/DEC/2029	0	4,464
018443AL CREDIT INDEX SWAP - CDI	CDX.NA.IG.43-V@1	300,000.000	%USD 20/DEC/2029	0	6,696
018454AL CREDIT INDEX SWAP - CDI	CDX.NA.IG.43-V@1	100,000.000	%USD 20/DEC/2029	0	2,232
018455AL CREDIT INDEX SWAP - CDI	CDX.NA.IG.43-V@1	100,000.000	%USD 20/DEC/2029	0	2,232
018457AL CREDIT INDEX SWAP - CDI	CDX.NA.IG.43-V@1	200,000.000	%USD 20/DEC/2029	0	4,464
018462AL CREDIT INDEX SWAP - CDI	CDX.NA.IG.43-V@1	100,000.000	%USD 20/DEC/2029	0	2,232

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
018474AL	CREDIT INDEX SWAP - CDI	CDX.NA.IG.43-V@1 %USD 20/DEC/2029 1,500,000.000	0	33,481
018500AL	CREDIT INDEX SWAP - CDI	CDX.NA.IG.43-V@1 %USD 20/DEC/2029 100,000.000	0	2,232
018501AL	CREDIT INDEX SWAP - CDI	CDX.NA.IG.43-V@1 %USD 20/DEC/2029 100,000.000	0	2,232
018504AL	CREDIT INDEX SWAP - CDI	CDX.NA.IG.43-V@1 %USD 20/DEC/2029 100,000.000	0	2,232
018505AL	CREDIT INDEX SWAP - CDI	CDX.NA.IG.43-V@1 %USD 20/DEC/2029 100,000.000	0	2,232
687349	DIAMOND SPORTS GROUP, LLC	MONTHLY FLOATING 05/26/2026 3,605.480	3,299	3,151
016493AL	INTEREST RATE SWAP - IRS	0 /EURIBOR 0.0000 EUR 17/Mar/2053 210,000.000	0	98,232
018169AL	INTEREST RATE SWAP - IRS	4.5 /BBR 0.0000 AUD 18/Sep/2034 100,000.000	0	892
018180AL	INTEREST RATE SWAP - IRS	4.5 /BBR 0.0000 AUD 18/Sep/2034 100,000.000	0	892
018366AL	INTEREST RATE SWAP - IRS	2.25 /EURIBOR 0.0000 EUR 19/Mar/2055 20,000.000	0	(476)
018367AL	INTEREST RATE SWAP - IRS	2.25 /EURIBOR 0.0000 EUR 19/Mar/2055 50,000.000	0	(1,191)
018369AL	INTEREST RATE SWAP - IRS	2.5 /EURIBOR 0.0000 EUR 19/Mar/2035 100,000.000	0	1,392
018370AL	INTEREST RATE SWAP - IRS	2.25 /EURIBOR 0.0000 EUR 19/Mar/2055 30,000.000	0	(714)
018371AL	INTEREST RATE SWAP - IRS	2.5 /EURIBOR 0.0000 EUR 19/Mar/2035 100,000.000	0	1,392
018381AL	INTEREST RATE SWAP - IRS	2.5 /EURIBOR 0.0000 EUR 19/Mar/2035 25,000.000	0	348
018382AL	INTEREST RATE SWAP - IRS	2.5 /EURIBOR 0.0000 EUR 19/Mar/2035 55,000.000	0	765

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR			COST	CURRENT VALUE
018383AL	INTEREST RATE SWAP - IRS	2.5 /EURIBOR 20,000.000	0.0000	EUR 19/Mar/2035	0	278
018384AL	INTEREST RATE SWAP - IRS	2.25 /EURIBOR 50,000.000	0.0000	EUR 19/Mar/2055	0	(1,191)
018385AL	INTEREST RATE SWAP - IRS	2.25 /EURIBOR 25,000.000	0.0000	EUR 19/Mar/2055	0	(595)
018388AL	INTEREST RATE SWAP - IRS	2.25 /EURIBOR 25,000.000	0.0000	EUR 19/Mar/2055	0	(595)
018390AL	INTEREST RATE SWAP - IRS	2.25 /EURIBOR 50,000.000	0.0000	EUR 19/Mar/2055	0	(1,191)
018391AL	INTEREST RATE SWAP - IRS	2.25 /EURIBOR 25,000.000	0.0000	EUR 19/Mar/2055	0	(595)
018392AL	INTEREST RATE SWAP - IRS	2.5 /EURIBOR 50,000.000	0.0000	EUR 19/Mar/2035	0	696
018393AL	INTEREST RATE SWAP - IRS	2.5 /EURIBOR 50,000.000	0.0000	EUR 19/Mar/2035	0	696
018394AL	INTEREST RATE SWAP - IRS	2.5 /EURIBOR 50,000.000	0.0000	EUR 19/Mar/2035	0	696
018395AL	INTEREST RATE SWAP - IRS	2.25 /EURIBOR 25,000.000	0.0000	EUR 19/Mar/2055	0	(595)
018397AL	INTEREST RATE SWAP - IRS	2.5 /EURIBOR 25,000.000	0.0000	EUR 19/Mar/2035	0	348
018398AL	INTEREST RATE SWAP - IRS	2.5 /EURIBOR 25,000.000	0.0000	EUR 19/Mar/2035	0	348
018023AL	NON DELIVERABLE INTEREST RATE SWAP. NDIR	11.4957/CDI 2,600,000.000	0.0000	BRL 04/Jan/2027	0	(24,848)
016465AL	OVERNIGHT INDEX SWAP - OIS	SOFR +0% 500,000.000	/3.156%	USD 10/MAR/203	0	17,937
016635AL	OVERNIGHT INDEX SWAP - OIS	SOFR +0.261%/1.52% 200,000.000		USD 05/FEB/202	0	634
016637AL	OVERNIGHT INDEX SWAP - OIS	SOFR +0.261%/1.53% 200,000.000		USD 20/FEB/202	0	884

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR				COST	CURRENT VALUE
016646AL OVERNIGHT INDEX SWAP - OIS	SOFR	+0.261%/1.8725% 800,000.000	USD	27/AUG/202	0	82,815
016659AL OVERNIGHT INDEX SWAP - OIS	SOFR	+0.261%/1.54% 200,000.000	USD	12/FEB/202	0	747
016774AL OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.9% 4,000,000.000	USD	15/DEC/202	0	10,889
016878AL OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /4.25% 1,700,000.000	USD	20/DEC/202	0	(981)
016885AL OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3% 200,000.000	USD	18/DEC/202	0	2,233
017301AL OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /4.25% 4,200,000.000	USD	20/DEC/202	0	(2,424)
017497AL OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.71653% 590,000.000	USD	15/AUG/203	0	15,001
017677AL OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.5% 175,000.000	USD	20/JUN/205	0	13,331
017920AL OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /4% 900,000.000	USD	20/JUN/202	0	1,769
017960AL OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /4% 600,000.000	USD	20/JUN/202	0	1,179
018302AL OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.75% 100,000.000	USD	18/DEC/203	0	2,670
018303AL OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.75% 400,000.000	USD	18/DEC/203	0	10,679
018331AL OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.75% 300,000.000	USD	18/DEC/203	0	8,010
018559AL OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.622% 100,000.000	USD	15/NOV/205	0	5,761
TOTAL OTHER SECURITIES					104,385	759,187
TOTAL GENERAL INVESTMENTS - OTHER					2,867,594	2,647,761

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
TOTAL GENERAL INVESTMENTS		66,223,953	84,506,795

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	SHARES / PAR		COST	CURRENT VALUE
OTHER LIABILITIES					
OVERDRAFTS					
BCMS BILATERAL SWAPS COLLATERAL	MORGAN STANLEY CAPITAL SERVICES LLC	(260,000.000)		(260,000)	(260,000)
EUVG EUR CCP COLL VM GOLDMAN		(79,203.840)		(85,795)	(82,016)
JPVG JPY VM FOR CENTRAL CLEARING BROKER GS		(35.620)		0	0
USVG USD VM FOR CENTRAL CLEARING BROKER GS		(269,849.750)		(269,850)	(269,850)
TOTAL OVERDRAFTS				(615,645)	(611,866)
FUTURES CONTRACTS					
WNH5COM US ULTRA BOND CBT BOND 20/MAR/2025 WNH5	EXPIRES 03/20/2025	43.000	SIZE 100,000.0	0	(194,910)
TYH5COM US 10YR NOTE (CBT) BOND 20/MAR/2025 TYH5	EXPIRES 03/20/2025	25.000	SIZE 100,000.0	0	(22,887)
UXYH5CO US 10YR ULTRA FUT BOND 20/MAR/2025 UXYH5	EXPIRES 03/20/2025	5.000	SIZE 100,000.0	0	(8,874)
FVH5COM US 5YR NOTE (CBT) BOND 31/MAR/2025 FVH5	EXPIRES 03/31/2025	14.000	SIZE 100,000.0	0	(9,424)
TOTAL FUTURES CONTRACTS BEFORE CASH FLOWS				0	(236,096)
TOTAL CASH FLOWS ON FUTURES CONTRACTS					(209,252)
TOTAL FUTURES CONTRACTS NET OF CASH FLOWS					(26,844)

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
TOTAL PAYABLES FOR SECURITIES PURCHASED		(5,429,825)	(5,429,825)
TOTAL OTHER LIABILITIES		(6,045,471)	(6,068,535)

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
CORPORATE DEBT INSTRUMENTS			
753404 ALTICE FRANCE S.A.	MONTHLY FLOATING 08/15/2028 94,792.480	(92,423)	92,423
BMTM099 ASAHI GROUP HOLDINGS LTD CALLABLE NOTES	ANNUAL 0.541% 10/23/2028 100,000.000	(94,331)	93,641
11135FBY6 BROADCOM INC CALLABLE NOTES FIXED 5.15%	SEMI-ANN. 5.150% 11/15/2031 100,000.000	(99,838)	104,048
687349 DIAMOND SPORTS GROUP, LLC	MONTHLY FLOATING 05/26/2026 15,607.150	(14,279)	14,279
233331BK2 DTE ENERGY CO CALLABLE NOTES FIXED 5.1%	SEMI-ANN. 5.100% 03/01/2029 100,000.000	(99,782)	102,093
30040WAZ1 EVERSOURCE ENERGY CALLABLE NOTES FIXED 5	SEMI-ANN. 5.950% 07/15/2034 100,000.000	(99,723)	106,836
38151LAE0 GOLDMAN SACHS BANK USA/NEW YORK NY CALLA	QUARTERLY FLOATING 03/18/2027 100,000.000	(100,000)	99,801
38141GWZ3 GOLDMAN SACHS GROUP INC/THE CALLABLE BON	SEMI-ANN. 4.223% 05/01/2029 100,000.000	(96,190)	99,230
46647PEB8 JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. 5.012% 01/23/2030 100,000.000	(100,000)	100,307
61747YFK6 MORGAN STANLEY CALLABLE NOTES VARIABLE 1	SEMI-ANN. 5.173% 01/16/2030 100,000.000	(100,000)	103,159
X0AB59A PHILIP MORRIS INTERNATIONAL INC CALLABLE	ANNUAL 3.750% 01/15/2031 100,000.000	(107,500)	113,439
95000U3J0 WELLS FARGO & CO CALLABLE MEDIUM TERM NO	SEMI-ANN. 5.198% 01/23/2030 100,000.000	(100,000)	103,019
TOTAL CORPORATE DEBT INSTRUMENTS		(1,104,066)	1,132,275

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR				COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
RIGHTS, WARRANTS AND SUBSCRIPTIONS							
X0474F2	10 YEAR US TREASURY NOTES CA 111.25	CALL SCTY 4098846 1.000	EX 06/21/2024	100000		280	0
WC84163	10 YEAR US TREASURY NOTES CA 112.50	CALL SCTY 4098846 1.000	EX 11/22/2024	100000		275	(52)
W4E0DA9	10 YEAR US TREASURY NOTES CA 113.50	CALL SCTY 4098846 1.000	EX 03/22/2024	100000		436	0
W4DABF6	10 YEAR US TREASURY NOTES CA 114.00	CALL SCTY 4098846 1.000	EX 03/22/2024	100000		476	0
W98FD18	5 YEAR US TREASURY NOTES CAL 107.25	CALL SCTY 4098846 1.000	EX 06/21/2024	100000		194	0
TOTAL RIGHTS, WARRANTS AND SUBSCRIPTIONS						1,661	(53)
PURCHASED OPTIONS							
017625AL	SWAPTION - SOP 3.92	CALL SCTY 100,000.000	EX 02/27/2025	1		(4,370)	950
017966AL	SWAPTION - SOP 4.32	CALL SCTY 100,000.000	EX 05/29/2025	1		(3,413)	1,530
TOTAL PURCHASED OPTIONS						(7,783)	2,480
OTHER SECURITIES							
649358	AADVANTAGE LOYALTY IP LTD	MONTHLY FLOATING 160,000.000	04/20/2028			(167,200)	165,788
LX229934	Carnival Corporation-2024 Repricing Adva	MONTHLY 0.000% 76,010.870	10/18/2028			(75,631)	75,631
833237	CARNIVAL CORPORATION	MONTHLY FLOATING 152,021.740	10/18/2028			(151,262)	152,163
677078	CASTLELAKE AVIATION ONE LLC	MONTHLY FLOATING 192,499.970	10/22/2026			(190,575)	190,575

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR		COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
017464AL	CREDIT DEFAULT SWAP - CDS	BA 2.6 30Oct25@1 100,000.000	%USD 20/DEC/2028	0	0
017469AL	CREDIT DEFAULT SWAP - CDS	BA 2.6 30Oct25@1 100,000.000	%USD 20/DEC/2028	0	0
017656AL	CREDIT DEFAULT SWAP - CDS	BA 2.6 30Oct25@1 200,000.000	%USD 20/JUN/2029	0	0
017931AL	CREDIT DEFAULT SWAP - CDS	BA 2.6 30Oct25@1 100,000.000	%USD 20/JUN/2029	0	0
017702AL	CREDIT INDEX SWAP - CDI	CDX.NA.IG.42-V@1 200,000.000	%USD 20/JUN/2029	0	0
017968AL	CREDIT INDEX SWAP - CDI	CDX.NA.IG.42-V@1 325,000.000	%USD 20/JUN/2029	0	0
017993AL	CREDIT INDEX SWAP - CDI	CDX.NA.IG.42-V@1 300,000.000	%USD 20/JUN/2029	0	0
018015AL	CREDIT INDEX SWAP - CDI	CDX.NA.IG.42-V@1 400,000.000	%USD 20/JUN/2029	0	0
018018AL	CREDIT INDEX SWAP - CDI	CDX.NA.IG.42-V@1 200,000.000	%USD 20/JUN/2029	0	0
018019AL	CREDIT INDEX SWAP - CDI	CDX.NA.IG.42-V@1 200,000.000	%USD 20/JUN/2029	0	0
018156AL	CREDIT INDEX SWAP - CDI	CDX.NA.IG.42-V@1 500,000.000	%USD 20/JUN/2029	0	0
018157AL	CREDIT INDEX SWAP - CDI	CDX.NA.IG.42-V@1 300,000.000	%USD 20/JUN/2029	0	0
018216AL	CREDIT INDEX SWAP - CDI	CDX.NA.IG.42-V@1 200,000.000	%USD 20/JUN/2029	0	0
018227AL	CREDIT INDEX SWAP - CDI	CDX.NA.IG.42-V@1 200,000.000	%USD 20/JUN/2029	0	0
018230AL	CREDIT INDEX SWAP - CDI	CDX.NA.IG.42-V@1 100,000.000	%USD 20/JUN/2029	0	0
018235AL	CREDIT INDEX SWAP - CDI	CDX.NA.IG.42-V@1 100,000.000	%USD 20/JUN/2029	0	0

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
018245AL	CREDIT INDEX SWAP - CDI	CDX.NA.IG.42-V@1 %USD 20/JUN/2029 100,000.000	0	0
018246AL	CREDIT INDEX SWAP - CDI	CDX.NA.IG.42-V@1 %USD 20/JUN/2029 100,000.000	0	0
018389AL	CREDIT INDEX SWAP - CDI	CDX.NA.IG.42-V@1 %USD 20/JUN/2029 200,000.000	0	0
018399AL	CREDIT INDEX SWAP - CDI	CDX.NA.IG.42-V@1 %USD 20/JUN/2029 100,000.000	0	0
018400AL	CREDIT INDEX SWAP - CDI	CDX.NA.IG.42-V@1 %USD 20/JUN/2029 100,000.000	0	0
017601AL	INTEREST RATE SWAP - IRS	2.75 /EURIBOR 0.0000 EUR 20/Mar/2054 100,000.000	0	0
017602AL	INTEREST RATE SWAP - IRS	3 /EURIBOR 0.0000 EUR 20/Mar/2034 100,000.000	0	0
017653AL	INTEREST RATE SWAP - IRS	2.75 /EURIBOR 0.0000 EUR 18/Sep/2034 300,000.000	0	0
017682AL	INTEREST RATE SWAP - IRS	2.75 /EURIBOR 0.0000 EUR 18/Sep/2034 200,000.000	0	0
017690AL	INTEREST RATE SWAP - IRS	2.5 /EURIBOR 0.0000 EUR 18/Sep/2054 100,000.000	0	0
017691AL	INTEREST RATE SWAP - IRS	2.5 /EURIBOR 0.0000 EUR 18/Sep/2054 200,000.000	0	0
018047AL	NON DELIVERABLE INTEREST RATE SWAP. NDIR	11.5281/CDI 0.0000 BRL 04/Jan/2027 1,000,000.000	0	0
018295AL	NON DELIVERABLE INTEREST RATE SWAP. NDIR	11.3838/CDI 0.0000 BRL 04/Jan/2027 1,800,000.000	0	0
018313AL	NON DELIVERABLE INTEREST RATE SWAP. NDIR	11.4292/CDI 0.0000 BRL 04/Jan/2027 900,000.000	0	0
017540AL	OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.75% USD 20/JUN/202 100,000.000	0	0
017583AL	OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.5% USD 20/JUN/205 100,000.000	0	0

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR				COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
017589AL	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.94% 100,000.000	USD	22/FEB/202	0	0
017874AL	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /4.105% 100,000.000	USD	24/APR/203	0	0
017894AL	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /4.09% 100,000.000	USD	30/APR/203	0	0
018114AL	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.88% 100,000.000	USD	10/JUL/203	0	0
018218AL	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.42921% 100,000.000	USD	15/NOV/204	0	0
018236AL	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.47105% 100,000.000	USD	15/NOV/204	0	0
018324AL	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.555% 100,000.000	USD	28/AUG/203	0	0
018354AL	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.514% 100,000.000	USD	04/SEP/203	0	0
018356AL	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.3% 100,000.000	USD	02/DEC/205	0	0
018414AL	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.2% 100,000.000	USD	05/DEC/205	0	0
018526AL	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.465% 100,000.000	USD	30/OCT/203	0	0
018539AL	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.535% 100,000.000	USD	06/NOV/203	0	0
018540AL	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.515% 100,000.000	USD	06/NOV/203	0	0
	TOTAL OTHER SECURITIES					(584,667)	584,157

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR			COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
FUTURES CONTRACTS					
WNM4COM US ULTRA BOND CBT BOND 18/JUN/2024 WNM4	EXPIRES 06/18/2024	SIZE	100,000.0	0	(55,566)
	39.000				
WNZ4COM US ULTRA BOND CBT BOND 19/DEC/2024 WNZ4	EXPIRES 12/19/2024	SIZE	100,000.0	0	(487,875)
	43.000				
WNU4COM US ULTRA BOND CBT BOND 19/SEP/2024 WNU4	EXPIRES 09/19/2024	SIZE	100,000.0	0	388,007
	43.000				
TYM4COM US 10YR NOTE (CBT) BOND 18/JUN/2024 TYM4	EXPIRES 06/18/2024	SIZE	100,000.0	0	(47,929)
	41.000				
TYZ4COM US 10YR NOTE (CBT) BOND 19/DEC/2024 TYZ4	EXPIRES 12/19/2024	SIZE	100,000.0	0	(120,471)
	26.000				
TYU4COM US 10YR NOTE (CBT) BOND 19/SEP/2024 TYU4	EXPIRES 09/19/2024	SIZE	100,000.0	0	110,956
	25.000				
UXYM4CO US 10YR ULTRA FUT BOND 18/JUN/2024 UXYM4	EXPIRES 06/18/2024	SIZE	100,000.0	0	10,629
	12.000				
UXYZ4CO US 10YR ULTRA FUT BOND 19/DEC/2024 UXYZ4	EXPIRES 12/19/2024	SIZE	100,000.0	0	(25,589)
	7.000				
UXYH4CO US 10YR ULTRA FUT BOND 19/MAR/2024 UXYH4	EXPIRES 03/19/2024	SIZE	100,000.0	0	(13,706)
	6.000				
UXYU4CO US 10YR ULTRA FUT BOND 19/SEP/2024 UXYU4	EXPIRES 09/19/2024	SIZE	100,000.0	0	35,855
	7.000				
FVM4COM US 5YR NOTE (CBT) BOND 28/JUN/2024 FVM4	EXPIRES 06/28/2024	SIZE	100,000.0	0	(809)
	16.000				
FVH4COM US 5YR NOTE (CBT) BOND 28/MAR/2024 FVH4	EXPIRES 03/28/2024	SIZE	100,000.0	0	(1,540)
	4.000				
FVU4COM US 5YR NOTE (CBT) BOND 30/SEP/2024 FVU4	EXPIRES 09/30/2024	SIZE	100,000.0	0	37,056
	16.000				
FVZ4COM US 5YR NOTE (CBT) BOND 31/DEC/2024 FVZ4	EXPIRES 12/31/2024	SIZE	100,000.0	0	(39,630)
	14.000				
TOTAL FUTURES CONTRACTS				0	(210,611)

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT			SHARES / PAR		COST OF ACQUISITION	PROCEEDS FROM DISPOSITION	
WRITTEN OPTIONS								
018479AL	SWAPTION - SOP	3.11	CALL SCTY	EX 10/28/2024	1	323	0	
				100,000.000				
018503AL	SWAPTION - SOP	3.11	CALL SCTY	EX 11/04/2024	1	355	0	
				100,000.000				
018507AL	SWAPTION - SOP	3.13	CALL SCTY	EX 11/04/2024	1	340	0	
				100,000.000				
018280AL	SWAPTION - SOP	3.20	CALL SCTY	EX 09/19/2024	1	395	0	
				100,000.000				
017459AL	SWAPTION - SOP	3.40	CALL SCTY	EX 02/12/2024	1	400	0	
				100,000.000				
018480AL	SWAPTION - SOP	3.46	PUT SCTY	EX 10/28/2024	1	323	0	
				100,000.000				
017486AL	SWAPTION - SOP	3.49	CALL SCTY	EX 02/20/2024	1	240	0	
				100,000.000				
018196AL	SWAPTION - SOP	3.51	CALL SCTY	EX 08/30/2024	1	379	0	
				100,000.000				
018502AL	SWAPTION - SOP	3.51	PUT SCTY	EX 11/04/2024	1	355	0	
				100,000.000				
018506AL	SWAPTION - SOP	3.53	PUT SCTY	EX 11/04/2024	1	340	0	
				100,000.000				
018185AL	SWAPTION - SOP	3.55	CALL SCTY	EX 08/26/2024	1	370	0	
				100,000.000				
017553AL	SWAPTION - SOP	3.60	CALL SCTY	EX 03/11/2024	1	371	0	
				100,000.000				
018279AL	SWAPTION - SOP	3.60	PUT SCTY	EX 09/19/2024	1	395	0	
				100,000.000				
018054AL	SWAPTION - SOP	3.62	CALL SCTY	EX 07/18/2024	1	380	0	
				100,000.000				
018073AL	SWAPTION - SOP	3.64	CALL SCTY	EX 07/24/2024	1	363	0	
				100,000.000				

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT			SHARES / PAR		COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
018035AL	SWAPTION - SOP	3.68	CALL	SCTY	EX 07/15/2024	1	205	0
					100,000.000			
017747AL	SWAPTION - SOP	3.69	CALL	SCTY	EX 04/26/2024	1	283	0
					100,000.000			
017705AL	SWAPTION - SOP	3.70	CALL	SCTY	EX 04/22/2024	1	333	0
					100,000.000			
017984AL	SWAPTION - SOP	3.84	CALL	SCTY	EX 07/03/2024	1	335	0
					100,000.000			
017461AL	SWAPTION - SOP	3.85	PUT	SCTY	EX 02/12/2024	1	400	0
					100,000.000			
018194AL	SWAPTION - SOP	3.86	PUT	SCTY	EX 08/30/2024	1	379	0
					100,000.000			
018010AL	SWAPTION - SOP	3.88	CALL	SCTY	EX 07/08/2024	1	305	0
					100,000.000			
018182AL	SWAPTION - SOP	3.90	PUT	SCTY	EX 08/26/2024	1	370	0
					100,000.000			
017484AL	SWAPTION - SOP	3.94	PUT	SCTY	EX 02/20/2024	1	240	0
					100,000.000			
018053AL	SWAPTION - SOP	3.97	PUT	SCTY	EX 07/18/2024	1	380	0
					100,000.000			
018078AL	SWAPTION - SOP	3.99	PUT	SCTY	EX 07/24/2024	1	363	0
					100,000.000			
017552AL	SWAPTION - SOP	4.00	PUT	SCTY	EX 03/11/2024	1	371	0
					100,000.000			
017746AL	SWAPTION - SOP	4.09	PUT	SCTY	EX 04/26/2024	1	283	0
					100,000.000			
017706AL	SWAPTION - SOP	4.10	PUT	SCTY	EX 04/22/2024	1	333	0
					100,000.000			
018033AL	SWAPTION - SOP	4.13	PUT	SCTY	EX 07/15/2024	1	205	0
					100,000.000			
017983AL	SWAPTION - SOP	4.19	PUT	SCTY	EX 07/03/2024	1	335	0
					100,000.000			

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR							COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
018012AL SWAPTION - SOP	4.23	PUT	SCTY	EX 07/08/2024	1		100,000.000	305	0
017623AL SWAPTION - SOP	4.24	PUT	SCTY	EX 02/27/2025	1		400,000.000	4,600	(880)
017965AL SWAPTION - SOP	4.75	PUT	SCTY	EX 05/29/2025	1		400,000.000	3,550	(636)
W7B53B9 10 YEAR US TREASURY NOTES CA	112.00	CALL	SCTY 4098846	EX 08/23/2024	100000		1.000	342	(1)
WC8BADE 10 YEAR US TREASURY NOTES PU	108.50	PUT	SCTY 4098846	EX 11/22/2024	100000		1.000	399	(130)
W7B7190 10 YEAR US TREASURY NOTES PU	109.00	PUT	SCTY 4098846	EX 08/23/2024	100000		1.000	389	0
X0518FE 10 YEAR US TREASURY NOTES PU	109.25	PUT	SCTY 4098846	EX 06/21/2024	100000		1.000	219	0
W4DABE7 10 YEAR US TREASURY NOTES PU	110.50	PUT	SCTY 4098846	EX 03/22/2024	100000		2.000	989	0
W98FD41 5 YEAR US TREASURY NOTES PUT	105.75	PUT	SCTY 4098846	EX 06/21/2024	100000		1.000	178	0
TOTAL WRITTEN OPTIONS								21,418	(1,647)
SECURITIES SOLD SHORT									
01F052656 TBA FNMA SINGLE FAMILY 30YR 5.5 5/17			5.500%	05/25/2047			2,425,000.000	2,388,625	(2,388,625)
01F022634 TBA UMBS SINGLE FAMILY 30YR 2.5 03/23			2.500%	03/25/2053			500,000.000	413,672	(413,672)
01F022659 TBA UMBS SINGLE FAMILY 30YR 2.5 5/20			2.500%	05/25/2053			100,000.000	79,883	(81,469)
01F030652 TBA UMBS SINGLE FAMILY 30YR 3.0 05/24			3.000%	05/25/2054			200,000.000	166,719	(170,609)
01F0326C3 TBA UMBS SINGLE FAMILY 30YR 3.5 12/22			3.500%	12/25/2053			700,000.000	632,023	(632,023)

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
01F032666 TBA UMBS SINGLE FAMILY 30YR 3.5 6/20	3.500% 06/25/2054 700,000.000	623,656	(623,656)
01F0426C2 TBA UMBS SINGLE FAMILY 30YR 4.5 12/22	4.500% 12/25/2053 1,800,000.000	1,725,082	(1,718,422)
01F050668 TBA UMBS SINGLE FAMILY 30YR 5.0 06/24	5.000% 06/25/2054 700,000.000	680,764	(676,580)
01F052664 TBA UMBS SINGLE FAMILY 30YR 5.5 06/24	5.500% 06/25/2054 2,000,000.000	1,969,414	(1,969,688)
01F052672 TBA UMBS SINGLE FAMILY 30YR 5.5 07/24	5.500% 07/25/2054	0	0
TOTAL SECURITIES SOLD SHORT		8,679,838	(8,674,744)
TOTAL GENERAL INVESTMENTS		7,006,401	(7,168,143)