

Form 5500

Annual Return/Report of Employee Benefit Plan

OMB Nos. 1210-0110 1210-0089

2024

This Form is Open to Public Inspection

Department of the Treasury Internal Revenue Service

Department of Labor Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

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.

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, a single-employer plan, a DFE (specify) M, B This return/report is: the first return/report, the final return/report, an amended return/report, a short plan year return/report, C If the plan is a collectively-bargained plan, check here, D Check box if filing under: Form 5558, automatic extension, the DFVC program, special extension, 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 UNIVERSITY OF VERMONT HEALTH NETWORK MASTER PENSION TRUST, 1b Three-digit plan number (PN) 001, 1c Effective date of plan, 2a Plan sponsor's name (employer, if for a single-employer plan) THE UNIVERSITY OF VERMONT HEALTH NETWORK, 2b Employer Identification Number (EIN) 82-3349236, 2c Plan Sponsor's telephone number 802-847-3761, 2d Business code (see instructions)

Caution: A penalty for the late or incomplete filing of this return/report will be assessed unless reasonable cause is established.

Under penalties of perjury and other penalties set forth in the instructions, I declare that I have examined this return/report, including accompanying schedules, statements and attachments, as well as the electronic version of this return/report, and to the best of my knowledge and belief, it is true, correct, and complete.

Table with 4 columns: SIGN HERE, Signature of plan administrator, Date, Enter name of individual signing as plan administrator. Includes entries for employer/plan sponsor and DFE.

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

Form 5500 (2024) v. 240311

3a Plan administrator's name and address <input checked="" type="checkbox"/> Same as Plan Sponsor	3b Administrator's EIN 3c Administrator's telephone number <div style="background-color: #cccccc; height: 40px; width: 100%;"></div>
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
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 a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits..... c Other retired or separated participants entitled to future benefits d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g(1) Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item) g(2) Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.....	<div style="background-color: #cccccc; height: 20px; width: 100%;"></div> 6a(1) 6a(2) 6b 6c 6d 6e 6f 6g(1) 6g(2) 6h
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	7

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

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

9a Plan funding arrangement (check all that apply) (1) <input type="checkbox"/> Insurance (2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts (3) <input type="checkbox"/> Trust (4) <input type="checkbox"/> General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) <input type="checkbox"/> Insurance (2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts (3) <input type="checkbox"/> Trust (4) <input type="checkbox"/> General assets of the sponsor
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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) <input type="checkbox"/> R (Retirement Plan Information) (2) <input type="checkbox"/> MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary (3) <input type="checkbox"/> SB (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary (4) <input type="checkbox"/> DCG (Individual Plan Information) – Number Attached _____ (5) <input type="checkbox"/> MEP (Multiple-Employer Retirement Plan Information)	b General Schedules (1) <input checked="" type="checkbox"/> H (Financial Information) (2) <input type="checkbox"/> I (Financial Information – Small Plan) (3) <input type="checkbox"/> A (Insurance Information) – Number Attached <u> 0 </u> (4) <input type="checkbox"/> C (Service Provider Information) (5) <input checked="" type="checkbox"/> D (DFE/Participating Plan Information) (6) <input type="checkbox"/> G (Financial Transaction Schedules)
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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 D (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small>	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.	<small>OMB No. 1210-0110</small> 2024 This Form is Open to Public Inspection.
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For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024

A Name of plan <u>THE UNIVERSITY OF VERMONT HEALTH NETWORK MASTER PENSION TRUST</u>	B Three-digit plan number (PN)	<u>001</u>
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>THE UNIVERSITY OF VERMONT HEALTH NETWORK</u>	D Employer Identification Number (EIN) <u>82-3349236</u>	

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)
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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)

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

c EIN-PN

d Entity code

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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	PORTER MEDICAL CENTER, INC. PENSION PLAN	
b Name of plan sponsor	PORTER MEDICAL CENTER, INC.	c EIN-PN 03-0310862-001

a Plan name	CENTRAL VERMONT MEDICAL CENTER EMPLOYEES PENSION PLAN	
b Name of plan sponsor	CENTRAL VERMONT MEDICAL CENTER	c EIN-PN 22-2547186-001

a Plan name	CVPH MEDICAL CENTER EMPLOYEES DEFINED BENEFIT PENSION PLAN	
b Name of plan sponsor	CHAMPLAIN VALLEY PHYSICIANS HOSPITAL	c EIN-PN 14-1338471-003

a Plan name		
b Name of plan sponsor		c EIN-PN

a Plan name		
b Name of plan sponsor		c EIN-PN

a Plan name		
b Name of plan sponsor		c EIN-PN

a Plan name		
b Name of plan sponsor		c EIN-PN

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a Plan name		
b Name of plan sponsor		c EIN-PN

a Plan name		
b Name of plan sponsor		c EIN-PN

SCHEDULE H (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	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.	<small>OMB No. 1210-0110</small> 2024 This Form is Open to Public Inspection
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For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024	
A Name of plan THE UNIVERSITY OF VERMONT HEALTH NETWORK MASTER PENSION TRUST	B Three-digit plan number (PN) ▶ 001
C Plan sponsor's name as shown on line 2a of Form 5500 THE UNIVERSITY OF VERMONT HEALTH NETWORK	D Employer Identification Number (EIN) 82-3349236

Part I	Asset and Liability Statement
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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.

		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a	0	-130
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	0	0
(2) Participant contributions	1b(2)	0	0
(3) Other	1b(3)	1349946	584708
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	8341086	0
(2) U.S. Government securities	1c(2)	27401588	15342814
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	10000955	2114583
(B) All other	1c(3)(B)	87566859	48489093
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	0	0
(B) Common	1c(4)(B)	0	0
(5) Partnership/joint venture interests	1c(5)	0	0
(6) Real estate (other than employer real property)	1c(6)	0	0
(7) Loans (other than to participants)	1c(7)	0	0
(8) Participant loans	1c(8)	0	0
(9) Value of interest in common/collective trusts	1c(9)	0	865304
(10) Value of interest in pooled separate accounts	1c(10)	0	0
(11) Value of interest in master trust investment accounts	1c(11)	0	0
(12) Value of interest in 103-12 investment entities	1c(12)	0	0
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	53655606	26609769
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)	0	0
(15) Other	1c(15)	546385	102475

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities.....	1d(1)	0	0
(2) Employer real property.....	1d(2)	0	0
e Buildings and other property used in plan operation.....	1e	0	0
f Total assets (add all amounts in lines 1a through 1e).....	1f	188862425	94108616
Liabilities			
g Benefit claims payable.....	1g	0	0
h Operating payables.....	1h	0	0
i Acquisition indebtedness.....	1i	0	0
j Other liabilities.....	1j	218189	0
k Total liabilities (add all amounts in lines 1g through 1j).....	1k	218189	0
Net Assets			
l Net assets (subtract line 1k from line 1f).....	1l	188644236	94108616

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)	0	
(B) Participants.....	2a(1)(B)	0	
(C) Others (including rollovers).....	2a(1)(C)	0	
(2) Noncash contributions.....	2a(2)	0	
(3) Total contributions. Add lines 2a(1)(A) , (B) , (C) , and line 2a(2)	2a(3)		0
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit).....	2b(1)(A)	-560	
(B) U.S. Government securities.....	2b(1)(B)	269094	
(C) Corporate debt instruments.....	2b(1)(C)	2097543	
(D) Loans (other than to participants).....	2b(1)(D)	0	
(E) Participant loans.....	2b(1)(E)	0	
(F) Other.....	2b(1)(F)	10604	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		2376681
(2) Dividends:			
(A) Preferred stock.....	2b(2)(A)	0	
(B) Common stock.....	2b(2)(B)	0	
(C) Registered investment company shares (e.g. mutual funds).....	2b(2)(C)	521828	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		521828
(3) Rents.....	2b(3)		0
(4) Net gain (loss) on sale of assets:			
(A) Aggregate proceeds.....	2b(4)(A)	159599528	
(B) Aggregate carrying amount (see instructions).....	2b(4)(B)	161592684	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result.....	2b(4)(C)		-1993156
(5) Unrealized appreciation (depreciation) of assets:			
(A) Real estate.....	2b(5)(A)	0	
(B) Other.....	2b(5)(B)	-1965417	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		-1965417

	(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)	251908
(7) Net investment gain (loss) from pooled separate accounts	2b(7)	0
(8) Net investment gain (loss) from master trust investment accounts	2b(8)	0
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)	0
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)	4610761
c Other income	2c	0
d Total income. Add all income amounts in column (b) and enter total.....	2d	3802605

Expenses

e Benefit payment and payments to provide benefits:		
(1) Directly to participants or beneficiaries, including direct rollovers.....	2e(1)	0
(2) To insurance carriers for the provision of benefits	2e(2)	0
(3) Other.....	2e(3)	0
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)	0
f Corrective distributions (see instructions)	2f	0
g Certain deemed distributions of participant loans (see instructions).....	2g	0
h Interest expense.....	2h	0
i Administrative expenses:		
(1) Salaries and allowances	2i(1)	0
(2) Contract administrator fees	2i(2)	0
(3) Recordkeeping fees	2i(3)	0
(4) IQPA audit fees	2i(4)	0
(5) Investment advisory and investment management fees	2i(5)	0
(6) Bank or trust company trustee/custodial fees	2i(6)	0
(7) Actuarial fees	2i(7)	0
(8) Legal fees	2i(8)	0
(9) Valuation/appraisal fees	2i(9)	0
(10) Other trustee fees and expenses	2i(10)	0
(11) Other expenses.....	2i(11)	0
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)	0
j Total expenses. Add all expense amounts in column (b) and enter total.....	2j	0

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d.....	2k	3802605
l Transfers of assets:		
(1) To this plan.....	2l(1)	10186537
(2) From this plan	2l(2)	108524762

Part III Accountant's Opinion

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

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

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

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

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

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

(1) Name:

(2) EIN:

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

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

Part IV Compliance Questions

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

During the plan year:

	Yes	No	Amount
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)			
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.)		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.)		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.)		X	
e Was this plan covered by a fidelity bond?			
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?			
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?			
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?			
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	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.)	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?			
l Has the plan failed to provide any benefit when due under the plan?			
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)			
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.			

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year? Yes No
If "Yes," enter the amount of any plan assets that reverted to the employer this year _____.

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

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

5c Was the plan a defined benefit plan covered under the PBGC insurance program at any time during this plan year? (See ERISA section 4021 and instructions.) Yes No Not determined
 If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year _____.

◆ 5% Report - Part A

Single Transaction in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES OF AMER TREAS NOTES 4.0% 0 2-15-2034 CUSIP: 91282CJZ5	-12,350,000.000	29 Feb 24		98.0230		0.00	12,057,933.61	12,105,894.53	47,960.92
UNITED STATES OF AMER TREAS NOTES 4.0% 01-31-2029 CUSIP: 91282CJW2	-14,700,000.000	29 Feb 24		98.8710		0.00	14,496,664.07	14,534,050.78	37,386.71
UNITED STATES TREAS BDS DTD 11/15/2023 4.75% 11-15-2043 CUSIP: 912810TW8	-9,635,000.000	29 Feb 24		102.9140		0.00	9,849,318.76	9,915,769.92	66,451.16

Value of Interest in Common/Collective Trusts

United States - USD									
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	77,029,184.410	1 Mar 24	1.0000			0.00	77,029,184.41	77,029,184.41	0.00
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	89,489,247.110	6 Mar 24	1.0000			0.00	89,489,247.11	89,489,247.11	0.00
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	10,973,048.400	15 Nov 24	1.0000			0.00	10,973,048.40	10,973,048.40	0.00
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	-10,766,384.570	6 Mar 24		1.0000		0.00	10,766,384.57	10,766,384.57	0.00
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	-78,722,862.540	6 Mar 24		1.0000		0.00	78,722,862.54	78,722,862.54	0.00
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	-95,948,130.360	8 Mar 24		1.0000		0.00	95,948,130.36	95,948,130.36	0.00
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	-10,742,748.790	18 Nov 24		1.0000		0.00	10,742,748.79	10,742,748.79	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 188,644,235.99

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 188,644,235.99

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
			Acquisition Price	Disposition Price				
MFO VANGUARD INSTL INDEX FD SH BEN INT CUSIP: 922040100	Total acquisitions	8	321,263.07			0.00	321,263.07	321.263.07
	Total dispositions	5		9,710,000.00		0.00	4,701,509.52	9,710.000.00
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	Total acquisitions	216	217,065,228.18			0.00	217,065,228.18	217,065.228.18
	Total dispositions	141		224,541,010.11		0.00	224,541,010.11	224,541.010.11
UNITED STATES OF AMER TREAS NOTES 4.0% 0 2-15-2034 CUSIP: 91282CJZ5	Total acquisitions	7	12,163,267.20			0.00	12,163,267.20	12,163.267.20
	Total dispositions	3		12,211,977.54		0.00	12,163,267.20	12,211.977.54
UNITED STATES OF AMER TREAS NOTES 4.0% 01-31-2029 CUSIP: 91282CJW2	Total acquisitions	5	14,496,664.07			0.00	14,496,664.07	14,496.664.07
	Total dispositions	1		14,534,050.78		0.00	14,496,664.07	14,534.050.78
UNITED STATES OF AMER TREAS NOTES 4.125% 02-15-2027 CUSIP: 91282CKA8	Total acquisitions	5	9,452,758.60			0.00	9,452,758.60	9,452.758.60
	Total dispositions	2		9,466,521.87		0.00	9,452,758.60	9,466.521.87
UNITED STATES OF AMER TREAS NOTES 4.25% 01-31-2026 CUSIP: 91282CJV4	Total acquisitions	3	7,556,570.32			0.00	7,556,570.32	7,556.570.32
	Total dispositions	1		7,564,040.63		0.00	7,556,570.32	7,564.040.63
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP: 912810TV0	Total acquisitions	9	7,120,079.31			0.00	7,120,079.31	7,120.079.31
	Total dispositions	5		7,177,951.17		0.00	7,120,079.31	7,177.951.17
UNITED STATES TREAS BDS DTD 11/15/2023 4.75% 11-15-2043 CUSIP: 912810TW8	Total acquisitions	3	9,813,203.13			0.00	9,813,203.13	9,813.203.13
	Total dispositions	2		10,035,064.45		0.00	9,967,984.39	10,035.064.45

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 188,644,235.99

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS SECURITIES CORP.									
U.S. Government Securities									
United States - USD									
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044 CUSIP: 912810UD8	60,000.000	07 Nov 24	93.1875			0.00	55,912.50	55,912.50	0.00
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP: 912810TX6	-120,000.000	17 Jun 24		97.2930		0.00	113,906.25	116,751.56	2,845.31
UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP: 912810TZ1	90,000.000	29 Feb 24	99.9727			0.00	89,975.39	89,975.39	0.00
UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP: 912810TZ1	280,000.000	01 May 24	95.5313			0.00	267,487.50	267,487.50	0.00
UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP: 912810TZ1	650,000.000	17 May 24	97.9102			0.00	636,416.02	636,416.02	0.00
UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP: 912810TZ1	-170,000.000	25 Nov 24		99.3633		0.00	166,341.30	168,917.58	2,576.28
UNITED STATES OF AMER TREAS NOTES 3.625% 05-15-2026 CUSIP: 91282CHB0	-120,000.000	29 Feb 24		98.0547		0.00	119,446.88	117,665.63	-1,781.25
UNITED STATES OF AMER TREAS NOTES 3.875% 10-15-2027 CUSIP: 91282CLQ2	-55,000.000	19 Dec 24		98.7852		0.00	54,830.27	54,331.84	-498.43
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 CUSIP: 91282CJZ5	1,000,000.000	26 Feb 24	97.7734			0.00	977,734.38	977,734.38	0.00
UNITED STATES OF AMER TREAS NOTES 4.0% 01-31-2029 CUSIP: 91282CJW2	3,200,000.000	27 Feb 24	98.5781			0.00	3,154,500.00	3,154,500.00	0.00
UNITED STATES OF AMER TREAS NOTES 4.0% 01-31-2029 CUSIP: 91282CJW2	-14,700,000.000	* 29 Feb 24		98.8711		0.00	14,496,664.07	14,534,050.78	37,386.71
UNITED STATES OF AMER TREAS NOTES 4.125% 02-15-2027 CUSIP: 91282CKA8	2,500,000.000	23 Feb 24	99.1211			0.00	2,478,027.34	2,478,027.34	0.00
UNITED STATES OF AMER TREAS NOTES 4.125% 02-15-2027 CUSIP: 91282CKA8	-45,000.000	16 May 24		98.7813		0.00	44,711.72	44,451.56	-260.16

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 188,644,235.99

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS SECURITIES CORP.									
UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP: 91282CKQ3	-470,000.000	25 Nov 24		100.8320		0.00	468,292.58	473,910.55	5,617.97
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP: 91282CJJ1	100,000.000	17 Jan 24	103.1680			0.00	103,167.97	103,167.97	0.00
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP: 91282CJJ1	40,000.000	24 Jan 24	103.2031			0.00	41,281.25	41,281.25	0.00
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP: 91282CJJ1	40,000.000	24 Jan 24	103.2031			0.00	41,281.25	41,281.25	0.00
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP: 91282CJJ1	-65,000.000	11 Mar 24		103.0625		0.00	66,895.81	66,990.63	94.82
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP: 91282CJJ1	-190,000.000	16 May 24		100.8828		0.00	195,541.60	191,677.34	-3,864.26
UNITED STATES OF AMER TREAS NOTES 4.625% 04-30-2029 CUSIP: 91282CKP5	1,600,000.000	17 May 24	100.7930			0.00	1,612,687.50	1,612,687.50	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP: 912810TV0	-6,325,000.000	29 Feb 24		106.3906		0.00	6,667,984.38	6,729,207.03	61,222.65
UNITED STATES TREAS BDS DTD 11/15/2023 4.75% 11-15-2043 CUSIP: 912810TW8	-115,000.000	27 Mar 24		103.7344		0.00	118,665.63	119,294.53	628.90
UNITED STATES TREAS NTS 4.25% 11-30-2026 CUSIP: 91282CLY5	350,000.000	06 Dec 24	100.2813			0.00	350,984.38	350,984.38	0.00
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2052 CUSIP: 912834D47	-2,500,000.000	29 Feb 24		28.9870		0.00	896,350.00	724,675.00	-171,675.00

Corporate Debt Instruments - Other

Germany - USD

PVTPL SIEMENS FINANCIERINGSMAT 3.4% DUE 03-16-2027 CUSIP: 82620KAU7	-250,000.000	13 May 24		95.8050		0.00	258,413.29	239,512.50	-18,900.79
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NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 188,644,235.99

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS SECURITIES CORP.									
United States - USD									
AMERICAN EXPRESS CO 5.282% 07-27-2029 CUSIP: 025816DH9	55,000.000	17 May 24	100.1630			0.00	55,089.65	55,089.65	0.00
CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG CUSIP: 209111FD0	-660,000.000	27 Feb 24		86.7370		0.00	734,981.70	572,464.20	-162,517.50
GILEAD SCIENCES 4% DUE 09-01-2036 CUSIP: 375558BJ1	-70,000.000	06 Mar 24		90.1490		0.00	74,984.97	63,104.30	-11,880.67
INTEL CORP 3.734% 12-08-2047 BEO CUSIP: 458140BG4	-75,000.000	07 Nov 24		70.8500		0.00	74,920.29	53,137.50	-21,782.79
QUALCOMM INC FIXED 5.4% DUE 05-20-2033 CUSIP: 747525BS1	-45,000.000	24 Jan 24		105.5630		0.00	44,869.74	47,503.35	2,633.61
QUALCOMM INC FIXED 5.4% DUE 05-20-2033 CUSIP: 747525BS1	-45,000.000	24 Jan 24		105.5630		0.00	44,869.23	47,503.35	2,634.12
Total BNP PARIBAS SECURITIES CORP.							34,507,214.84	34,229,694.36	-277,520.48
CITADEL SECURITIES LLC									
U.S. Government Securities									
United States - USD									
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052 CUSIP: 912810TJ7	-60,000.000	05 Mar 24		78.3555		0.00	52,592.75	47,013.28	-5,579.47
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044 CUSIP: 912810UD8	60,000.000	07 Nov 24		93.1719		0.00	55,903.13	55,903.13	0.00
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP: 912810TX6	650,000.000	17 May 24		94.9219		0.00	616,992.19	616,992.19	0.00
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP: 912810TX6	-185,000.000	25 Nov 24		96.4141		0.00	176,482.09	178,366.02	1,883.93

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 188,644,235.99

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITADEL SECURITIES LLC									
UNITED STATES OF AMER TREAS NOTES 3.875% 10-15-2027 CUSIP: 91282CLQ2	55,000.000	22 Oct 24	99.6914			0.00	54,830.27	54,830.27	0.00
UNITED STATES OF AMER TREAS NOTES 4.0% 0 2-15-2034 CUSIP: 91282CJZ5	1,000,000.000	23 Feb 24	97.9336			0.00	979,335.94	979,335.94	0.00
UNITED STATES OF AMER TREAS NOTES 4.0% 0 2-15-2034 CUSIP: 91282CJZ5	3,650,000.000	27 Feb 24	97.5703			0.00	3,561,316.41	3,561,316.41	0.00
UNITED STATES OF AMER TREAS NOTES 4.0% 0 2-15-2034 CUSIP: 91282CJZ5	-12,350,000.000	* 29 Feb 24		98.0234		0.00	12,057,933.61	12,105,894.53	47,960.92
UNITED STATES OF AMER TREAS NOTES 4.0% 01-31-2029 CUSIP: 91282CJW2	2,700,000.000	23 Feb 24	98.7734			0.00	2,666,882.81	2,666,882.81	0.00
UNITED STATES OF AMER TREAS NOTES 4.0% 01-31-2029 CUSIP: 91282CJW2	4,400,000.000	26 Feb 24	98.5977			0.00	4,338,296.88	4,338,296.88	0.00
UNITED STATES OF AMER TREAS NOTES 4.125% 02-15-2027 CUSIP: 91282CKA8	3,500,000.000	26 Feb 24	99.0000			0.00	3,465,000.00	3,465,000.00	0.00
UNITED STATES OF AMER TREAS NOTES 4.125% 02-15-2027 CUSIP: 91282CKA8	-9,500,000.000	29 Feb 24		99.1797		0.00	9,408,046.88	9,422,070.31	14,023.43
UNITED STATES OF AMER TREAS NOTES 4.25% 02-28-2029 CUSIP: 91282CKD2	60,000.000	04 Mar 24	100.1797			0.00	60,107.81	60,107.81	0.00
UNITED STATES OF AMER TREAS NOTES 4.25% 11-15-2034 CUSIP: 91282CLW9	490,000.000	22 Nov 24	98.6914			0.00	483,587.89	483,587.89	0.00
UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP: 91282CKQ3	2,000,000.000	17 May 24	99.6367			0.00	1,992,734.38	1,992,734.38	0.00
UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP: 91282CKQ3	-220,000.000	23 Sep 24		105.0938		0.00	219,200.78	231,206.25	12,005.47
UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP: 91282CKQ3	-220,000.000	21 Oct 24		101.6523		0.00	219,200.78	223,635.16	4,434.38
UNITED STATES OF AMER TREAS NOTES 4.625% 04-30-2029 CUSIP: 91282CKP5	-270,000.000	20 May 24		100.6992		0.00	272,114.95	271,887.89	-227.06
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP: 912810TV0	150,000.000	16 Feb 24	105.1094			0.00	157,664.06	157,664.06	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 188,644,235.99

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITADEL SECURITIES LLC									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP: 912810TV0	90,000.000	15 Apr 24	100.4023			0.00	90,362.11	90,362.11	0.00
UNITED STATES TREAS BDS DTD 11/15/2023 4.75% 11-15-2043 CUSIP: 912810TW8	1,000,000.000	26 Feb 24	102.2461			0.00	1,022,460.94	1,022,460.94	0.00
UNITED STATES TREAS NTS 4.25% 06-30-2029 CUSIP: 91282CKX8	-110,000.000	31 Oct 24		100.3164		0.00	109,097.87	110,348.05	1,250.18
UNITED STATES TREAS NTS 4.625% 11-15-2026 CUSIP: 91282CJK8	-500,000.000	12 Jan 24		101.7813		0.00	502,167.97	508,906.25	6,738.28
Total CITADEL SECURITIES LLC							42,562,312.50	42,644,802.56	82,490.06

GOLDMAN, SACHS & CO.

U.S. Government Securities

United States - USD

UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053 CUSIP: 912810TN8	-127,000.000	29 Feb 24		87.4180		0.00	119,564.33	111,020.82	-8,543.51
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053 CUSIP: 912810TN8	-388,000.000	16 May 24		85.3750		0.00	364,993.13	331,255.00	-33,738.13
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP: 912810TR9	-140,000.000	29 Feb 24		87.4844		0.00	111,934.37	122,478.13	10,543.76
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP: 912810TR9	-77,500.000	16 May 24		85.3828		0.00	64,716.63	66,171.68	1,455.05
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052 CUSIP: 912810TJ7	-295,000.000	16 May 24		75.4883		0.00	258,581.01	222,690.43	-35,890.58
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042 CUSIP: 912810TM0	-430,000.000	16 May 24		92.3633		0.00	437,352.45	397,162.11	-40,190.34
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043 CUSIP: 912810TU2	-465,000.000	29 Feb 24		97.9297		0.00	449,946.87	455,373.05	5,426.18

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 188,644,235.99

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS & CO.									
UNITED STATES OF AMER TREAS NOTES 4.0% 0 2-15-2034 CUSIP: 91282CJZ5	-75,000.000	20 May 24		96.4727		0.00	71,818.36	72,354.49	536.13
UNITED STATES OF AMER TREAS NOTES 4.125% 02-15-2027 CUSIP: 91282CKA8	2,000,000.000	26 Feb 24	99.0273			0.00	1,980,546.88	1,980,546.88	0.00
UNITED STATES OF AMER TREAS NOTES 4.125% 10-31-2029 CUSIP: 91282CLR0	90,000.000	21 Nov 24	99.3281			0.00	89,395.31	89,395.31	0.00
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 CUSIP: 91282CJJ1	-45,000.000	31 Jan 24		104.3867		0.00	46,312.49	46,974.02	661.53
UNITED STATES OF AMER TREAS NOTES 4.625% 04-30-2029 CUSIP: 91282CKP5	-195,000.000	12 Nov 24		101.2891		0.00	196,527.46	197,513.67	986.21
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP: 912810TV0	850,000.000	23 Feb 24	106.1250			0.00	902,062.50	902,062.50	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP: 912810TV0	940,000.000	27 Feb 24	105.4219			0.00	990,965.63	990,965.63	0.00
UNITED STATES TREAS BDS DTD 11/15/2023 4.75% 11-15-2043 CUSIP: 912810TW8	-9,635,000.000	* 29 Feb 24		102.9141		0.00	9,849,318.76	9,915,769.92	66,451.16
UNITED STATES TREAS NTS 3.75% 12-31-2028 CUSIP: 91282CJR3	-45,000.000	29 Feb 24		97.7461		0.00	44,398.83	43,985.74	-413.09
UNITED STATES TREAS NTS 4.25% 06-30-2029 CUSIP: 91282CKX8	-195,000.000	05 Sep 24		103.0273		0.00	193,400.77	200,903.32	7,502.55
UNITED STATES TREAS NTS 4.375% 08-15-2026 CUSIP: 91282CHU8	-1,000,000.000	29 Feb 24		99.6836		0.00	998,554.69	996,835.94	-1,718.75
UNITED STATES TREAS SEC STRIP 02-15-2046 CUSIP: 912834PZ5	770,000.000	08 Oct 24	37.6540			0.00	289,935.80	289,935.80	0.00
UNITED STATES TREAS SEC STRIPPED INT PMT 00130 08-15-2046 CUSIP: 912834QP6	1,125,000.000	17 May 24	34.7270			0.00	390,678.75	390,678.75	0.00
UNITED STATES TREAS SEC STRIPPED INT PMT 00130 08-15-2046 CUSIP: 912834QP6	-1,895,000.000	29 Feb 24		35.0350		0.00	836,544.22	663,913.25	-172,630.97
UNITED STATES TREAS SEC STRIPPED INT PMT 08-15-2045 (UNDDATE) REG CUSIP: 912834PM4	-2,245,000.000	29 Feb 24		36.5790		0.00	1,116,382.97	821,198.55	-295,184.42

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 188,644,235.99

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS & CO.									
US TREASURY N/B 4.125% 11-30-2029 CUSIP: 91282CMA6	20,000.000	09 Dec 24	100.3047			0.00	20,060.94	20,060.94	0.00
US TREASURY N/B 4.125% 11-30-2029 CUSIP: 91282CMA6	115,000.000	20 Dec 24	98.9219			0.00	113,760.16	113,760.16	0.00
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2043 CUSIP: 912834MD7	-1,000,000.000	29 Feb 24		40.9210		0.00	362,340.00	409,210.00	46,870.00
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2044 CUSIP: 912834NF1	-1,000,000.000	29 Feb 24		39.0370		0.00	359,660.00	390,370.00	30,710.00
UTD STATES TREAS ZERO CPN 0% DUE 05-15-2047 CUSIP: 912834RK6	400,000.000	17 Jan 24	34.0600			0.00	136,240.00	136,240.00	0.00
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2042 CUSIP: 912834LR7	-1,165,000.000	29 Feb 24		41.8960		0.00	580,596.63	488,088.40	-92,508.23
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2044 CUSIP: 912834NV6	435,000.000	17 May 24	37.9700			0.00	165,169.50	165,169.50	0.00
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2044 CUSIP: 912834NV6	-2,865,000.000	29 Feb 24		38.2080		0.00	1,282,675.01	1,094,659.20	-188,015.81
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2050 CUSIP: 912834WC8	465,000.000	17 May 24	29.5570			0.00	137,440.05	137,440.05	0.00
WI TREASURY SEC 3.875% 05-15-2043 CUSIP: 912810TS7	-90,000.000	14 Feb 24		90.9492		0.00	83,236.82	81,854.30	-1,382.52
Corporate Debt Instruments - Preferred									
United States - USD									
PUBLIC SERVICE ELECTRIC 3.7% DUE 05-01-2028 CUSIP: 74456QBU9	-205,000.000	21 May 24		95.4460		0.00	204,979.96	195,664.30	-9,315.66

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 188,644,235.99

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>GOLDMAN, SACHS & CO.</i>									
Corporate Debt Instruments - Other									
Australia - USD									
BHP BILLITON FIN USA LTD 4.9% 02-28-2033 CUSIP: 055451BA5	110,000.000	15 Nov 24	99.0080			0.00	108,908.80	108,908.80	0.00
Canada - USD									
MANULIFE FINL CORP 4.061% DUE 02-24-2032 CUSIP: 56501RAE6	70,000.000	24 Sep 24	98.7200			0.00	69,104.00	69,104.00	0.00
MANULIFE FINL CORP 4.061% DUE 02-24-2032 CUSIP: 56501RAE6	-510,000.000	26 Feb 24		95.3470		0.00	528,079.65	486,269.70	-41,809.95
France - USD									
TOTAL CAP INTL FIXED 2.829% 01-10-2030 CUSIP: 89153VAT6	-75,000.000	08 Oct 24		93.1230		0.00	79,162.50	69,842.25	-9,320.25
Norway - USD									
STATOIL ASA 3.95 DUE 05-15-2043 CUSIP: 85771PAL6	130,000.000	21 May 24	83.5960			0.00	108,674.80	108,674.80	0.00
Spain - USD									
TELEFONICA FIXED 4.103% DUE 03-08-2027 CUSIP: 87938WAT0	225,000.000	20 May 24	97.0250			0.00	218,306.25	218,306.25	0.00
United Kingdom - USD									
ASTRAZENECA PLC NT 3% 05-28-2051 CUSIP: 046353AZ1	120,000.000	06 Mar 24	70.8440			0.00	85,012.80	85,012.80	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 188,644,235.99

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS & CO.									
HSBC HLDGS PLC 4.375% DUE 11-23-2026 CUSIP: 404280BH1	-655,000.000	27 Feb 24		97.2640		0.00	703,086.50	637,079.20	-66,007.30
REYNOLDS AMERN INC FIXED 4.45% DUE 06-12-2025 CUSIP: 761713BG0	640,000.000	12 Jan 24	99.0470			0.00	633,900.80	633,900.80	0.00
United States - USD									
ALLSTATE CORP 4.2% DUE 12-15-2046 CUSIP: 020002BC4	-725,000.000	27 Feb 24		81.6240		0.00	768,759.28	591,774.00	-176,985.28
BANK AMER CORP 3.705% 04-24-2028 CUSIP: 06051GGL7	-415,000.000	16 Dec 24		97.5860		0.00	436,291.35	404,981.90	-31,309.45
BOSTON GAS CO 3.001% DUE 08-01-2029 CUSIP: 100743AL7	-500,000.000	26 Feb 24		87.4720		0.00	518,163.70	437,360.00	-80,803.70
BRIGHTHOUSE FINL INC 3.7% 06-22-2027 CUSIP: 10922NAC7	30,000.000	09 Jul 24	95.4100			0.00	28,623.00	28,623.00	0.00
COREBRIDGE FINL INC SR NT 3.65% 04-05-2027 CUSIP: 21871XAD1	-180,000.000	22 Nov 24		97.2120		0.00	169,301.82	174,981.60	5,679.78
COX COMMUNICATIONS INC NEW 5.45% 09-15-2028 CUSIP: 224044CR6	65,000.000	15 Nov 24	101.5220			0.00	65,989.30	65,989.30	0.00
COX COMMUNICATIONS INC NEW 5.45% 09-15-2028 CUSIP: 224044CR6	-25,000.000	09 Dec 24		102.1650		0.00	25,253.95	25,541.25	287.30
COX COMMUNICATIONS INC NEW 5.45% 09-15-2028 CUSIP: 224044CR6	-3,000.000	20 Dec 24		101.1260		0.00	3,030.47	3,033.78	3.31
HCA INC 5.2% 06-01-2028 CUSIP: 404119CP2	30,000.000	25 Jun 24	99.8840			0.00	29,965.20	29,965.20	0.00
HCA INC 5.2% 06-01-2028 CUSIP: 404119CP2	100,000.000	03 Sep 24	102.0860			0.00	102,086.00	102,086.00	0.00
HCA INC 5.2% 06-01-2028 CUSIP: 404119CP2	95,000.000	15 Nov 24	100.5560			0.00	95,528.20	95,528.20	0.00
JOHNSON & JOHNSON 3.5% 01-15-2048 CUSIP: 478160CM4	60,000.000	08 May 24	76.9400			0.00	46,164.00	46,164.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 188,644,235.99

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN, SACHS & CO.									
MFRS & TRADERS TR CO BK 3.4% 08-17-2027 CUSIP: 55279HAQ3	-460,000.000	28 Feb 24		91.1090		0.00	472,784.40	419,101.40	-53,683.00
OMNICOM GROUP INC SR NT 2.6% 08-01-2031 CUSIP: 681919BD7	145,000.000	15 Nov 24	85.6900			0.00	124,250.50	124,250.50	0.00
PACIFIC GAS & ELEC CO 1ST MTG BD 3% 06-15-2028 CUSIP: 694308JW8	110,000.000	13 May 24	90.9780			0.00	100,075.80	100,075.80	0.00
PFIZER INVESTMENT ENTER 5.3% 05-19-2053 CUSIP: 716973AG7	70,000.000	15 Nov 24	95.3830			0.00	66,768.10	66,768.10	0.00
PRUDENTIAL FINL 3% DUE 03-10-2040 CUSIP: 74432QCJ2	120,000.000	20 May 24	74.4300			0.00	89,316.00	89,316.00	0.00
PVTPL BELROSE FDG TR 2.33% DUE 08-15-2030/05-15-2030 BEO CUSIP: 080807AA8	-90,000.000	21 Nov 24		85.4950		0.00	76,582.07	76,945.50	363.43
PVTPL BELROSE FDG TR 2.33% DUE 08-15-2030/05-15-2030 BEO CUSIP: 080807AA8	-115,000.000	20 Dec 24		84.2270		0.00	97,854.87	96,861.05	-993.82
STATE STR CORP FLTG RT 5.159% DUE 05-18-2034 CUSIP: 857477CC5	55,000.000	30 May 24	97.9830			0.00	53,890.65	53,890.65	0.00
TEXAS INSTRS INC 3.65% DUE 08-16-2032 CUSIP: 882508BP8	-245,000.000	23 Feb 24		91.9870		0.00	244,287.05	225,368.15	-18,918.90
WALMART INC 2.95% DUE 09-24-2049 CUSIP: 931142EP4	-510,000.000	28 Feb 24		69.3170		0.00	512,404.30	353,516.70	-158,887.60
Total GOLDMAN, SACHS & CO.							29,911,697.39	28,570,922.52	-1,340,774.87

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 188,644,235.99

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C020002BC4	ALLSTATE CORP 4.2% DUE 12-15-2046	Acquisitions	150,000.00	-122,718.00	
		Dispositions	-725,000.00		591,774.00
C023135BT2	AMAZON COM INC 2.5% DUE 06-03-2050	Acquisitions	290,000.00	-178,197.70	
		Dispositions	-935,000.00		586,478.75
C02361DAR1	AMEREN ILL CO 3.7% 12-01-2047	Acquisitions	345,000.00	-264,552.10	
		Dispositions	-540,000.00		415,740.60
C02361DBB5	AMEREN ILL CO 5.55% DUE 07-01-2054	Acquisitions	120,000.00	-119,772.00	
		Dispositions	-120,000.00		128,251.20
C025537AV3	AMERICAN ELECTRIC POWER CO INC 5.75% DUE 11-01-2027 BEO	Acquisitions	270,000.00	-274,784.40	
		Dispositions	-385,000.00		392,349.65
C025816DH9	AMERICAN EXPRESS CO 5.282% 07-27-2029	Acquisitions	690,000.00	-697,722.35	
		Dispositions	-400,000.00		402,844.00
C03027XAX8	AMERICAN TOWER CORP 2.75% DUE 01-15-2027	Acquisitions	290,000.00	-277,669.20	
		Dispositions	-795,000.00		740,463.00
C03523TBU1	ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039	Acquisitions	455,000.00	-453,441.55	
		Dispositions	-285,000.00		289,884.90
C037833BH2	APPLE INC 4.375% DUE 05-13-2045	Acquisitions	355,000.00	-319,094.35	
		Dispositions	-1,400,000.00		1,278,617.60
C04010LBE2	ARES CAP CORP 7.0% 01-15-2027	Acquisitions	260,000.00	-268,520.10	
		Dispositions	-320,000.00		326,422.40
C00206RHJ4	AT&T INC 4.35% DUE 03-01-2029	Acquisitions	85,000.00	-82,244.30	
		Dispositions	-570,000.00		550,870.80
C06051GGL7	BANK AMER CORP 3.705% 04-24-2028	Acquisitions	175,000.00	-170,241.75	
		Dispositions	-960,000.00		925,649.10
C06051GJZ3	BANK OF AMERICA CORPORATION 2.087% 06-14-2029	Acquisitions	495,000.00	-449,807.60	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-950,000.00		833,891.00
C06417XAE1	BANK OF NOVA SCOTIA 2.45% DUE 02-02-2032BEO	Acquisitions	125,000.00	-102,953.75	
		Dispositions	-475,000.00		390,051.00
C055451BA5	BHP BILLITON FIN USA LTD 4.9% 02-28-2033	Acquisitions	180,000.00	-177,608.20	
		Dispositions	-390,000.00		384,454.20
C09261HAD9	BLACKSTONE PVT GR 2.625% DUE 12-15-2026	Acquisitions	185,000.00	-171,721.65	
		Dispositions	-415,000.00		374,404.70
C100743AL7	BOSTON GAS CO 3.001% DUE 08-01-2029	Acquisitions	60,000.00	-53,436.60	
		Dispositions	-500,000.00		437,360.00
C10373QBT6	BP CAP MKTS AMER INC SR GTD NT 2.721% 01-12-2032	Acquisitions	130,000.00	-110,639.10	
		Dispositions	-635,000.00		537,737.05
C110122DZ8	BRISTOL MYERS SQUIBB CO 5.9% 11-15-2033	Acquisitions	50,000.00	-55,542.00	
		Dispositions	-270,000.00		285,093.00
C14040HCS2	CAPITAL ONE FINL CORP SR NT FIXED / FLTG4.927% 05-10-2028	Acquisitions	455,000.00	-448,098.05	
		Dispositions	-475,000.00		465,120.00
C15189YAF3	CENTERPOINT ENERGY RES CORP 1.75% DUE 10-01-2030	Acquisitions	145,000.00	-119,935.65	
		Dispositions	-340,000.00		274,903.60
C125523CL2	CIGNA CORP NEW 2.4% DUE 03-15-2030	Acquisitions	105,000.00	-90,171.90	
		Dispositions	-447,000.00		382,819.99
C17275RAF9	CISCO SYS INC 5.5% DUE 01-15-2040	Acquisitions	145,000.00	-148,010.45	
		Dispositions	-410,000.00		421,414.40
C172967ML2	CITIGROUP INC FIXED 2.666% DUE 01-29-2031	Acquisitions	195,000.00	-172,797.30	
		Dispositions	-490,000.00		420,292.60
C20030NBU4	COMCAST CORP NEW 3.4% DUE 07-15-2046	Acquisitions	305,000.00	-219,557.30	
		Dispositions	-245,000.00		179,117.05
C205887CF7	CONAGRA BRANDS INC 1.375% DUE 11-01-2027				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	140,000.00	-127,460.50	
		Dispositions	-475,000.00		412,561.25
C20826FBE5	CONOCOPHILLIPS 5.3% 05-15-2053				
		Acquisitions	70,000.00	-66,407.60	
		Dispositions	-380,000.00		370,652.00
C21871XAD1	COREBRIDGE FINL INC SR NT 3.65% 04-05-2027				
		Acquisitions	80,000.00	-76,446.40	
		Dispositions	-740,000.00		711,997.30
C22003BAN6	CORPORATE OFFICE PPTYS L P 2.0% 01-15-2027				
		Acquisitions	425,000.00	-373,093.25	
		Dispositions	-260,000.00		214,458.40
C224044CR6	COX COMMUNICATIONS INC NEW 5.45% 09-15-2028				
		Acquisitions	245,000.00	-247,488.70	
		Dispositions	-245,000.00		249,387.63
C126650DN7	CVS HEALTH CORP 1.75% DUE 08-21-2030				
		Acquisitions	420,000.00	-340,983.60	
		Dispositions	-480,000.00		388,392.00
C23338VAK2	DTE ELEC CO 2.25% DUE 03-01-2030				
		Acquisitions	270,000.00	-237,400.20	
		Dispositions	-780,000.00		668,499.00
C23338VAL0	DTE ELEC CO 2.95% DUE 03-01-2050				
		Acquisitions	100,000.00	-66,014.00	
		Dispositions	-470,000.00		310,829.80
C26441CBS3	DUKE ENERGY CORP 4.3% DUE 03-15-2028				
		Acquisitions	140,000.00	-135,781.80	
		Dispositions	-345,000.00		334,646.55
C26443TAA4	DUKE ENERGY IND 3.75% DUE 05-15-2046				
		Acquisitions	170,000.00	-133,178.00	
		Dispositions	-480,000.00		366,225.60
C268317AQ7	EDF S A 4.95% DUE 10-13-2045				
		Acquisitions	65,000.00	-56,648.80	
		Dispositions	-475,000.00		422,563.75
C30166QAF6	EXETER AUTOMOBILE RECBLES TR 2015-3 SR 22-2A CL D 4.56% 07-17-2028				
		Acquisitions	555,000.00	-552,398.44	
		Dispositions	-820,000.00		796,425.00
C30231GAZ5	EXXON MOBIL CORP 3.095% DUE 08-16-2049				
		Acquisitions	80,000.00	-55,412.00	
		Dispositions	-285,000.00		198,368.55

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C341081FL6	FL PWR & LT CO 4.05% DUE 10-01-2044	Acquisitions	160,000.00	-135,792.00	
		Dispositions	-430,000.00		359,970.20
C369550BH0	GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040	Acquisitions	135,000.00	-119,722.20	
		Dispositions	-530,000.00		472,124.00
C37045XDV5	GEN MOTORS FINL CO 4.3% DUE 04-06-2029	Acquisitions	290,000.00	-277,639.35	
		Dispositions	-385,000.00		365,930.95
C373334KL4	GEORGIA PWR CO 2.65% DUE 09-15-2029	Acquisitions	370,000.00	-329,226.00	
		Dispositions	-605,000.00		534,559.85
C375558BJ1	GILEAD SCIENCES 4% DUE 09-01-2036	Acquisitions	100,000.00	-88,418.00	
		Dispositions	-790,000.00		701,945.45
C38141GXR0	GOLDMAN SACHS GROUP INC 1.992% DUE 01-27-2032 REG	Acquisitions	440,000.00	-358,869.50	
		Dispositions	-1,025,000.00		822,542.00
C36264FAM3	HALEON US CAPITAL LLC 3.625% 03-24-2032	Acquisitions	235,000.00	-214,722.75	
		Dispositions	-425,000.00		379,967.00
C437076BX9	HOME DEPOT INC 4.5% DUE 12-06-2048	Acquisitions	235,000.00	-206,964.40	
		Dispositions	-600,000.00		530,178.00
C458140BG4	INTEL CORP 3.734% 12-08-2047 BEO	Acquisitions	70,000.00	-52,355.10	
		Dispositions	-920,000.00		692,138.35
C45866FAP9	INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040	Acquisitions	320,000.00	-228,196.50	
		Dispositions	-535,000.00		377,603.00
C478160CM4	JOHNSON & JOHNSON 3.5% 01-15-2048	Acquisitions	175,000.00	-135,474.15	
		Dispositions	-350,000.00		275,208.50
C46644KAG5	JPMCC RE-REMIC TR FLTG RT 0% DUE 08-27-2047	Dispositions	-170,000.00		170,000.00
		Free Receipt	170,000.00	168,769.20	
C46647PAJ5	JPMORGAN CHASE & CO 3.882% 07-24-2038	Acquisitions	255,000.00	-222,024.95	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,055,000.00		900,948.90
C56501RAE6	MANULIFE FINL CORP 4.061% DUE 02-24-2032	Acquisitions	70,000.00	-69,104.00	
		Dispositions	-510,000.00		486,269.70
C57636QAL8	MASTERCARD INC 3.65% DUE 06-01-2049	Acquisitions	170,000.00	-131,315.65	
		Dispositions	-550,000.00		436,029.00
C55279HAQ3	MFRS & TRADERS TR CO BK 3.4% 08-17-2027	Acquisitions	215,000.00	-201,912.95	
		Dispositions	-460,000.00		419,101.40
C595620AL9	MIDAMERICAN ENERGY 4.8% DUE 09-15-2043	Acquisitions	90,000.00	-82,416.60	
		Dispositions	-485,000.00		440,792.25
C637432NS0	NATIONAL RURAL UTILS COOP FIXED 3.7% 03-15-2029	Acquisitions	145,000.00	-136,427.60	
		Dispositions	-200,000.00		188,921.00
C666807BN1	NORTHROP GRUMMAN 3.25% DUE 01-15-2028	Acquisitions	230,000.00	-216,710.60	
		Dispositions	-415,000.00		389,738.95
C67103HAK3	O REILLY AUTOMOTIVE INC NEW 1.75% 03-15-2031	Acquisitions	330,000.00	-267,093.20	
		Dispositions	-485,000.00		387,592.60
C681919BD7	OMNICOM GROUP INC SR NT 2.6% 08-01-2031	Acquisitions	470,000.00	-397,640.50	
		Dispositions	-560,000.00		469,089.60
C68389XAE5	ORACLE CORP 6.5% DUE 04-15-2038	Acquisitions	315,000.00	-339,488.25	
		Dispositions	-275,000.00		293,012.50
C713448EP9	PEPSICO INC 2.875% DUE 10-15-2049	Acquisitions	90,000.00	-61,503.30	
		Dispositions	-230,000.00		158,394.10
C716973AG7	PFIZER INVESTMENT ENTER 5.3% 05-19-2053	Acquisitions	170,000.00	-163,408.10	
		Dispositions	-560,000.00		546,061.60
C74340XBR1	PROLOGIS L P 1.25% 10-15-2030	Acquisitions	105,000.00	-83,452.95	
		Dispositions	-835,000.00		673,172.65
C74432QCJ2	PRUDENTIAL FINL 3% DUE 03-10-2040				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	270,000.00	-201,609.00	
		Dispositions	-355,000.00		263,516.50
C74456QBY1	PUB SVC ELEC GAS CO FIXED 3.2% 05-15-2029 REG				
		Acquisitions	110,000.00	-101,194.50	
		Dispositions	-130,000.00		119,819.70
C080807AA8	PVTPL BELROSE FDG TR 2.33% DUE 08-15-2030/05-15-2030 BEO				
		Acquisitions	170,000.00	-144,165.10	
		Dispositions	-850,000.00		690,609.15
C09659W2K9	PVTPL BNP PARIBAS 3.052% 01-13-2031				
		Acquisitions	220,000.00	-197,639.20	
		Dispositions	-490,000.00		429,078.30
C133434AA8	PVTPL CAMERON LNG LLC 2.902% 07-15-2031				
		Acquisitions	195,000.00	-171,358.95	
		Dispositions	-365,000.00		312,721.05
C44891ACH8	PVTPL HYUNDAI CAPITAL AMERICA 5.68% 06-26-2028				
		Acquisitions	150,000.00	-153,663.35	
		Dispositions	-245,000.00		248,535.35
C64952GAT5	PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050				
		Acquisitions	100,000.00	-74,980.00	
		Dispositions	-495,000.00		379,471.95
C761713BG0	REYNOLDS AMERN INC FIXED 4.45% DUE 06-12-2025				
		Acquisitions	640,000.00	-633,900.80	
		Dispositions	-640,000.00		629,881.60
C76720AAN6	RIO TINTO FIN USA 5% DUE 03-09-2033				
		Acquisitions	70,000.00	-69,758.50	
		Dispositions	-750,000.00		760,477.80
C828807DJ3	SIMON PPTY GROUP L 3.8% DUE 07-15-2050				
		Acquisitions	200,000.00	-149,932.00	
		Dispositions	-600,000.00		451,566.00
C842400JA2	SOUTHERN CALIF EDISON 4.875% 02-01-2027				
		Acquisitions	450,000.00	-450,810.00	
		Dispositions	-285,000.00		283,372.65
C845743BN2	SOUTHWESTN PUB SVC 4.5% DUE 08-15-2041				
		Acquisitions	65,000.00	-54,808.65	
		Dispositions	-780,000.00		680,469.10
C857477BG7	STATE STR CORP 2.4% DUE 01-24-2030				
		Acquisitions	440,000.00	-388,110.80	
		Dispositions	-440,000.00		385,079.20

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C85771PAL6	STATOIL ASA 3.95 DUE 05-15-2043	Acquisitions	130,000.00	-108,674.80	
		Dispositions	-405,000.00		336,445.65
C87938WAT0	TELEFONICA FIXED 4.103% DUE 03-08-2027	Acquisitions	225,000.00	-218,306.25	
		Dispositions	-286,000.00		277,234.10
C89115A2E1	TORONTO DOMINION BK 4.456% 06-08-2032	Acquisitions	245,000.00	-234,847.50	
		Dispositions	-325,000.00		309,487.75
C91324PCQ3	UNITEDHEALTH GROUP 4.625% DUE 07-15-2035	Acquisitions	230,000.00	-222,682.00	
		Dispositions	-1,240,000.00		1,195,880.80
C91159HJF8	US BANCORP 4.548% 07-22-2028	Acquisitions	185,000.00	-180,510.05	
		Dispositions	-460,000.00		449,553.40
C911312BN5	UTD PARCEL SVC INC 3.75% 11-15-2047	Acquisitions	75,000.00	-58,933.50	
		Dispositions	-495,000.00		390,663.90
C927804GM0	VIRGINIA ELEC & PWR CO 5.3% 08-15-2033	Acquisitions	55,000.00	-54,666.70	
		Dispositions	-105,000.00		104,750.10
C931142EZ2	WALMART INC 4.5% DUE 09-09-2052 BEO	Acquisitions	160,000.00	-142,928.00	
		Dispositions	-380,000.00		344,591.60
C94974BGL8	WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027	Acquisitions	275,000.00	-267,602.50	
		Dispositions	-895,000.00		869,752.05

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Non-Interest Bearing Cash - USD			
USD - United States dollar	0.000	-130.32	-130.32
Total - all currencies		-130.32	-130.32
Total Non-Interest Bearing Cash - USD		-130.32	-130.32
U.S. Government Securities			
United States - USD			
BBCMS MTG TR 2023-C22 COML MTG PASS THRUCL 7.12686% 11-15-2056 CUSIP: 05554FAF2	155,000.000	159,882.08	170,649.84
GNMA SER24-29 CL AE VAR RT 2024-29 AE 05-16-2064 CUSIP: 38381KAJ3	321,270.510	300,789.52	304,605.21
PRIVATE EXPT FDG CORP 4.6% 02-15-2034 CUSIP: 742651EB4	95,000.000	95,048.65	93,200.93
UNITED STATES OF AMER TREAS BONDS 4.125% 08-15-2044 CUSIP: 912810UD8	315,000.000	298,631.26	285,370.31
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP: 912810TX6	635,000.000	605,762.83	580,280.86
UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP: 912810TZ1	835,000.000	817,029.32	797,816.41
UNITED STATES OF AMER TREAS NOTES 4.25% 11-15-2034 CUSIP: 91282CLW9	2,265,000.000	2,231,535.39	2,206,605.47
UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP: 91282CKQ3	220,000.000	219,200.78	216,665.63
UNITED STATES OF AMER TREAS STRIP TBOND 0.0% 05-15-2053 CUSIP: 912803GS6	450,000.000	145,755.00	118,983.93
UNITED STATES OF AMER TREAS STRIP 0% 02-15-2054 CUSIP: 912803GY3	400,000.000	109,076.00	104,394.00
UNITED STATES OF AMER TREAS STRIP 0% 11-15-2053 CUSIP: 912803GW7	1,040,000.000	296,441.60	274,764.66
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054 CUSIP: 912810UA4	100,000.000	111,265.63	97,328.13
UNITED STATES TREAS SEC STRIP 02-15-2046 CUSIP: 912834PZ5	770,000.000	289,935.80	266,070.03
UNITED STATES TREAS SEC STRIP DISC NT 02-15-2049 CUSIP: 912834UH9	275,000.000	87,565.50	82,012.02

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
UNITED STATES TREAS SEC STRIP 0.0% 08-15-2054 CUSIP: 912834XW3	2,025,000.000	536,685.75	509,192.20
UNITED STATES TREAS SEC STRIPPED INT PMT 00130 08-15-2046 CUSIP: 912834QP6	2,725,000.000	1,137,502.95	918,800.02
UNITED STATES TREAS SEC STRIPPED INT PMT 08-15-2045 (UNDDATE) REG CUSIP: 912834PM4	1,855,000.000	875,555.95	656,951.01
UNITED STATES TREAS SEC STRIPPED INT PMT 0.0% 05-15-2049 CUSIP: 912834UR7	2,535,000.000	976,115.45	749,617.42
UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 02-15-2045 (UNDDATE) REG CUSIP: 912834PH5	500,000.000	169,915.00	181,661.53
UNITED STATES TREAS SEC STRIPPED INT PMTNT 218 05-15-2045 (UNDDATE) REG CUSIP: 912834KB3	500,000.000	184,145.00	179,588.54
UNITED STATES TREAS SEC STRIPPED INT PMT0% DUE 08-15-2051 REG CUSIP: 912834XG8	1,000,000.000	338,400.00	269,331.41
UNITED STATES TREAS SEC STRIPPED INT PMT0% STRIP 15/05/2048 USD 05-15-2048 CUSIP: 912834TP3	1,800,000.000	576,648.00	557,985.38
UNITED STATES TREAS SEC STRIPPED ZERO COUPON 08-15-2048 CUSIP: 912834TV0	1,410,000.000	688,374.00	431,333.86
US TREASURY N/B 3.875% 08-15-2034 CUSIP: 91282CLF6	340,000.000	345,450.01	321,565.63
US TREASURY N/B 4.125% 11-30-2029 CUSIP: 91282CMA6	404,000.000	400,900.25	399,360.31
UTD STATES TREAS SEC STRIPPED INT GENERIC TINT PMT 0% 05-15-2050 CUSIP: 912834VV7	260,000.000	130,897.00	73,731.33
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2043 CUSIP: 912834MD7	180,000.000	64,432.80	72,004.85
UTD STATES TREAS ZERO CPN 0% DUE 05-15-2047 CUSIP: 912834RK6	400,000.000	136,240.00	130,335.47
UTD STATES TREAS ZERO CPN 0% DUE 05-15-2051 CUSIP: 912834WZ7	950,000.000	269,315.50	257,985.51
UTD STATES TREAS ZERO CPN 0% DUE 05-15-2053 CUSIP: 912834G93	450,000.000	149,058.00	117,461.47
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2043 CUSIP: 912834MT2	2,035,000.000	967,924.56	793,949.98
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2044 CUSIP: 912834NV6	2,375,000.000	1,083,823.30	882,873.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2047 CUSIP: 912834RR1	1,950,000.000	738,093.50	627,472.68
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2050 CUSIP: 912834WC8	850,000.000	251,681.10	237,991.30
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2052 CUSIP: 912834D47	2,080,000.000	643,239.20	547,095.49
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2042 CUSIP: 912834LX4	1,020,000.000	385,315.20	412,869.24
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2050 CUSIP: 912834WJ3	1,500,000.000	821,085.00	414,909.29
Total United States - USD		17,638,716.88	15,342,814.35
Total U.S. Government Securities		17,638,716.88	15,342,814.35

Corporate Debt Instruments - Preferred

United States - USD			
COMMONWEALTH EDISON CO 1ST MTG BD SER 113 3.8 DUE 10-01-2042 CUSIP: 202795JA9	160,000.000	152,182.40	126,363.13
DTE ELEC CO 2.95% DUE 03-01-2050 CUSIP: 23338VAL0	450,000.000	412,702.50	292,815.37
DUKE ENERGY IND 3.75% DUE 05-15-2046 CUSIP: 26443TAA4	495,000.000	480,622.50	369,423.35
FL PWR & LT CO 4.05% DUE 10-01-2044 CUSIP: 341081FL6	455,000.000	495,798.20	371,268.47
FL PWR & LT CO 5.25% DUE 02-01-2041 CUSIP: 341081FD4	125,000.000	147,780.00	121,335.45
LILLY ELI & CO 3.95% 03-15-2049 CUSIP: 532457BT4	235,000.000	189,067.45	184,156.87
MIDAMERICAN ENERGY CO 4.25% 07-15-2049 CUSIP: 595620AU9	180,000.000	148,728.32	146,165.82
MIDAMERICAN ENERGY 4.8% DUE 09-15-2043 CUSIP: 595620AL9	365,000.000	423,453.85	328,356.56
PUB SVC ELEC GAS CO FIXED 3.2% 05-15-2029 REG CUSIP: 74456QBY1	110,000.000	101,194.50	103,069.80

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
PUBLIC SERVICE ELECTRIC 4.05% DUE 05-01-2048 CUSIP: 74456QBV7	90,000.000	89,442.90	71,628.64
Total United States - USD		2,640,972.62	2,114,583.46
Total Corporate Debt Instruments - Preferred		2,640,972.62	2,114,583.46
Corporate Debt Instruments - Other			
Australia - USD			
BHP BILLITON FIN USA LTD 4.9% 02-28-2033 CUSIP: 055451BA5	405,000.000	408,657.30	398,074.41
Total Australia - USD		408,657.30	398,074.41
Belgium - USD			
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039 CUSIP: 03523TBU1	580,000.000	582,086.55	581,532.48
Total Belgium - USD		582,086.55	581,532.48
Canada - USD			
BANK OF NOVA SCOTIA 2.45% DUE 02-02-2032BEO CUSIP: 06417XAE1	400,000.000	330,139.50	333,938.04
CANADIAN NATL RY CO 3.65% 02-03-2048 CUSIP: 136375CP5	285,000.000	220,459.12	214,755.70
MANULIFE FINL CORP 4.061% DUE 02-24-2032 CUSIP: 56501RAE6	335,000.000	338,052.15	326,745.62
TORONTO DOMINION BK 4.456% 06-08-2032 CUSIP: 89115A2E1	380,000.000	359,295.90	359,972.67
Total Canada - USD		1,247,946.67	1,235,412.03
Cayman Islands - USD			
PVTPL MAGNETITE XIX LTD/MAGNETITE XIX LLC SR SECD NT CL A-R FLTG 04-17-2034 CUSIP: 55954KAL9	250,000.000	250,000.00	250,366.85
Total Cayman Islands - USD		250,000.00	250,366.85

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
France - USD			
PVTPL BNP PARIBAS 3.052% 01-13-2031 CUSIP: 09659W2K9	555,000.000	546,295.55	495,074.92
TOTALENERGIES CAP 4.724% 09-10-2034 CUSIP: 89157XAD3	180,000.000	178,871.10	173,160.88
Total France - USD		725,166.65	668,235.80
Ireland - USD			
AERCAP IRELAND CAP / GLOBA 3.0% DUE 10-29-2028 CUSIP: 00774MAW5	415,000.000	385,590.80	384,180.03
Total Ireland - USD		385,590.80	384,180.03
Italy - USD			
PVTPL ENEL FIN INTL N V BNDS 3.5% DUE 04-06-2028 BEO CUSIP: 29278GAF5	290,000.000	307,023.00	276,303.16
Total Italy - USD		307,023.00	276,303.16
Japan - USD			
SUMITOMO MITSUI FINL GROUP INC 5.52% 01-13-2028 CUSIP: 86562MCR9	225,000.000	227,515.00	228,552.53
Total Japan - USD		227,515.00	228,552.53
Norway - USD			
STATOIL ASA 3.95 DUE 05-15-2043 CUSIP: 85771PAL6	280,000.000	258,383.80	229,574.32
Total Norway - USD		258,383.80	229,574.32
Spain - USD			
TELEFONICA FIXED 4.103% DUE 03-08-2027 CUSIP: 87938WAT0	225,000.000	218,306.25	221,455.19
Total Spain - USD		218,306.25	221,455.19

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United Kingdom - USD			
ASTRAZENECA PLC NT 3% 05-28-2051 CUSIP: 046353AZ1	245,000.000	169,255.30	160,479.78
NATWEST GROUP PLC 1.642% 06-14-2027 CUSIP: 639057AC2	175,000.000	175,000.00	166,979.63
SANTANDER UK GROUP HLDGS PLC 1.53% 08-21-2026 CUSIP: 80281LAM7	85,000.000	80,146.50	83,053.84
Total United Kingdom - USD		424,401.80	410,513.25
United States - USD			
ABBVIE INC 5.05% 03-15-2034 CUSIP: 00287YDU0	210,000.000	210,274.90	207,677.74
ALLSTATE CORP 4.2% DUE 12-15-2046 CUSIP: 020002BC4	565,000.000	560,231.71	454,083.90
AMAZON COM INC 2.5% DUE 06-03-2050 CUSIP: 023135BT2	860,000.000	718,053.00	513,958.45
AMEREN ILL CO 3.7% 12-01-2047 CUSIP: 02361DAR1	670,000.000	580,342.85	505,155.08
AMERICAN ELECTRIC POWER CO INC 5.75% DUE11-01-2027 BEO CUSIP: 025537AV3	270,000.000	274,784.40	276,651.49
AMERICAN EXPRESS CO 5.282% 07-27-2029 CUSIP: 025816DH9	290,000.000	292,914.35	293,235.81
AMERICAN HONDA FINANCE 5.85% 10-04-2030 CUSIP: 02665WER8	75,000.000	77,916.00	78,105.10
AMERICAN TOWER CORP 2.75% DUE 01-15-2027 CUSIP: 03027XAX8	625,000.000	621,075.75	600,280.09
AMERN HONDA FIN 4.4% DUE 09-05-2029 CUSIP: 02665WVQ9	225,000.000	223,334.90	218,759.92
AMGEN INC 2.3% DUE 02-25-2031 CUSIP: 031162CW8	390,000.000	329,535.70	332,125.07
ANTHEM INC NT 4.1% 05-15-2032 CUSIP: 036752AT0	300,000.000	280,171.20	277,455.33
APPLE INC 4.375% DUE 05-13-2045 CUSIP: 037833BH2	745,000.000	779,659.75	658,595.71
ARES CAP CORP 7.0% 01-15-2027 CUSIP: 04010LBE2	445,000.000	453,531.70	461,154.93
ARTHUR J GALLAGHER & CO 5.15% 02-15-2035 CUSIP: 04316JAN9	180,000.000	177,679.05	175,746.45

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
AT&T INC 1.65% DUE 02-01-2028 CUSIP: 00206RKG6	70,000.000	70,926.99	63,649.38
AT&T INC 4.35% DUE 03-01-2029 CUSIP: 00206RHJ4	390,000.000	435,420.80	381,754.45
AVALONBAY CMNTYS INC MEDIUM TERM NTS 2.3% DUE 03-01-2030 CUSIP: 05348EBG3	175,000.000	178,960.25	153,943.08
AVALONBAY CMNTYS 5.35% 06-01-2034 CUSIP: 053484AF8	345,000.000	352,617.25	346,618.24
BANK OF AMERICA CORPORATION 2.087% 06-14-2029 CUSIP: 06051GJZ3	850,000.000	807,546.60	771,275.01
BB&T BRH BKG & TR FIXED 2.636% DUE 09-17-2029 CUSIP: 07330MAC1	330,000.000	337,531.05	318,605.56
BENCHMARK 2020-IG2 VAR RT 3.29306% DUE 09-15-2048 CUSIP: 08162NAM8	100,000.000	105,726.56	56,620.71
BENCHMARK 2020-IG3 VAR RT 3.12572% DUE 09-15-2048 CUSIP: 08162QBL2	100,000.000	107,660.16	68,663.35
BERKSHIRE HATHAWAY 4.3% DUE 05-15-2043 CUSIP: 084664BV2	345,000.000	424,067.10	298,787.63
BLACKSTONE PVT CR 2.625% DUE 12-15-2026 CUSIP: 09261HAD9	355,000.000	315,891.85	338,246.22
BMO 2023-C7 MTG TR 6.16% DUE 12-15-2056 CUSIP: 05593FAD0	260,000.000	267,798.78	275,314.05
BORGWARNER INC 4.95% 08-15-2029 CUSIP: 099724AP1	350,000.000	352,894.70	348,199.51
BOSTON GAS CO 3.001% DUE 08-01-2029 CUSIP: 100743AL7	400,000.000	406,329.40	362,940.74
BP CAP MKTS AMER INC SR GTD NT 2.721% 01-12-2032 CUSIP: 10373QBT6	350,000.000	330,639.10	299,510.31
BP CAP MKTS AMER 2.939% DUE 06-04-2051 CUSIP: 10373QBP4	260,000.000	174,125.50	161,245.59
BREAN ASSET BACKED SECS TR 2023-RM6 MTG BACKED NT CL A1 144A 5.25% 01-25-2063 CUSIP: 10638AAA4	182,373.090	173,617.77	178,654.32
BREAN AST BACKED 4.5% DUE 03-25-2078 CUSIP: 10638BAB0	220,000.000	183,897.65	201,703.74
BRIGHTHOUSE FINL INC 3.7% 06-22-2027 CUSIP: 10922NAC7	345,000.000	332,364.05	334,742.87

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
BRISTOL MYERS SQUIBB CO 5.9% 11-15-2033 CUSIP: 110122DZ8	205,000.000	212,125.90	215,232.50
BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043 CUSIP: 12189LAP6	360,000.000	458,927.10	344,890.28
CAPITAL ONE FINL CORP SR NT FIXED / FLTG4.927% 05-10-2028 CUSIP: 14040HCS2	225,000.000	221,568.75	224,259.12
CENTERPOINT ENERGY RES CORP 1.75% DUE 10-01-2030 CUSIP: 15189YAF3	330,000.000	292,225.50	276,597.07
CHUBB INA HLDGS INC 5.0% 03-15-2034 CUSIP: 171239AK2	135,000.000	138,927.15	133,439.47
CIGNA CORP NEW 2.4% DUE 03-15-2030 CUSIP: 125523CL2	228,000.000	221,487.45	199,503.87
CISCO SYS INC 5.05% 02-26-2034 CUSIP: 17275RBT8	35,000.000	34,964.65	34,910.75
CISCO SYS INC 5.5% DUE 01-15-2040 CUSIP: 17275RAF9	400,000.000	506,762.00	403,598.73
CITIGROUP INC FIXED 2.666% DUE 01-29-2031 CUSIP: 172967ML2	530,000.000	513,003.20	468,882.44
COMCAST CORP NEW 3.4% DUE 07-15-2046 CUSIP: 20030NBU4	730,000.000	590,909.55	513,172.73
COMCAST CORP NEW 4.25% DUE 01-15-2033 CUSIP: 20030NBH3	360,000.000	344,815.20	336,129.45
COMWLTH EDISON CO 3.7% DUE 03-01-2045 CUSIP: 202795JF8	305,000.000	238,090.50	232,993.22
CONAGRA BRANDS INC 1.375% DUE 11-01-2027 CUSIP: 205887CF7	465,000.000	448,222.35	422,202.34
CONOCOPHILLIPS 5.3% 05-15-2053 CUSIP: 20826FBE5	300,000.000	295,996.80	277,846.01
CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG CUSIP: 209111FDO	455,000.000	517,113.65	388,996.45
COREBRIDGE FINL INC 6.875% 12-15-2052 CUSIP: 21871XAP4	400,000.000	408,725.00	410,443.12
CORPORATE OFFICE PPTYS L P 2.0% 01-15-2027 CUSIP: 22003BAN6	570,000.000	518,054.10	501,674.19
CVS HEALTH CORP 1.75% DUE 08-21-2030 CUSIP: 126650DN7	420,000.000	340,983.60	341,511.34

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
DEERE JOHN CAPITAL CORP 5.05% 06-12-2034 CUSIP: 24422EXU8	330,000.000	338,993.00	328,791.00
DRIVE AUTO RECEIVABLES TRUST SR 24-2 CL D 4.94% 05-17-2032 CUSIP: 26207AAG8	210,000.000	209,961.26	206,099.50
DTE ELEC CO 2.25% DUE 03-01-2030 CUSIP: 23338VAK2	295,000.000	297,822.64	260,084.54
DUKE ENERGY CORP 3.75% DUE 09-01-2046 CUSIP: 26441CAT2	70,000.000	50,761.20	51,594.02
DUKE ENERGY CORP 4.3% DUE 03-15-2028 CUSIP: 26441CBS3	140,000.000	135,781.80	137,813.21
DUKE ENERGY 3.95% 03-15-2048 CUSIP: 26442CAU8	135,000.000	106,424.55	103,574.20
ENERGY TRANSFER L P 6.4% 12-01-2030 CUSIP: 29273VAT7	140,000.000	150,332.00	147,936.86
ENTERPRISE PRODS 2.8% DUE 01-31-2030 CUSIP: 29379VBX0	135,000.000	122,059.95	122,076.14
EVERSOURCE ENERGY 2.9% 03-01-2027 CUSIP: 30040WAQ1	105,000.000	100,575.30	100,802.25
EXETER AUTOMOBILE RECBLES TR 2015-3 SR 22-2A CL D 4.56% 07-17-2028 CUSIP: 30166QAF6	555,000.000	552,398.44	553,028.75
EXXON MOBIL CORP 3.095% DUE 08-16-2049 CUSIP: 30231GAZ5	225,000.000	161,607.10	150,144.57
GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040 CUSIP: 369550BH0	425,000.000	481,082.60	371,289.78
GEN MOTORS FINL CO 4.3% DUE 04-06-2029 CUSIP: 37045XDV5	555,000.000	517,048.30	536,031.40
GEORGIA PWR CO 2.65% DUE 09-15-2029 CUSIP: 373334KL4	370,000.000	329,226.00	335,552.24
GILEAD SCIENCES 4% DUE 09-01-2036 CUSIP: 375558BJ1	205,000.000	208,321.80	180,993.02
GOLDMAN SACHS GROUP INC 1.992% DUE 01-27-2032 REG CUSIP: 38141GXR0	805,000.000	710,384.45	664,774.83
HALEON US CAPITAL LLC 3.625% 03-24-2032 CUSIP: 36264FAM3	495,000.000	434,121.20	448,284.96
HCA INC 5.2% 06-01-2028 CUSIP: 404119CP2	375,000.000	381,122.90	375,836.43

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
HOME DEPOT INC 4.5% DUE 12-06-2048 CUSIP: 437076BX9	580,000.000	609,544.89	496,037.41
HONEYWELL INTERNATIONAL INC 5.25% 03-01-2054 CUSIP: 438516CT1	305,000.000	304,994.60	286,128.18
INTEL CORP 3.734% 12-08-2047 BEO CUSIP: 458140BG4	390,000.000	389,585.50	257,483.95
INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040 CUSIP: 45866FAP9	485,000.000	390,604.26	339,097.50
JOHNSON & JOHNSON 3.5% 01-15-2048 CUSIP: 478160CM4	490,000.000	460,135.10	368,664.81
JPMCC RE-REMIC TR FLTG RT 0% DUE 08-27-2047 CUSIP: 46644KAG5	170,000.000	168,769.20	168,770.61
JPMORGAN CHASE & CO 3.882% 07-24-2038 CUSIP: 46647PAJ5	880,000.000	862,936.65	751,393.54
KIMBERLY-CLARK 3.9% DUE 05-04-2047 CUSIP: 494368BW2	115,000.000	108,285.65	89,846.98
KIMCO RLTY CORP 2.8% DUE 10-01-2026 CUSIP: 49446RAP4	335,000.000	346,578.95	324,015.63
KIMCO RLTY OP LLC 6.4% 03-01-2034 CUSIP: 49447BAA1	155,000.000	167,586.00	165,120.18
KINDER MORGAN INC DEL SR NT 5.1% 08-01-2029 CUSIP: 49456BAZ4	300,000.000	306,032.90	300,225.06
MASTERCARD INC 3.65% DUE 06-01-2049 CUSIP: 57636QAL8	430,000.000	415,643.99	324,895.80
MFRS & TRADERS TR CO BK 3.4% 08-17-2027 CUSIP: 55279HAQ3	530,000.000	550,403.75	510,000.99
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO CUSIP: 594918CC6	390,000.000	373,729.20	240,729.36
MICROSOFT CORP 2.921% 03-17-2052 USD CUSIP: 594918CE2	525,000.000	516,241.81	348,019.86
MORGAN STANLEY 1.928% DUE 04-28-2032 CUSIP: 6174468X0	410,000.000	333,046.55	335,423.56
MOTOROLA SOLUTIONS INC 5.4% 04-15-2034 CUSIP: 620076BZ1	165,000.000	165,147.85	165,042.95
NATIONAL RURAL UTILS COOP FIN CORP BD 5.8% 01-15-2033 CUSIP: 637432PA7	120,000.000	126,077.45	124,165.19

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United States - USD			
NATIONAL RURAL UTILS COOP FIN CORP 3.9% DUE 11-01-2028 REG CUSIP: 637432NQ4	315,000.000	325,284.75	304,155.87
NATIONAL RURAL UTILS COOP FIXED 3.7% 03-15-2029 CUSIP: 637432NS0	240,000.000	243,725.89	229,386.50
NEVADA PWR CO 3.7% DUE 05-01-2029 CUSIP: 641423CC0	230,000.000	258,135.90	219,430.72
NORTHROP GRUMMAN 3.25% DUE 01-15-2028 CUSIP: 666807BN1	230,000.000	216,710.60	219,810.40
O REILLY AUTOMOTIVE INC NEW 1.75% 03-15-2031 CUSIP: 67103HAK3	330,000.000	267,093.20	270,281.30
OGE ENERGY CORP 5.45% 05-15-202 CUSIP: 670837AD5	305,000.000	314,123.65	310,060.82
OMNICOM GROUP INC SR NT 2.6% 08-01-2031 CUSIP: 681919BD7	470,000.000	397,640.50	401,866.11
ONCOR ELEC DELIVERY CO LLC CORP 3.8% 06-01-2049 CUSIP: 68233JBP8	470,000.000	537,615.44	355,159.65
ORACLE CORP 6.5% DUE 04-15-2038 CUSIP: 68389XAE5	315,000.000	339,488.25	338,876.10
PACIFIC GAS & ELEC CO 1ST MTG BD 3% 06-15-2028 CUSIP: 694308JW8	180,000.000	165,405.40	168,629.33
PAYPAL HLDGS INC 5.15% 06-01-2034 CUSIP: 70450YAP8	200,000.000	201,690.60	198,763.11
PEPSICO INC 2.875% DUE 10-15-2049 CUSIP: 713448EP9	225,000.000	149,283.45	147,114.51
PFIZER INVESTMENT ENTER 5.3% 05-19-2053 CUSIP: 716973AG7	510,000.000	515,089.70	478,277.50
PHILIP MORRIS INTL 4.75% DUE 11-01-2031 CUSIP: 718172DP1	355,000.000	348,899.50	347,061.06
PNC BK N A PITTSBURGH PA MEDIUM TERM SUB4.05% DUE 07-26-2028 CUSIP: 69349LAR9	475,000.000	522,365.30	458,954.50
PROLOGIS L P 1.25% 10-15-2030 CUSIP: 74340XBR1	240,000.000	217,993.51	196,686.79
PROLOGIS L P 5.0% 03-15-2034 CUSIP: 74340XCJ8	235,000.000	237,090.00	229,715.02
PRUDENTIAL FINL 3% DUE 03-10-2040 CUSIP: 74432QCJ2	445,000.000	381,868.25	328,759.16

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Corporate Debt Instruments - Other			
United States - USD			
PVTPL AVIS BUDGET RENT CAR FDG AESOP LLC SR 2023-8 CL A 6.02% DUE 02-20-2030 CUSIP: 05377RHM9	290,000.000	289,886.20	300,641.67
PVTPL CAMERON LNG LLC 2.902% 07-15-2031 CUSIP: 133434AA8	420,000.000	397,913.85	365,792.19
PVTPL CF HIPPOLYTA ISSUER LLC SER 21-1A CL A1 1.53% DUE 03-15-2061 CUSIP: 12530MAE5	98,957.000	98,938.18	93,814.52
PVTPL CMO CREDIT SUISSE MORTGAGE TRUST SER 2014-USA CL A2 3.953% DUE 09-15-2037 CUSIP: 12649AAC3	40,000.000	40,000.00	36,066.26
PVTPL CMO FINANCE AMER STRUCTURED SECS TR SR 2022-S6 CL A1 3.0% DUE 12-25-2072 CUSIP: 31740XAA5	252,522.370	216,365.69	246,615.01
PVTPL CMO FREMF 2018-K80 MTG TR MULTIFAMILY CTF CL C VAR RT 08-25-2050 CUSIP: 30307RAG2	225,000.000	231,249.02	214,111.40
PVTPL CMO SOHO TR 2021-SOHO SOHO 2021-SOHO A VAR RT DUE 08-10-2038 BEO CUSIP: 83410JAA6	260,000.000	260,964.84	195,558.30
PVTPL CNO GLOBAL FDG 1.65% 01-06-2025 CUSIP: 18977W2B5	55,000.000	51,779.75	54,979.46
PVTPL DB MASTER FIN LLC 21-1 CL A2I 2.045% DUE 11-20-2051 BEO CUSIP: 233046AN1	208,550.000	208,550.00	197,387.26
PVTPL GOLUB CAP PARTNERS CLO SER 20 -47A CL A1AR FLTG RT 08-05-2037 CUSIP: 381948AA6	280,000.000	280,000.00	281,225.78
PVTPL HYUNDAI CAPITAL AMERICA 5.68% 06-26-2028 CUSIP: 44891ACH8	290,000.000	292,949.35	294,220.14
PVTPL KATAYMA CLO I LTD/KATAYMA CLO I LLC SER 23-1A CL A1 FLTG 10-20-2036 CUSIP: 48585JAA8	315,000.000	315,000.00	318,052.07
PVTPL MET LIFE GLOB FUNDING I 3.05% DUE 06-17-2029 CUSIP: 59217GDC0	185,000.000	185,270.10	171,029.89
PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050 CUSIP: 64952GAT5	435,000.000	438,692.15	316,740.78
PVTPL PENSKE TRUCK LEASING CO L P/PTL FIN CO 1.7% DUE 06-15-2026 BEO CUSIP: 709599BM5	175,000.000	176,991.50	167,061.12
PVTPL SANTANDER DR AUTO RECEIVABLES TR 8.14% SR 23-S1 CL R1 04-18-2028 CUSIP: 80286QAA7	129,668.800	129,662.87	131,708.92
PVTPL SCOTT TR SR 23-SFS CL A 5.90975%03-15-2028 CUSIP: 810064AA3	135,000.000	135,000.00	137,054.03
PVTPL SOUND POINT CLO SER 17-3A CL A2 FLTG 10-20-2030 CUSIP: 83611GAC5	250,000.000	250,312.50	250,253.60

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Corporate Debt Instruments - Other			
United States - USD			
RTX CORP 6.0% 03-15-2031 CUSIP: 75513ECV1	105,000.000	109,390.05	110,220.71
RTX CORPORATION 4.7% DUE 12-15-2041 CUSIP: 75513ECB5	95,000.000	118,115.91	84,407.66
SANTANDER DR AUTO RECEIVABLES TR SR 24-5 CL D 5.14% 02-17-2032 CUSIP: 802920AG3	230,000.000	229,980.50	227,674.63
SANTANDER DR AUTO 5% DUE 11-15-2029 CUSIP: 80286FAE3	245,000.000	244,888.96	246,154.64
SANTANDER DRIVE AUTO RECEIVABLES TR SER 23-4 CL C 6.04% DUE 12-15-2031 CUSIP: 802927AF0	120,000.000	119,970.11	122,567.60
SANTANDER DRIVE AUTO RECEIVABLES TR 2022AUTO LN NT CL C 4.86% 08-15-2029 CUSIP: 80285UAF8	475,000.000	474,909.18	473,975.09
SANTANDER HLDGS USA INC 3.244% DUE 10-05-2026 REG CUSIP: 80282KAZ9	290,000.000	275,222.95	281,343.24
SIMON PPTY GROUP L 3.8% DUE 07-15-2050 CUSIP: 828807DJ3	505,000.000	358,503.20	372,291.57
SLG OFFICE TR 2.5854% DUE 07-15-2041 CUSIP: 78449RAA3	505,000.000	523,249.29	424,071.88
SOUTHERN CALIF EDISON CO 5.15% 06-01-2029 CUSIP: 842400JC8	325,000.000	328,337.75	326,992.79
SOUTHERN CALIF EDISON 4.875% 02-01-2027 CUSIP: 842400JA2	165,000.000	165,297.00	165,520.75
STATE STR CORP FLTG RT 5.159% DUE 05-18-2034 CUSIP: 857477CC5	395,000.000	399,730.95	392,310.29
SUNOCO LOGISTICS 3.9% DUE 07-15-2026 CUSIP: 86765BAT6	470,000.000	513,695.30	463,883.58
TOYOTA MTR CR CORP 2.15% 02-13-2030 REG CUSIP: 89236TGU3	320,000.000	274,553.60	280,422.23
TRAVELERS COS INC 4.05% DUE 03-07-2048 CUSIP: 89417EAN9	90,000.000	101,681.10	72,124.27
UNION ELEC CO 2.95% DUE 06-15-2027 CUSIP: 906548CM2	150,000.000	143,737.50	144,132.02
UNITEDHEALTH GROUP 4.625% DUE 07-15-2035 CUSIP: 91324PCQ3	795,000.000	899,188.20	750,855.26
US BANCORP 4.548% 07-22-2028 CUSIP: 91159HJF8	305,000.000	295,016.85	302,472.56

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Corporate Debt Instruments - Other			
United States - USD			
UTD PARCEL SVC INC 3.75% 11-15-2047 CUSIP: 9111312BN5	385,000.000	377,268.95	291,630.85
VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG CUSIP: 92343VCQ5	300,000.000	365,125.50	278,018.85
VERIZON FIXED 4.016% DUE 12-03-2029 CUSIP: 92343VEU4	477,000.000	542,283.42	457,655.15
VICI PROPERTIES LP 5.125% 11-15-2031 CUSIP: 925650AH6	125,000.000	124,575.00	122,228.97
VIRGINIA ELEC & PWR CO 5.3% 08-15-2033 CUSIP: 927804GM0	170,000.000	167,063.05	169,054.70
VMWARE INC FIXED 4.5% DUE 05-15-2025 CUSIP: 928563AD7	175,000.000	195,763.75	174,746.31
VULCAN MATERIALS CO 5.35% 12-01-2034 CUSIP: 929160BC2	30,000.000	29,967.00	29,916.41
WALMART INC 2.95% DUE 09-24-2049 CUSIP: 931142EP4	350,000.000	352,915.50	234,342.57
WALMART INC 4.05% DUE 06-29-2048 REG CUSIP: 931142EC3	25,000.000	31,891.00	20,566.23
WALMART INC 4.5% DUE 09-09-2052 BEO CUSIP: 931142EZ2	375,000.000	335,374.50	327,764.84
WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027 CUSIP: 94974BGL8	615,000.000	644,920.20	606,339.81
WESTLAKE 5.48% DUE 09-15-2027 CUSIP: 96042VAG4	265,000.000	264,999.63	266,394.11
Total United States - USD		47,770,437.85	43,604,892.59
Total Corporate Debt Instruments - Other		52,805,515.67	48,489,092.64
Value of Interest in Common/Collective Trusts			
United States - USD			
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	865,303.960	865,303.96	865,303.96
Total United States - USD		865,303.96	865,303.96
Total Value of Interest in Common/Collective Trusts		865,303.96	865,303.96

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Value of Interest in Registered Investment Companies</i>			
Emerging Markets Region - USD			
MFO HARTFORD MUTUAL FUNDS II INC SCHRODERS EMERGING MKTS EQUITY FD CL SDR CUSIP: 41665H789	99,018.350	1,372,689.38	1,647,665.34
Total Emerging Markets Region - USD		1,372,689.38	1,647,665.34
Global Region - USD			
MFO COHEN & STEERS GLOBAL RLTY SHS INC CL I CUSIP: 19247N409	52,895.600	2,672,171.37	2,699,791.42
Total Global Region - USD		2,672,171.37	2,699,791.42
International Region - USD			
MFO AMERICAN EUROPACIFIC GRTH-R6 CUSIP: 298706821	82,995.280	4,260,177.97	4,458,506.44
MFO MFS INSTL INTL EQTY FD CUSIP: 552966806	132,477.600	3,065,617.56	4,480,392.43
Total International Region - USD		7,325,795.53	8,938,898.87
United States - USD			
MFO HARBOR FDS SMALL CAP GROWTH FD RETIREMENT CL CUSIP: 411512494	140,437.340	1,813,216.99	1,980,166.49
MFO RBB FUND INC BOSTON PARTNERS SMALL CAP VALUE FD INSTL CL CUSIP: 749255345	75,286.900	1,712,332.17	1,956,706.53
MFO VANGUARD INSTL INDEX FD SH BEN INT CUSIP: 922040100	19,600.210	4,458,458.64	9,386,540.57
Total United States - USD		7,984,007.80	13,323,413.59
Total Value of Interest in Registered Investment Com		19,354,664.08	26,609,769.22

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE CUSIP: 13063A7D0	90,000.000	123,795.90	102,474.54
Total United States - USD		123,795.90	102,474.54
Total Other		123,795.90	102,474.54
Total		93,428,838.79	93,523,907.85

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