

Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security
Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code).

▶ Complete all entries in accordance with the instructions to the Form 5500.

OMB Nos. 1210-0110
1210-0089

2024

This Form is Open to Public Inspection

Part I Annual Report Identification Information

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

- A This return/report is for: [] a multiemployer plan [] a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.) [] a single-employer plan [X] a DFE (specify) M
B This return/report is: [] the first return/report [] the final return/report [] an amended return/report [] a short plan year return/report (less than 12 months)
C If the plan is a collectively-bargained plan, check here. []
D Check box if filing under: [] Form 5558 [] automatic extension [] the DFVC program [] special extension (enter description)
E If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. []

Part II Basic Plan Information—enter all requested information

1a Name of plan: ISO NEW ENGLAND INC. MASTER TRUST
1b Three-digit plan number (PN): 005
1c Effective date of plan
2a Plan sponsor's name (employer, if for a single-employer plan): ONE SULLIVAN ROAD HOLYOKE, MA 01040-2841
2b Employer Identification Number (EIN): 04-3372500
2c Plan Sponsor's telephone number: 413-535-4037
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 rows for employer/plan sponsor and DFE.

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

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 checked="" 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 C (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>	Service Provider 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 ISO NEW ENGLAND INC. MASTER TRUST	B Three-digit plan number (PN) ▶	005
C Plan sponsor's name as shown on line 2a of Form 5500 ISO NEW ENGLAND INC.	D Employer Identification Number (EIN) 04-3372500	

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

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)

SLC MANAGEMENT

47-3503928

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	185711	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(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 <input type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(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 <input type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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) <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>ISO NEW ENGLAND INC. MASTER TRUST</u>	B Three-digit plan number (PN)	<u>005</u>
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>ISO NEW ENGLAND INC.</u>	D Employer Identification Number (EIN) <u>04-3372500</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)

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 ISO NEW ENGLAND INC. RETIREMENT PLAN

b Name of plan sponsor ISO NEW ENGLAND INC. **c** EIN-PN 04-3372500-002

a Plan name ISO NEW ENGLAND INC. RETIREMENT PLAN FOR CONTRACT EMPLOYEES

b Name of plan sponsor ISO NEW ENGLAND INC. **c** EIN-PN 04-3372500-003

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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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) <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 ISO NEW ENGLAND INC. MASTER TRUST	B Three-digit plan number (PN) ▶ 005
C Plan sponsor's name as shown on line 2a of Form 5500 ISO NEW ENGLAND INC.	D Employer Identification Number (EIN) 04-3372500

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
Assets			
a Total noninterest-bearing cash	1a		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	0	250000
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	437018	1120839
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	2127681	2084825
(2) U.S. Government securities	1c(2)	20593098	36245940
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)	35123497	85772234
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)		
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)		
(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)	100900651	44981971
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other.....	1c(15)	4301597	9009265

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(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	163483542	179465074
Liabilities			
g Benefit claims payable.....	1g		
h Operating payables.....	1h		
i Acquisition indebtedness.....	1i		
j Other liabilities.....	1j		
k Total liabilities (add all amounts in lines 1g through 1j).....	1k	0	0
Net Assets			
l Net assets (subtract line 1k from line 1f).....	1l	163483542	179465074

Part II Income and Expense Statement

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

Income		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: (A) Employers.....	2a(1)(A)		
(B) Participants.....	2a(1)(B)		
(C) Others (including rollovers).....	2a(1)(C)		
(2) Noncash contributions.....	2a(2)		
(3) Total contributions. Add lines 2a(1)(A) , (B) , (C) , and line 2a(2)	2a(3)		0
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit).....	2b(1)(A)		
(B) U.S. Government securities.....	2b(1)(B)	646283	
(C) Corporate debt instruments.....	2b(1)(C)	2350283	
(D) Loans (other than to participants).....	2b(1)(D)		
(E) Participant loans.....	2b(1)(E)		
(F) Other.....	2b(1)(F)	11713	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		3008279
(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)	169305	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		169305
(3) Rents.....	2b(3)		
(4) Net gain (loss) on sale of assets:			
(A) Aggregate proceeds.....	2b(4)(A)	55360759	
(B) Aggregate carrying amount (see instructions).....	2b(4)(B)	56059994	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result.....	2b(4)(C)		
(5) Unrealized appreciation (depreciation) of assets:			
(A) Real estate.....	2b(5)(A)		
(B) Other.....	2b(5)(B)	-4399930	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		
(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)		9845320
c Other income	2c		879011
d Total income. Add all income amounts in column (b) and enter total	2d		8802750

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)		
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)		0
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses:			
(1) Salaries and allowances	2i(1)		
(2) Contract administrator fees	2i(2)		
(3) Recordkeeping fees	2i(3)		
(4) IQPA audit fees	2i(4)		
(5) Investment advisory and investment management fees	2i(5)	185711	
(6) Bank or trust company trustee/custodial fees	2i(6)		
(7) Actuarial fees	2i(7)		
(8) Legal fees	2i(8)		
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)		
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		185711
j Total expenses. Add all expense amounts in column (b) and enter total	2j		185711

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		8617039
l Transfers of assets:			
(1) To this plan	2l(1)		10376000
(2) From this plan	2l(2)		3011507

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 _____.



FORM 5500 - REPORTABLE TRANSACTION SCHEDULE

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
BEGINNING MARKET VALUE					163,483,542.34		
COMPARATIVE VALUE (5%)					8,174,177.11		
CATEGORY 1 - SINGLE TRANSACTION EXCEEDS 5% OF VALUE							
Issue: 31846V450 - First Am US Treas Mm Cl Z							
02/26/2024 001051002372	B	18,558,688.650	1.0000		- 18,558,689 *	18,558,689	
02/28/2024 001051002372	S	- 17,049,462.830	1.0000		17,049,463 *	17,049,463	
04/01/2024 001051002372	B	21,909,000.000	1.0000		- 21,909,000 *	21,909,000	
04/03/2024 001051002372	S	- 21,724,012.980	1.0000		21,724,013 *	21,724,013	
10/31/2024 001051002370	B	27,125,000.000	1.0000		- 27,125,000 *	27,125,000	
10/31/2024 001051002370	S	- 29,800,000.000	1.0000		29,800,000 *	29,800,000	
10/31/2024 001051002372	B	29,566,933.330	1.0000		- 29,566,933 *	29,566,933	
11/01/2024 001051002372	S	- 29,379,864.100	1.0000		29,379,864 *	29,379,864	
Issue: 97183J699 - Great Gray Collective Investment Tr							
02/26/2024 001051002370	S	- 1,068,181.818	17.6000		18,800,000 *	17,211,326	1,588,674
04/01/2024 001051002370	S	- 1,094,919.934	18.1100		19,829,000 *	17,642,150	2,186,850

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FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/31/2024 001051002370	S	- 1,411,062.732	19.2231		27,125,000 *	22,819,351	4,305,649
GRAND TOTAL				0	260,866,962	252,785,789	8,081,173

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

Broker: Bnp Paribas Sec Corp

01/26/2024 001051002372	B	Issue: 91282CJJ1 - U S Treasury Nt 4.500% 11/15/33 30,000.000	1.0320		- 30,961	30,961	
01/26/2024 001051002372	S	Issue: 747525BS1 - Qualcomm Inc 5.400% 5/20/33 - 35,000.000	1.0556		36,947	34,943	2,004
01/29/2024 001051002372	B	Issue: 95000FAY2 - Wells Fargo Coml Tr 3.438% 7/17/48 280,000.000	.9228		- 258,388	258,388	
01/29/2024 001051002372	S	Issue: 91282CJN2 - U S Treasury Nt 4.375% 11/30/28 - 520,000.000	1.0158		528,227	523,148	5,078
02/02/2024 001051002372	B	Issue: 37045XDV5 - General Mtrs Finl Co 4.300% 4/06/29 90,000.000	.9612		- 86,509	86,509	
02/02/2024 001051002372	S	Issue: 91282CHT1 - U S Treasury Nt 3.875% 8/15/33 - 60,000.000	.9939		59,637	56,415	3,222
02/09/2024 001051002372	S	Issue: 91282CJT9 - U S Treasury Nt 4.000% 1/15/27 - 420,000.000	.9948		417,834	419,836	- 2,002
02/21/2024 001051002372	B	Issue: 26208WAE4 - Drive Auto Receiva 5.430% 11/17/31 390,000.000	.9998		- 389,920	389,920	

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FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/28/2024	Issue: 912834PM4 - U S Treas Bd Strip B	8/15/45 3,045,000.000	.3652		- 1,112,125	1,112,125	
02/28/2024	Issue: 12189LAP6 - Burlingtn North B	5.150% 9/01/43 170,000.000	.9766		- 166,014	166,014	
02/29/2024	Issue: 69349LAR9 - Pnc Bank Na B	4.050% 7/26/28 250,000.000	.9458		- 236,438	236,438	
02/29/2024	Issue: 91282CJJ1 - U S Treasury Nt S	4.500% 11/15/33 - 340,000.000	1.0134		344,542	349,073	- 4,531
02/29/2024	Issue: 91282CKA8 - U S Treasury Nt S	4.125% 2/15/27 - 1,095,000.000	.9897		1,083,708	1,084,264	- 556
03/08/2024	Issue: 375558BJ1 - Gilead Sciences Inc S	4.000% 9/01/36 - 115,000.000	.9015		103,671	117,732	- 14,061
03/11/2024	Issue: 91282CKB6 - U S Treasury Nt B	4.625% 2/28/26 395,000.000	1.0016		- 395,617	395,617	
03/13/2024	Issue: 91282CKA8 - U S Treasury Nt S	4.125% 2/15/27 - 80,000.000	.9952		79,619	79,216	403
04/03/2024	Issue: 76720AAN6 - Rio Tinto Fin USA B	5.000% 3/09/33 135,000.000	.9990		- 134,861	134,861	
04/03/2024	Issue: 12189LAP6 - Burlingtn North B	5.150% 9/01/43 120,000.000	.9748		- 116,976	116,976	
04/04/2024	Issue: 911312BN5 - United Parcel B	3.750% 11/15/47 125,000.000	.7860		- 98,244	98,244	

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FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/04/2024	Issue: 202795JF8 - Commonwealth Edison 3.700% 3/01/45 B	190,000.000	.7758		- 147,393	147,393	
04/04/2024	Issue: 91282CKB6 - U S Treasury Nt 4.625% 2/28/26 S	- 395,000.000	.9980		394,213	395,617	- 1,404
04/05/2024	Issue: 91282CKE0 - U S Treasury Nt 4.250% 3/15/27 S	- 300,000.000	.9932		297,973	297,797	176
04/23/2024	Issue: 91282CKE0 - U S Treasury Nt 4.250% 3/15/27 S	- 490,000.000	.9850		482,669	486,402	- 3,732
04/24/2024	Issue: 80286YAE2 - Santander Drive Auto 5.950% 6/17/30 B	650,000.000	1.0033		- 652,158	652,158	
05/23/2024	Issue: 857477CC5 - State Str Corp 5.159% 5/18/34 B	30,000.000	.9889		- 29,667	29,667	
05/23/2024	Issue: 91282CKG5 - U S Treasury Nt 4.125% 3/31/29 S	- 550,000.000	.9864		542,502	544,951	- 2,449
06/12/2024	Issue: 24422EXU8 - John Deere Mtn 5.050% 6/12/34 B	190,000.000	.9907		- 188,237	188,237	
06/12/2024	Issue: 24422EXU8 - John Deere Mtn 5.050% 6/12/34 B	55,000.000	.9876		- 54,316	54,316	
06/20/2024	Issue: 857477BG7 - State Street Corp 2.400% 1/24/30 S	- 30,000.000	.8859		26,577	26,263	313
06/27/2024	Issue: 91282CKT7 - U S Treasury Nt 4.500% 5/31/29 B	500,000.000	1.0073		- 503,652	503,652	

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FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/01/2024 001051002372	Issue: 91282CJZ5 - U S Treasury Nt S	4.000% 2/15/34 - 515,000.000	.9696		499,349	501,182	- 1,833
08/21/2024 001051002372	Issue: 91282CKZ3 - U S Treasury Bd S	4.375% 7/15/27 - 630,000.000	1.0153		639,622	641,566	- 1,944
08/21/2024 001051002372	Issue: 912810UA4 - U S Treasury Bd B	4.750% 5/15/54 485,000.000	1.0936		- 530,374	530,374	
09/09/2024 001051002372	Issue: 21871XAP4 - Corebridge Finl B	6.875% 12/15/52 270,000.000	1.0213		- 275,738	275,738	
10/04/2024 001051002372	Issue: 91282CJZ5 - U S Treasury Nt S	4.000% 2/15/34 - 145,000.000	1.0126		146,824	141,109	5,714
10/31/2024 001051002372	Issue: 00774MAW5 - Aercap Ireland L P B	3.000% 10/29/28 250,000.000	.9321		- 233,025	233,025	
11/01/2024 001051002372	Issue: 404119CP2 - Hca Inc B	5.200% 6/01/28 145,000.000	1.0091		- 146,322	146,322	
11/01/2024 001051002372	Issue: 91282CLR0 - U S Treasury Nt B	4.125% 10/31/29 4,005,000.000	.9993		- 4,002,184	4,002,184	
11/01/2024 001051002372	Issue: 857477CC5 - State Str Corp B	5.159% 5/18/34 195,000.000	1.0098		- 196,913	196,913	
11/01/2024 001051002372	Issue: 06051GJZ3 - Bk Of America Mtn B	2.087% 6/14/29 405,000.000	.9075		- 367,546	367,546	
11/01/2024 001051002372	Issue: 912834VM7 - U S Treas Bd Strip B	2/15/50 3,295,000.000	.3079		- 1,014,498	1,014,498	

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DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/01/2024	Issue: 438516CT1 - Honeywell Intl Inc 5.250% 3/01/54 B	135,000.000	.9962		- 134,488	134,488	
001051002372							
11/01/2024	Issue: 912834PH5 - U S Treas Bd Strip 2/15/45 B	1,950,000.000	.3804		- 741,819	741,819	
001051002372							
11/04/2024	Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34 S	- 460,000.000	.9719		447,080	447,658	- 577
001051002372							
11/08/2024	Issue: 912810UD8 - U S Treasury Bd 4.250% 8/15/44 B	125,000.000	.9319		- 116,484	116,484	
001051002372							
11/08/2024	Issue: 458140BG4 - Intel Corp 3.734% 12/08/47 S	- 155,000.000	.7085		109,818	134,691	- 24,874
001051002372							
Total For Bnp Paribas Sec Corp				0	18,601,679	18,642,730	- 41,053

Broker: Bnym/Barclays Bank

01/11/2024	Issue: 912834C55 - U S Treas Bd Strip 5/15/52 B	280,000.000	.3094		- 86,635	86,635	
001051002372							
01/26/2024	Issue: 91282CJJ1 - U S Treasury Nt 4.500% 11/15/33 B	30,000.000	1.0284		- 30,853	30,853	
001051002372							
02/02/2024	Issue: 912834WJ3 - U S Treas Bd Strip 11/15/50 S	- 800,000.000	.3085		246,768	445,528	- 198,760
001051002372							
02/02/2024	Issue: 912834PM4 - U S Treas Bd Strip 8/15/45 S	- 880,000.000	.3765		324,872	343,933	- 19,061
001051002372							

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FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/23/2024	Issue: 912834NF1 - U S Treas Bd Strip S	2/15/44 - 1,000,000.000	.3870		364,460	364,460	
02/23/2024	Issue: 912834QP6 - U S Treas Bd Strip B	8/15/46 505,000.000	.3459		- 174,685	174,685	
02/23/2024	Issue: 912803GW7 - U S Treas Bd Strip B	11/15/53 720,000.000	.2850		- 205,229	205,229	
02/28/2024	Issue: 912834QP6 - U S Treas Bd Strip B	8/15/46 1,270,000.000	.3487		- 442,824	442,824	
02/28/2024	Issue: 91282CKA8 - U S Treasury Nt B	4.125% 2/15/27 2,000,000.000	.9902		- 1,980,391	1,980,391	
02/28/2024	Issue: 912803GW7 - U S Treas Bd Strip B	11/15/53 1,725,000.000	.2896		- 499,629	499,629	
02/29/2024	Issue: 912810TZ1 - U S Treasury Bd B	4.500% 2/15/44 1,500,000.000	.9959		- 1,493,906	1,493,906	
03/04/2024	Issue: 91282CJW2 - U S Treasury Nt S	4.000% 1/31/29 - 550,000.000	.9895		544,242	542,545	1,697
03/04/2024	Issue: 912810TZ1 - U S Treasury Bd S	4.500% 2/15/44 - 200,000.000	1.0013		200,266	199,097	1,169
04/03/2024	Issue: 912834VV7 - U S Treas Bd Strip B	5/15/50 2,595,000.000	.3019		- 783,353	783,353	
04/03/2024	Issue: 912810TV0 - U S Treasury Bd B	5.000% 11/15/53 1,485,000.000	1.0482		- 1,556,524	1,556,524	

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FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/03/2024	Issue: 91282CJZ5 - U S Treasury Nt B	4.000% 2/15/34 2,945,000.000	.9744		- 2,869,649	2,869,649	
04/04/2024	Issue: 91282CJW2 - U S Treasury Nt S	4.000% 1/31/29 - 720,000.000	.9843		708,666	710,241	- 1,575
04/04/2024	Issue: 912810TZ1 - U S Treasury Bd S	4.500% 2/15/44 - 950,000.000	.9845		935,305	943,948	- 8,643
04/04/2024	Issue: 91282CKD2 - U S Treasury Nt S	4.250% 2/28/29 - 195,000.000	.9956		194,147	196,370	- 2,223
04/05/2024	Issue: 91282CJW2 - U S Treasury Nt S	4.000% 1/31/29 - 450,000.000	.9849		443,197	443,900	- 703
04/05/2024	Issue: 91282CKA8 - U S Treasury Nt S	4.125% 2/15/27 - 300,000.000	.9897		296,906	297,059	- 152
04/22/2024	Issue: 91282CJZ5 - U S Treasury Nt S	4.000% 2/15/34 - 150,000.000	.9504		142,553	145,975	- 3,423
05/03/2024	Issue: 912810TV0 - U S Treasury Bd B	5.000% 11/15/53 230,000.000	1.0014		- 230,323	230,323	
05/10/2024	Issue: 91282CKP5 - U S Treasury Nt B	4.625% 4/30/29 50,000.000	1.0060		- 50,301	50,301	
05/30/2024	Issue: 91282CKE0 - U S Treasury Nt S	4.250% 3/15/27 - 380,000.000	.9852		374,359	377,209	- 2,850
07/01/2024	Issue: 91282CKE0 - U S Treasury Nt S	4.250% 3/15/27 - 115,000.000	.9904		113,895	114,155	- 261

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DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/01/2024 001051002372	Issue: 91282CKG5 - U S Treasury Nt S	4.125% 3/31/29 - 500,000.000	.9867		493,359	495,410	- 2,051
09/05/2024 001051002372	Issue: 91282CLF6 - U S Treasury Nt B	3.875% 8/15/34 35,000.000	1.0088		- 35,306	35,306	
10/02/2024 001051002372	Issue: 912803GS6 - U S Treas Bd Strip S	5/15/53 - 1,495,000.000	.3167		355,690	355,690	
10/09/2024 001051002372	Issue: 91282CLL3 - U S Treasury Nt S	3.375% 9/15/27 - 25,000.000	.9864		24,660	24,644	17
10/11/2024 001051002372	Issue: 91282CLN9 - U S Treasury Nt B	3.500% 9/30/29 40,000.000	.9814		- 39,255	39,255	
10/30/2024 001051002372	Issue: 91282CLP4 - U S Treasury Nt S	3.500% 9/30/26 - 220,000.000	.9881		217,379	218,234	- 855
10/31/2024 001051002372	Issue: 91282CLN9 - U S Treasury Nt S	3.500% 9/30/29 - 60,000.000	.9726		58,355	58,880	- 525
11/01/2024 001051002372	Issue: 912834B56 - U S Treas Bd Strip B	2/15/52 2,090,000.000	.2896		- 605,243	605,243	
11/04/2024 001051002372	Issue: 91282CLR0 - U S Treasury Nt S	4.125% 10/31/29 - 1,870,000.000	.9958		1,862,184	1,868,685	- 6,501
11/05/2024 001051002372	Issue: 91282CLF6 - U S Treasury Nt S	3.875% 8/15/34 - 1,560,000.000	.9666		1,507,959	1,518,973	- 11,014
11/25/2024 001051002372	Issue: 91282CLR0 - U S Treasury Nt B	4.125% 10/31/29 155,000.000	.9926		- 153,850	153,850	

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DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/13/2024	Issue: 912810TZ1 - U S Treasury Bd S	4.500% 2/15/44 - 1,060,000.000	.9838		1,042,775	1,053,247	- 10,472
001051002372							
12/16/2024	Issue: 91282CMA6 - U S Treasury Nt B	4.125% 11/30/29 60,000.000	.9966		- 59,794	59,794	
001051002372							
Total For Bnym/Barclays Bank				0	21,749,747	22,015,933	- 266,186
Broker: BofA Securities, Inc.							
02/02/2024	Issue: 91282CJJ1 - U S Treasury Nt S	4.500% 11/15/33 - 25,000.000	1.0405		26,012	25,667	345
001051002372							
02/02/2024	Issue: 91324PCQ3 - Unitedhealth Group B	4.625% 7/15/35 150,000.000	.9986		- 149,786	149,786	
001051002372							
02/02/2024	Issue: 742651EB4 - Private Expt Fdg Mtn B	4.600% 2/15/34 25,000.000	1.0097		- 25,242	25,242	
001051002372							
02/02/2024	Issue: 86765BAT6 - Sunoco Logistics B	3.900% 7/15/26 90,000.000	.9733		- 87,594	87,594	
001051002372							
02/28/2024	Issue: 126650DN7 - Cvs Health Corp Sr B	1.750% 8/21/30 115,000.000	.8094		- 93,086	93,086	
001051002372							
02/28/2024	Issue: 21871XAD1 - Corebridge Finl Inc B	3.650% 4/05/27 120,000.000	.9478		- 113,738	113,738	
001051002372							
02/28/2024	Issue: 458140BG4 - Intel Corp B	3.734% 12/08/47 255,000.000	.7607		- 193,971	193,971	
001051002372							

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02/28/2024	B	165,000.000	.8686		- 143,314	143,314	
Issue: 209111FD0 - Cons Edison Ny Mtn 4.450% 3/15/44							
001051002372							
02/29/2024	B	165,000.000	.9554		- 157,634	157,634	
Issue: 56501RAE6 - Manulife Financial 4.061% 2/24/32							
001051002372							
02/29/2024	B	165,000.000	.9221		- 152,151	152,151	
Issue: 036752AT0 - Anthem Inc 4.100% 5/15/32							
001051002372							
02/29/2024	B	125,000.000	.8820		- 110,251	110,251	
Issue: 437076BX9 - Home Depot Inc 4.500% 12/06/48							
001051002372							
02/29/2024	B	295,000.000	.9138		- 269,571	269,571	
Issue: 639057AC2 - Natwest Group Plc 1.642% 6/14/27							
001051002372							
02/29/2024	B	75,000.000	.7929		- 59,468	59,468	
Issue: 6174468X0 - Morgan Stanley Mtn 1.928% 4/28/32							
001051002372							
02/29/2024	B	115,000.000	.8910		- 102,468	102,468	
Issue: 369550BH0 - General Dynamics 4.250% 4/01/40							
001051002372							
02/29/2024	B	140,000.000	.8951		- 125,315	125,315	
Issue: 084664BV2 - Berkshire Hathaway 4.300% 5/15/43							
001051002372							
03/01/2024	B	150,000.000	.8290		- 124,352	124,352	
Issue: 22003BAN6 - Corporate Office L P 2.000% 1/15/29							
001051002372							
03/01/2024	B	90,000.000	.8602		- 77,420	77,420	
Issue: 133434AA8 - Cameron Lng LLC 2.902% 7/15/31							
001051002372							
03/01/2024	B	345,000.000	.9371		- 323,303	323,303	
Issue: 20030NBH3 - Comcast Corp 4.250% 1/15/33							
001051002372							

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03/04/2024	B	235,000.000	.9701		- 227,969	227,969	
Issue: 87938WAT0 - Telefonica Emisiones 4.103% 3/08/27							
001051002372							
03/04/2024	B	120,000.000	.8431		- 101,170	101,170	
Issue: 89417EAN9 - Travelers Cos Inc 4.050% 3/07/48							
001051002372							
03/04/2024	B	295,000.000	.9116		- 268,910	268,910	
Issue: 244199BJ3 - Deere Company 3.100% 4/15/30							
001051002372							
03/08/2024	S	- 45,000.000	.9381		42,213	18,371	23,842
Issue: 75513ECA7 - Rtx Corporation 4.875% 10/15/40							
001051002372							
03/22/2024	S	- 65,000.000	.9260		60,191	26,535	33,656
Issue: 75513ECA7 - Rtx Corporation 4.875% 10/15/40							
001051002372							
03/22/2024	B	50,000.000	.9955		- 49,773	49,773	
Issue: 912810TZ1 - U S Treasury Bd 4.500% 2/15/44							
001051002372							
04/03/2024	B	230,000.000	.7108		- 163,473	163,473	
Issue: 45866FAP9 - Intercontinental 2.650% 9/15/40							
001051002372							
04/03/2024	B	105,000.000	.9796		- 102,857	102,857	
Issue: 20826FBE5 - Conocophillips Sr 5.300% 5/15/53							
001051002372							
04/03/2024	B	205,000.000	.8532		- 174,912	174,912	
Issue: 46647PAJ5 - Jpmorgan Chase Co 3.882% 7/24/38							
001051002372							
04/03/2024	B	150,000.000	.9786		- 146,789	146,789	
Issue: 716973AG7 - Pfizer Investment 5.300% 5/19/53							
001051002372							
04/03/2024	B	250,000.000	.6280		- 157,005	157,005	
Issue: 023135BT2 - Amazon Com Inc Sr Nt 2.500% 6/03/50							
001051002372							

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04/03/2024	Issue: 037833BH2 - Apple Inc B 001051002372	4.375% 5/13/45 270,000.000	.9105		- 245,838	245,838	
04/03/2024	Issue: 458140BG4 - Intel Corp B 001051002372	3.734% 12/08/47 150,000.000	.7652		- 114,777	114,777	
04/03/2024	Issue: 91324PCQ3 - Unitedhealth Group B 001051002372	4.625% 7/15/35 250,000.000	.9643		- 241,075	241,075	
04/03/2024	Issue: 87612EBP0 - Target Corp B 001051002372	4.500% 9/15/32 315,000.000	.9726		- 306,360	306,360	
04/03/2024	Issue: 74432QCJ2 - Prudential Mtn B 001051002372	3.000% 3/10/40 130,000.000	.7489		- 97,351	97,351	
04/03/2024	Issue: 585055BT2 - Medtronic Inc B 001051002372	4.375% 3/15/35 180,000.000	.9478		- 170,597	170,597	
04/03/2024	Issue: 369550BH0 - General Dynamics B 001051002372	4.250% 4/01/40 115,000.000	.8943		- 102,841	102,841	
04/03/2024	Issue: 85771PAL6 - Statoil Asa B 001051002372	3.950% 5/15/43 115,000.000	.8381		- 96,380	96,380	
04/03/2024	Issue: 20030NBU4 - Comcast Corp B 001051002372	3.400% 7/15/46 330,000.000	.7360		- 242,893	242,893	
04/03/2024	Issue: 845743BN2 - Southwn Pub Serv B 001051002372	4.500% 8/15/41 195,000.000	.8461		- 164,990	164,990	
04/04/2024	Issue: 136375CP5 - Canadian Natl B 001051002372	3.650% 2/03/48 160,000.000	.7844		- 125,504	125,504	

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04/04/2024	Issue: 10373QBT6 - Bp Cap Mkts Amer B	2.721% 1/12/32 185,000.000	.8524		- 157,694	157,694	
04/04/2024	Issue: 00287YDU0 - Abbvie Inc B	5.050% 3/15/34 100,000.000	.9992		- 99,921	99,921	
04/25/2024	Issue: 666807BN1 - Northrop Grumman B	3.250% 1/15/28 190,000.000	.9333		- 177,323	177,323	
05/09/2024	Issue: 05348EBG3 - Avalonbay Mtn S	2.300% 3/01/30 - 40,000.000	.8585		34,341	38,898	- 4,557
05/16/2024	Issue: 341081GE1 - Florida Pwr Lt Co B	2.875% 12/04/51 395,000.000	.6344		- 250,584	250,584	
06/12/2024	Issue: 857477BG7 - State Street Corp S	2.400% 1/24/30 - 30,000.000	.8783		26,348	26,263	85
06/27/2024	Issue: 023135BT2 - Amazon Com Inc Sr Nt B	2.500% 6/03/50 395,000.000	.6187		- 244,394	244,394	
06/27/2024	Issue: 68389XAE5 - Oracle Corp B	6.500% 4/15/38 265,000.000	1.0750		- 284,880	284,880	
08/08/2024	Issue: 912810UB2 - U S Treasury Bd B	4.625% 5/15/44 260,000.000	1.0409		- 270,644	270,644	
08/08/2024	Issue: 268317AQ7 - Electricite De S	4.950% 10/13/45 - 310,000.000	.9055		280,705	284,919	- 4,214
09/19/2024	Issue: 91282CLF6 - U S Treasury Nt B	3.875% 8/15/34 420,000.000	1.0156		- 426,563	426,563	

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09/19/2024 001051002372	Issue: 585055BT2 - Medtronic Inc S	4.375% 3/15/35 - 420,000.000	1.0008		420,349	389,112	31,237
10/17/2024 001051002372	Issue: 637432PA7 - National Rural Utils B	5.800% 1/15/33 45,000.000	1.0745		- 48,354	48,354	
11/01/2024 001051002372	Issue: 927804GM0 - Virginia Elec Pwr Co B	5.300% 8/15/33 155,000.000	1.0160		- 157,474	157,474	
11/01/2024 001051002372	Issue: 718172DP1 - Philip Morris Intl B	4.750% 11/01/31 265,000.000	.9834		- 260,590	260,590	
11/01/2024 001051002372	Issue: 68233JBP8 - Oncor Electric B	3.800% 6/01/49 205,000.000	.7806		- 160,013	160,013	
11/01/2024 001051002372	Issue: 74340XCJ8 - Prologis LP B	5.000% 3/15/34 640,000.000	.9913		- 634,445	634,445	
11/01/2024 001051002372	Issue: 49447BAA1 - Kimco Realty Corp B	6.400% 3/01/34 245,000.000	1.0890		- 266,805	266,805	
11/04/2024 001051002372	Issue: 713448EP9 - Pepsico Inc B	2.875% 10/15/49 270,000.000	.6677		- 180,268	180,268	
11/04/2024 001051002372	Issue: 29273VAT7 - Energy Transfer L P B	6.400% 12/01/30 370,000.000	1.0585		- 391,630	391,630	
11/04/2024 001051002372	Issue: 341081FL6 - Florida Power Light B	4.050% 10/01/44 205,000.000	.8334		- 170,845	170,845	
11/04/2024 001051002372	Issue: 594918CC6 - Microsoft Corp B	2.525% 6/01/50 580,000.000	.6316		- 366,340	366,340	

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11/04/2024	Issue: 532457BT4 - Eli Lilly Co B	3.950% 3/15/49 115,000.000	.8157		- 93,810	93,810	
001051002372							
11/04/2024	Issue: 595620AL9 - Midamerican Energy B	4.800% 9/15/43 520,000.000	.9162		- 476,424	476,424	
001051002372							
11/05/2024	Issue: 494368BW2 - Kimberly Clark Corp B	3.900% 5/04/47 160,000.000	.8139		- 130,219	130,219	
001051002372							
11/05/2024	Issue: 828807DJ3 - Simon Property L P B	3.800% 7/15/50 550,000.000	.7633		- 419,832	419,832	
001051002372							
11/05/2024	Issue: 26443TAA4 - Duke Energy Indiana B	3.750% 5/15/46 490,000.000	.7735		- 379,000	379,000	
001051002372							
11/05/2024	Issue: 20030NBU4 - Comcast Corp B	3.400% 7/15/46 540,000.000	.7351		- 396,943	396,943	
001051002372							
11/08/2024	Issue: 828807DC8 - Simon Property Group S	3.375% 6/15/27 - 70,000.000	.9734		68,139	66,246	1,894
001051002372							
11/08/2024	Issue: 458140BG4 - Intel Corp S	3.734% 12/08/47 - 155,000.000	.7083		109,788	134,691	- 24,903
001051002372							
11/27/2024	Issue: 49456BAZ4 - Kinder Morgan Inc B	5.100% 8/01/29 280,000.000	1.0088		- 282,464	282,464	
001051002372							
12/05/2024	Issue: 224044CR6 - Cox Communications S	5.450% 9/15/28 - 35,000.000	1.0213		35,744	35,369	375
001051002372							
12/05/2024	Issue: 91282CMA6 - U S Treasury Nt B	4.125% 11/30/29 20,000.000	1.0013		- 20,025	20,025	
001051002372							

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12/23/2024	Issue: 74456QAZ9 - Pub Svc Elec Gas Mtn 3.950% 5/01/42 B	1,050,000.000	.8228		- 863,888	863,888	
	001051002372						
Total For BofA Securities, Inc.				0	14,325,330	14,267,571	57,760
Broker: BofA Securities, Inc./Fxd Inc							
01/25/2024	Issue: 91282CJK8 - U S Treasury Nt 4.625% 11/15/26 S	- 230,000.000	1.0113		232,588	231,824	764
	001051002372						
02/12/2024	Issue: 91282CJT9 - U S Treasury Nt 4.000% 1/15/27 S	- 300,000.000	.9933		297,996	299,883	- 1,887
	001051002372						
02/23/2024	Issue: 912810TV0 - U S Treasury Bd 5.000% 11/15/53 B	250,000.000	1.0449		- 261,230	261,230	
	001051002372						
02/26/2024	Issue: 17275RBT8 - Cisco Sys Inc 5.050% 2/26/34 B	45,000.000	.9990		- 44,955	44,955	
	001051002372						
02/28/2024	Issue: 91282CJW2 - U S Treasury Nt 4.000% 1/31/29 B	2,500,000.000	.9864		- 2,466,113	2,466,113	
	001051002372						
02/28/2024	Issue: 912834WZ7 - U S Treas Bd Strip 5/15/51 B	1,705,000.000	.2951		- 503,094	503,094	
	001051002372						
02/29/2024	Issue: 205887CF7 - Conagra Brands Inc 1.375% 11/01/27 B	125,000.000	.8682		- 108,526	108,526	
	001051002372						
02/29/2024	Issue: 025816DH9 - American Express Co 5.282% 7/27/29 B	115,000.000	1.0062		- 115,718	115,718	
	001051002372						

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02/29/2024	Issue: 681919BD7 - Omnicom Group Inc B	2.600% 8/01/31 90,000.000	.8378		- 75,404	75,404	
02/29/2024	Issue: 91282CJZ5 - U S Treasury Nt S	4.000% 2/15/34 - 315,000.000	.9748		307,076	307,962	- 886
03/01/2024	Issue: 64952GAT5 - New York Life B	3.750% 5/15/50 90,000.000	.7622		- 68,595	68,595	
03/01/2024	Issue: 92343VEU4 - Verizon B	4.016% 12/03/29 180,000.000	.9474		- 170,525	170,525	
03/01/2024	Issue: 94974BGL8 - Wells Fargo Company B	4.300% 7/22/27 195,000.000	.9713		- 189,409	189,409	
03/01/2024	Issue: 91282CJZ5 - U S Treasury Nt S	4.000% 2/15/34 - 1,145,000.000	.9781		1,119,908	1,119,416	492
03/01/2024	Issue: 375558BJ1 - Gilead Sciences Inc B	4.000% 9/01/36 150,000.000	.8856		- 132,845	132,845	
03/04/2024	Issue: 91282CJZ5 - U S Treasury Nt S	4.000% 2/15/34 - 600,000.000	.9820		589,172	586,594	2,578
03/04/2024	Issue: 91282CJZ5 - U S Treasury Nt S	4.000% 2/15/34 - 195,000.000	.9809		191,283	190,643	640
03/04/2024	Issue: 548661DU8 - Lowes Cos Inc B	4.500% 4/15/30 95,000.000	.9749		- 92,613	92,613	
03/22/2024	Issue: 91282CKA8 - U S Treasury Nt S	4.125% 2/15/27 - 260,000.000	.9905		257,542	257,451	91

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03/25/2024	Issue: 620076BZ1 - Motorola Solutions 6.000% 4/15/34 B	115,000.000	.9989		- 114,871	114,871	
04/03/2024	Issue: 912810TZ1 - U S Treasury Bd 4.500% 2/15/44 B	1,490,000.000	.9915		- 1,477,312	1,477,312	
04/03/2024	Issue: 91282CKG5 - U S Treasury Nt 4.125% 3/31/29 B	2,975,000.000	.9908		- 2,947,690	2,947,690	
04/04/2024	Issue: 89115A2E1 - Toronto Dominion 4.456% 6/08/32 B	105,000.000	.9481		- 99,555	99,555	
04/04/2024	Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34 S	- 1,575,000.000	.9711		1,529,473	1,536,219	- 6,747
04/22/2024	Issue: 6174468X0 - Morgan Stanley Mtn 1.928% 4/28/32 B	125,000.000	.7803		- 97,540	97,540	
04/25/2024	Issue: 91282CKG5 - U S Treasury Nt 4.125% 3/31/29 S	- 790,000.000	.9782		772,750	782,748	- 9,998
05/10/2024	Issue: 91282CKE0 - U S Treasury Nt 4.250% 3/15/27 S	- 230,000.000	.9892		227,511	228,311	- 800
05/14/2024	Issue: 053484AF8 - Avalonbay Cmnty Inc 5.350% 6/01/34 B	75,000.000	.9970		- 74,773	74,773	
05/16/2024	Issue: 341081GE1 - Florida Pwr Lt Co 2.875% 12/04/51 B	130,000.000	.6343		- 82,458	82,458	
06/27/2024	Issue: 912810UB2 - U S Treasury Bd 4.625% 5/15/44 B	500,000.000	1.0087		- 504,355	504,355	

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FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

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07/10/2024	Issue: 91282CKG5 - U S Treasury Nt S	4.125% 3/31/29 - 335,000.000	.9943		333,076	331,925	1,152
08/16/2024	Issue: 099724AP1 - Borgwarner Inc B	4.950% 8/15/29 120,000.000	.9979		- 119,748	119,748	
08/20/2024	Issue: 912803HB2 - U S Treas Bd Strip B	5/15/54 680,000.000	.3109		- 211,392	211,392	
09/05/2024	Issue: 404119CP2 - Hca Inc B	5.200% 6/01/28 65,000.000	1.0223		- 66,450	66,450	
09/09/2024	Issue: 21871XAD1 - Corebridge Finl Inc S	3.650% 4/05/27 - 270,000.000	.9857		266,126	257,715	8,411
10/16/2024	Issue: 91282CLL3 - U S Treasury Nt S	3.375% 9/15/27 - 115,000.000	.9868		113,486	113,360	126
11/01/2024	Issue: 205887CF7 - Conagra Brands Inc B	1.375% 11/01/27 255,000.000	.9050		- 230,780	230,780	
11/01/2024	Issue: 437076BX9 - Home Depot Inc B	4.500% 12/06/48 265,000.000	.8867		- 234,978	234,978	
11/01/2024	Issue: 681919BD7 - Omnicom Group Inc B	2.600% 8/01/31 155,000.000	.8630		- 133,765	133,765	
11/01/2024	Issue: 36264FAM3 - Haleon US Capital B	3.625% 3/24/32 250,000.000	.9155		- 228,880	228,880	
11/01/2024	Issue: 716973AG7 - Pfizer Investment B	5.300% 5/19/53 320,000.000	.9792		- 313,350	313,350	

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11/01/2024	Issue: 57636QAL8 - Mastercard Inc B	3.650% 6/01/49 180,000.000	.7812		- 140,607	140,607	
001051002372							
11/01/2024	Issue: 912810UD8 - U S Treasury Bd B	4.250% 8/15/44 1,410,000.000	.9405		- 1,326,116	1,326,116	
001051002372							
11/01/2024	Issue: 02361DAR1 - Ameren Illinois Co B	3.700% 12/01/47 425,000.000	.7722		- 328,194	328,194	
001051002372							
11/01/2024	Issue: 224044CR6 - Cox Communications B	5.450% 9/15/28 130,000.000	1.0179		- 132,321	132,321	
001051002372							
11/01/2024	Issue: 91282CLQ2 - U S Treasury Nt B	3.500% 10/15/27 1,000,000.000	.9933		- 993,281	993,281	
001051002372							
11/01/2024	Issue: 055451BA5 - Bhp Billiton Fin USA B	4.900% 2/28/33 210,000.000	.9978		- 209,546	209,546	
001051002372							
11/04/2024	Issue: 91282CLF6 - U S Treasury Nt S	3.875% 8/15/34 - 2,260,000.000	.9606		2,170,924	2,200,563	- 29,639
001051002372							
11/04/2024	Issue: 912810TR9 - U S Treasury Bd S	3.625% 5/15/53 - 275,000.000	.8464		232,772	225,944	6,829
001051002372							
11/04/2024	Issue: 023135BT2 - Amazon Com Inc Sr Nt B	2.500% 6/03/50 470,000.000	.6142		- 288,669	288,669	
001051002372							
11/04/2024	Issue: 912810UB2 - U S Treasury Bd S	4.625% 5/15/44 - 760,000.000	.9931		754,745	774,999	- 20,254
001051002372							
11/04/2024	Issue: 89115A2E1 - Toronto Dominion B	4.456% 6/08/32 220,000.000	.9546		- 210,001	210,001	
001051002372							

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DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/11/2024	Issue: 224044CR6 - Cox Communications S	5.450% 9/15/28 - 45,000.000	1.0205		45,922	45,474	448
12/11/2024	Issue: 91282CMA6 - U S Treasury Nt B	4.125% 11/30/29 34,000.000	1.0013		- 34,045	34,045	
12/12/2024	Issue: 224044CR6 - Cox Communications S	5.450% 9/15/28 - 55,000.000	1.0220		56,209	55,579	630
12/12/2024	Issue: 91282CMA6 - U S Treasury Nt B	4.125% 11/30/29 35,000.000	1.0027		- 35,093	35,093	
12/19/2024	Issue: 04316JAN9 - Gallagher Arthur B	5.150% 2/15/35 90,000.000	.9963		- 89,664	89,664	
12/20/2024	Issue: 91282CLR0 - U S Treasury Nt S	4.125% 10/31/29 - 1,100,000.000	.9870		1,085,734	1,098,394	- 12,660
12/23/2024	Issue: 224044CR6 - Cox Communications S	5.450% 9/15/28 - 47,000.000	1.0107		47,503	47,495	8
12/23/2024	Issue: 91282CMA6 - U S Treasury Nt B	4.125% 11/30/29 35,000.000	.9895		- 34,634	34,634	
Total For BofA Securities, Inc./Fxd Inc				0	25,620,891	25,681,594	- 60,702

Broker: Citadel Securities LLC

02/02/2024	Issue: 91282CJT9 - U S Treasury Nt B	4.000% 1/15/27 1,620,000.000	.9996		- 1,619,367	1,619,367	
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02/05/2024	Issue: 912810TR9 - U S Treasury Bd S	3.625% 5/15/53 - 330,000.000	.9163		302,375	271,132	31,243
02/14/2024	Issue: 91282CJT9 - U S Treasury Nt S	4.000% 1/15/27 - 340,000.000	.9925		337,463	339,867	- 2,404
02/23/2024	Issue: 912834C55 - U S Treas Bd Strip S	5/15/52 - 825,000.000	.2851		235,166	298,378	- 63,212
02/28/2024	Issue: 91282CJZ5 - U S Treasury Nt B	4.000% 2/15/34 3,500,000.000	.9777		- 3,421,797	3,421,797	
02/29/2024	Issue: 91282CJN2 - U S Treasury Nt S	4.375% 11/30/28 - 1,295,000.000	1.0012		1,296,568	1,302,841	- 6,273
03/01/2024	Issue: 91282CJW2 - U S Treasury Nt S	4.000% 1/31/29 - 780,000.000	.9875		770,250	769,427	823
03/06/2024	Issue: 91282CKD2 - U S Treasury Nt B	4.250% 2/28/29 45,000.000	1.0018		- 45,081	45,081	
04/04/2024	Issue: 912810TV0 - U S Treasury Bd S	5.000% 11/15/53 - 185,000.000	1.0414		192,653	193,838	- 1,185
04/04/2024	Issue: 91282CKA8 - U S Treasury Nt S	4.125% 2/15/27 - 265,000.000	.9891		262,112	262,402	- 290
04/04/2024	Issue: 91282CKG5 - U S Treasury Nt S	4.125% 3/31/29 - 800,000.000	.9904		792,281	792,656	- 375
04/05/2024	Issue: 91282CJZ5 - U S Treasury Nt S	4.000% 2/15/34 - 685,000.000	.9717		665,601	668,134	- 2,533

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04/17/2024	Issue: 912810TV0 - U S Treasury Bd B	5.000% 11/15/53 245,000.000	1.0040		- 245,986	245,986	
07/24/2024	Issue: 91282CKX8 - U S Treasury Nt S	4.250% 6/30/29 - 285,000.000	1.0044		286,258	282,684	3,574
09/05/2024	Issue: 91282CKY6 - U S Treasury Nt S	4.625% 6/30/26 - 140,000.000	1.0135		141,887	140,268	1,619
11/01/2024	Issue: 91282CLF6 - U S Treasury Nt B	3.875% 8/15/34 5,000,000.000	.9681		- 4,840,625	4,840,625	
11/01/2024	Issue: 912810UA4 - U S Treasury Bd B	4.750% 5/15/54 1,050,000.000	1.0248		- 1,076,086	1,076,086	
11/08/2024	Issue: 912810UD8 - U S Treasury Bd B	4.250% 8/15/44 125,000.000	.9317		- 116,465	116,465	
Total For Citadel Securities LLC				0	16,648,021	16,687,034	- 39,013

Broker: Goldman Sachs & Co. LLC

01/19/2024	Issue: 912834RK6 - U S Treas Bd Strip B	5/15/47 450,000.000	.3406		- 153,270	153,270	
01/25/2024	Issue: 761713BG0 - Reynolds American B	4.450% 6/12/25 150,000.000	.9876		- 148,143	148,143	
02/28/2024	Issue: 04010LBE2 - Ares Capital Corp B	7.000% 1/15/27 105,000.000	1.0184		- 106,929	106,929	

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02/28/2024	Issue: 74340XBR1 - Prologis L P Sr Nt 1.250% 10/15/30 B	200,000.000	.7912		- 158,248	158,248	
02/28/2024	Issue: 05348EBG3 - Avalonbay Mtn 2.300% 3/01/30 B	130,000.000	.8574		- 111,457	111,457	
02/29/2024	Issue: 91282CHT1 - U S Treasury Nt 3.875% 8/15/33 S	- 135,000.000	.9648		130,254	126,934	3,320
02/29/2024	Issue: 912810TU2 - U S Treasury Bd 4.375% 8/15/43 S	- 205,000.000	.9700		198,858	193,441	5,417
02/29/2024	Issue: 06417XAE1 - Bank Nova Scotia Mtn 2.450% 2/02/32 B	180,000.000	.8204		- 147,663	147,663	
02/29/2024	Issue: 91282CJT9 - U S Treasury Nt 4.000% 1/15/27 S	- 560,000.000	.9863		552,322	559,781	- 7,459
03/01/2024	Issue: 10373QBT6 - Bp Cap Mkts Amer 2.721% 1/12/32 B	165,000.000	.8481		- 139,932	139,932	
03/07/2024	Issue: 912810TR9 - U S Treasury Bd 3.625% 5/15/53 S	- 235,000.000	.8865		208,324	193,079	15,245
03/08/2024	Issue: 046353AZ1 - Astrazeneca Plc Sr 3.000% 5/28/51 B	200,000.000	.7084		- 141,688	141,688	
03/11/2024	Issue: 912810TZ1 - U S Treasury Bd 4.500% 2/15/44 S	- 385,000.000	1.0177		391,828	383,261	8,567
04/04/2024	Issue: 912810TR9 - U S Treasury Bd 3.625% 5/15/53 S	- 565,000.000	.8551		483,119	464,211	18,908

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DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/04/2024	Issue: 20030NBH3 - Comcast Corp B	4.250% 1/15/33 105,000.000	.9379		- 98,484	98,484	
04/16/2024	Issue: 912834XG8 - U S Treas Bd Strip B	8/15/51 515,000.000	.2830		- 145,766	145,766	
05/10/2024	Issue: 912810TR9 - U S Treasury Bd S	3.625% 5/15/53 - 115,000.000	.8387		96,447	94,485	1,962
05/10/2024	Issue: 478160CM4 - Johnson Johnson B	3.500% 1/15/48 125,000.000	.7694		- 96,175	96,175	
05/24/2024	Issue: 91282CKE0 - U S Treasury Nt S	4.250% 3/15/27 - 400,000.000	.9893		395,703	397,063	- 1,359
05/31/2024	Issue: 857477CC5 - State Str Corp B	5.159% 5/18/34 95,000.000	.9798		- 93,084	93,084	
06/18/2024	Issue: 912810TR9 - U S Treasury Bd S	3.625% 5/15/53 - 240,000.000	.8696		208,706	197,187	11,519
06/26/2024	Issue: 404119CP2 - Hca Inc B	5.200% 6/01/28 55,000.000	.9988		- 54,936	54,936	
07/01/2024	Issue: 91282CKP5 - U S Treasury Nt S	4.625% 4/30/29 - 50,000.000	1.0082		50,410	50,301	109
07/10/2024	Issue: 10922NAC7 - Brighthouse B	3.700% 6/22/27 50,000.000	.9541		- 47,705	47,705	
07/11/2024	Issue: 857477BG7 - State Street Corp S	2.400% 1/24/30 - 40,000.000	.8872		35,488	35,018	471

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09/04/2024	Issue: 404119CP2 - Hca Inc B	5.200% 6/01/28 180,000.000	1.0209		- 183,755	183,755	
09/12/2024	Issue: 912810UA4 - U S Treasury Bd B	4.750% 5/15/54 85,000.000	1.1138		- 94,669	94,669	
09/12/2024	Issue: 459200KL4 - IBM Corp S	2.950% 5/15/50 - 145,000.000	.6959		100,901	139,478	- 38,577
10/02/2024	Issue: 912834XW3 - U S Treas Bd Strip B	8/15/54 2,105,000.000	.3050		- 642,067	642,067	
10/08/2024	Issue: 828807DC8 - Simon Property Group S	3.375% 6/15/27 - 155,000.000	.9769		151,420	146,687	4,732
10/08/2024	Issue: 91282CLL3 - U S Treasury Nt B	3.375% 9/15/27 140,000.000	.9857		- 138,004	138,004	
10/09/2024	Issue: 89153VAT6 - Total Capital Intl S	2.829% 1/10/30 - 140,000.000	.9312		130,372	126,006	4,367
10/31/2024	Issue: 91282CJZ5 - U S Treasury Nt S	4.000% 2/15/34 - 305,000.000	.9800		298,888	296,816	2,072
11/01/2024	Issue: 025816DH9 - American Express Co B	5.282% 7/27/29 165,000.000	1.0164		- 167,704	167,704	
11/01/2024	Issue: 20826FBE5 - Conocophillips Sr B	5.300% 5/15/53 180,000.000	.9624		- 173,237	173,237	
11/01/2024	Issue: 912834XW3 - U S Treas Bd Strip B	8/15/54 1,620,000.000	.2769		- 448,594	448,594	

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DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/01/2024	Issue: 458140BG4 - Intel Corp B	3.734% 12/08/47 265,000.000	.6945		- 184,048	184,048	
001051002372							
11/01/2024	Issue: 209111FD0 - Cons Edison Ny Mtn B	4.450% 3/15/44 380,000.000	.8771		- 333,287	333,287	
001051002372							
11/04/2024	Issue: 23338VAL0 - Dte Electric Co B	2.950% 3/01/50 395,000.000	.6637		- 262,173	262,173	
001051002372							
11/22/2024	Issue: 080807AA8 - Belrose Fgd Tr Pfd S	2.330% 8/15/30 - 115,000.000	.8550		98,319	104,431	- 6,111
001051002372							
11/22/2024	Issue: 91282CLR0 - U S Treasury Nt B	4.125% 10/31/29 115,000.000	.9933		- 114,227	114,227	
001051002372							
12/10/2024	Issue: 224044CR6 - Cox Communications S	5.450% 9/15/28 - 50,000.000	1.0217		51,083	50,526	556
001051002372							
12/10/2024	Issue: 91282CMA6 - U S Treasury Nt B	4.125% 11/30/29 35,000.000	1.0030		- 35,107	35,107	
001051002372							
12/23/2024	Issue: 080807AA8 - Belrose Fgd Tr Pfd S	2.330% 8/15/30 - 225,000.000	.8423		189,511	204,321	- 14,810
001051002372							
12/23/2024	Issue: 224044CR6 - Cox Communications S	5.450% 9/15/28 - 23,000.000	1.0113		23,259	23,242	17
001051002372							
12/23/2024	Issue: 91282CMA6 - U S Treasury Nt B	4.125% 11/30/29 225,000.000	.9892		- 222,574	222,574	
001051002372							
Total For Goldman Sachs & Co. LLC				0	8,438,138	8,429,194	8,946



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DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Broker: Morgan Stanley & Co. LLC							
01/26/2024	S	Issue: 91282CJJ1 - U S Treasury Nt 4.500% 11/15/33 - 95,000.000	1.0259		97,464	97,535	- 71
001051002372							
01/26/2024	B	Issue: 6174468X0 - Morgan Stanley Mtn 1.928% 4/28/32 150,000.000	.7946		- 119,196	119,196	
001051002372							
02/02/2024	S	Issue: 912803GS6 - U S Treas Bd Strip 5/15/53 - 1,645,000.000	.3002		466,138	486,099	- 19,961
001051002372							
02/02/2024	B	Issue: 6174468X0 - Morgan Stanley Mtn 1.928% 4/28/32 65,000.000	.8071		- 52,458	52,458	
001051002372							
02/28/2024	B	Issue: 912834UR7 - U S Treas Bd Strip 5/15/49 1,600,000.000	.3136		- 501,808	501,808	
001051002372							
02/28/2024	B	Issue: 36264FAM3 - Haleon US Capital 3.625% 3/24/32 250,000.000	.8955		- 223,875	223,875	
001051002372							
02/28/2024	B	Issue: 02361DAR1 - Ameren Illinois Co 3.700% 12/01/47 545,000.000	.7749		- 422,321	422,321	
001051002372							
02/28/2024	B	Issue: 912834RK6 - U S Treas Bd Strip 5/15/47 1,050,000.000	.3389		- 355,803	355,803	
001051002372							
02/28/2024	B	Issue: 037833BH2 - Apple Inc 4.375% 5/13/45 390,000.000	.9118		- 355,614	355,614	
001051002372							
02/28/2024	B	Issue: 76720AAN6 - Rio Tinto Fin USA 5.000% 3/09/33 145,000.000	.9977		- 144,664	144,664	
001051002372							

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02/28/2024	Issue: 912834MT2 - U S Treas Bd Strip B	8/15/43 975,000.000	.3973		- 387,329	387,329	
03/14/2024	Issue: 75513ECA7 - Rtx Corporation S	4.875% 10/15/40 - 45,000.000	.9345		42,052	18,371	23,681
03/14/2024	Issue: 912810TZ1 - U S Treasury Bd B	4.500% 2/15/44 35,000.000	1.0095		- 35,334	35,334	
04/03/2024	Issue: 341081FL6 - Florida Power Light B	4.050% 10/01/44 168,000.000	.8439		- 141,772	141,772	
04/03/2024	Issue: 595620AU9 - Midamerican Energy B	4.250% 7/15/49 235,000.000	.8376		- 196,838	196,838	
04/03/2024	Issue: 927804GM0 - Virginia Elec Pwr Co B	5.300% 8/15/33 130,000.000	.9974		- 129,659	129,659	
04/03/2024	Issue: 912834TP3 - U S Treas Bd Strip B	2,430,000.000	.3248		- 789,264	789,264	
04/03/2024	Issue: 438516CT1 - Honeywell Intl Inc B	5.250% 3/01/54 170,000.000	.9916		- 168,572	168,572	
04/03/2024	Issue: 912834KB3 - U S Treas Bd Strip B	5/15/45 2,405,000.000	.3699		- 889,682	889,682	
04/26/2024	Issue: 035240AQ3 - Anheuser Busch Inbev S	4.750% 1/23/29 - 255,000.000	.9831		250,696	250,976	- 281
04/26/2024	Issue: 03523TBU1 - Anheuser Busch Inbev B	5.450% 1/23/39 255,000.000	.9854		- 251,272	251,272	

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DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/23/2024	Issue: 857477BG7 - State Street Corp S	2.400% 1/24/30 - 65,000.000	.8796		57,175	56,904	271
07/11/2024	Issue: 857477CC5 - State Str Corp B	5.159% 5/18/34 40,000.000	.9985		- 39,941	39,941	
07/11/2024	Issue: 857477CC5 - State Str Corp B	5.159% 5/18/34 95,000.000	.9985		- 94,854	94,854	
07/11/2024	Issue: 857477BG7 - State Street Corp S	2.400% 1/24/30 - 95,000.000	.8868		84,247	83,167	1,080
08/06/2024	Issue: 912803GS6 - U S Treas Bd Strip S	5/15/53 - 1,360,000.000	.3190		323,571	323,571	
08/21/2024	Issue: 00206RHJ4 - At T Inc S	4.350% 3/01/29 - 105,000.000	.9962		104,602	109,968	- 5,366
10/11/2024	Issue: 912834PH5 - U S Treas Bd Strip B	2/15/45 945,000.000	.3895		- 368,049	368,049	
10/17/2024	Issue: 03027XAX8 - American Tower Corp S	2.750% 1/15/27 - 435,000.000	.9643		419,471	409,967	9,503
10/17/2024	Issue: 91282CLP4 - U S Treasury Nt B	3.500% 9/30/26 110,000.000	.9919		- 109,111	109,111	
10/17/2024	Issue: 11271LAA0 - Brookfield Finance S	4.250% 6/02/26 - 130,000.000	.9973		129,645	127,193	2,452
10/18/2024	Issue: 05724BAD1 - Baker Hughes L P S	2.061% 12/15/26 - 210,000.000	.9565		200,873	189,137	11,737

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10/30/2024	Issue: 00774MAW5 - Aercap Ireland L P B	3.000% 10/29/28 240,000.000	.9291		- 222,974	222,974	
001051002372							
11/04/2024	Issue: 67103HAK3 - Oreilly Automotive B	1.750% 3/15/31 110,000.000	.8225		- 90,476	90,476	
001051002372							
11/04/2024	Issue: 07330MAC1 - Branch Banking Tr B	2.636% 9/17/29 685,000.000	.9596		- 657,319	657,319	
001051002372							
11/04/2024	Issue: 09659W2K9 - Bnp Paribas Mtn B	3.052% 1/13/31 330,000.000	.8989		- 296,627	296,627	
001051002372							
11/04/2024	Issue: 172967ML2 - Citigroup Inc B	2.666% 1/29/31 260,000.000	.8851		- 230,136	230,136	
001051002372							
11/05/2024	Issue: 369550BH0 - General Dynamics B	4.250% 4/01/40 200,000.000	.8986		- 179,728	179,728	
001051002372							
11/27/2024	Issue: 14040HCS2 - Capital One Finl B	4.927% 5/10/28 305,000.000	.9984		- 304,512	304,512	
001051002372							
12/02/2024	Issue: 912834MD7 - U S Treas Bd Strip S	2/15/43 - 1,240,000.000	.4262		460,834	460,834	
001051002372							
12/02/2024	Issue: 912834MM7 - U S Treas Bd Strip S	5/15/43 - 1,500,000.000	.4214		632,025	674,310	- 42,285
001051002372							
12/23/2024	Issue: 037833BH2 - Apple Inc B	4.375% 5/13/45 505,000.000	.8862		- 447,521	447,521	
001051002372							
Total For Morgan Stanley & Co. LLC				0	11,475,502	11,494,741	- 19,240

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GRAND TOTAL				0	116,859,308	117,218,797	- 359,488

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

Issue: 31846V450 - First Am US Treas Mm Cl Z

01/02/2024	B	8,600.000	1.0000		- 8,600	8,600	
001051002372							
01/03/2024	B	8,372.830	1.0000		- 8,373	8,373	
001051002370							
01/03/2024	B	2,433.600	1.0000		- 2,434	2,434	
001051002372							
01/08/2024	B	14,658.440	1.0000		- 14,658	14,658	
001051002372							
01/08/2024	B	1,171.990	1.0000		- 1,172	1,172	
001051002372							
01/12/2024	B	5,440.560	1.0000		- 5,441	5,441	
001051002372							
01/16/2024	B	111,591.660	1.0000		- 111,592	111,592	
001051002372							
01/16/2024	B	3,204.600	1.0000		- 3,205	3,205	
001051002372							
01/17/2024	B	83,041.560	1.0000		- 83,042	83,042	
001051002372							
01/18/2024	B	2,557.470	1.0000		- 2,557	2,557	
001051002372							
01/18/2024	B	2,044.710	1.0000		- 2,045	2,045	
001051002372							
01/22/2024	B	7,390.500	1.0000		- 7,391	7,391	
001051002372							

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01/23/2024 001051002372	B	11,506.250	1.0000		- 11,506	11,506	
01/24/2024 001051002372	B	13,975.200	1.0000		- 13,975	13,975	
01/25/2024 001051002372	B	90,742.380	1.0000		- 90,742	90,742	
01/26/2024 001051002372	B	2,875.000	1.0000		- 2,875	2,875	
01/29/2024 001051002372	B	20,771.980	1.0000		- 20,772	20,772	
02/01/2024 001051002372	B	10,421.680	1.0000		- 10,422	10,422	
02/02/2024 001051002370	B	7,585.960	1.0000		- 7,586	7,586	
02/05/2024 001051002372	B	310,910.240	1.0000		- 310,910	310,910	
02/07/2024 001051002372	B	1,949.300	1.0000		- 1,949	1,949	
02/12/2024 001051002372	B	4,951.030	1.0000		- 4,951	4,951	
02/14/2024 001051002372	B	338,584.160	1.0000		- 338,584	338,584	
02/15/2024 001051002372	B	40,168.990	1.0000		- 40,169	40,169	
02/16/2024 001051002372	B	6,599.730	1.0000		- 6,600	6,600	
02/16/2024 001051002372	B	4,035.740	1.0000		- 4,036	4,036	

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02/20/2024 001051002372	B	4,165.000	1.0000		- 4,165	4,165	
02/26/2024 001051002370	B	248,000.000	1.0000		- 248,000	248,000	
02/26/2024 001051002372	B	76,975.400	1.0000		- 76,975	76,975	
02/26/2024 001051002372	B	18,558,688.650	1.0000		- 18,558,689 *	18,558,689	
03/01/2024 001051002372	B	3,528.720	1.0000		- 3,529	3,529	
03/04/2024 001051002370	B	6,374.230	1.0000		- 6,374	6,374	
03/04/2024 001051002372	B	50,965.460	1.0000		- 50,965	50,965	
03/06/2024 001051002372	B	14,410.660	1.0000		- 14,411	14,411	
03/07/2024 001051002372	B	1,103.020	1.0000		- 1,103	1,103	
03/07/2024 001051002372	B	1,949.300	1.0000		- 1,949	1,949	
03/08/2024 001051002372	B	8,311.260	1.0000		- 8,311	8,311	
03/11/2024 001051002372	B	23,166.860	1.0000		- 23,167	23,167	
03/12/2024 001051002372	B	1,079.450	1.0000		- 1,079	1,079	
03/13/2024 001051002372	B	79,863.530	1.0000		- 79,864	79,864	

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03/14/2024 001051002372	B	62,344.510	1.0000		- 62,345	62,345	
03/15/2024 001051002372	B	61,731.430	1.0000		- 61,731	61,731	
03/15/2024 001051002372	B	5,074.830	1.0000		- 5,075	5,075	
03/18/2024 001051002370	B	2,500,000.000	1.0000		- 2,500,000	2,500,000	
03/18/2024 001051002372	B	6,284.810	1.0000		- 6,285	6,285	
03/18/2024 001051002372	B	4,613.000	1.0000		- 4,613	4,613	
03/25/2024 001051002372	B	735.420	1.0000		- 735	735	
03/27/2024 001051002372	B	37,261.130	1.0000		- 37,261	37,261	
04/01/2024 001051002372	B	44,453.750	1.0000		- 44,454	44,454	
04/01/2024 001051002372	B	21,909,000.000	1.0000		- 21,909,000 *	21,909,000	
04/02/2024 001051002370	B	10,963.980	1.0000		- 10,964	10,964	
04/02/2024 001051002372	B	2,167.530	1.0000		- 2,168	2,168	
04/05/2024 001051002372	B	179,068.550	1.0000		- 179,069	179,069	
04/05/2024 001051002372	B	1,975.210	1.0000		- 1,975	1,975	

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04/08/2024 001051002372	B	16,206.880	1.0000		- 16,207	16,207	
04/11/2024 001051002372	B	33,405.870	1.0000		- 33,406	33,406	
04/12/2024 001051002372	B	658.650	1.0000		- 659	659	
04/15/2024 001051002372	B	72,318.340	1.0000		- 72,318	72,318	
04/15/2024 001051002372	B	1,969.170	1.0000		- 1,969	1,969	
04/17/2024 001051002372	B	5,295.510	1.0000		- 5,296	5,296	
04/22/2024 001051002372	B	44,952.300	1.0000		- 44,952	44,952	
04/23/2024 001051002372	B	484,876.140	1.0000		- 484,876	484,876	
04/25/2024 001051002372	B	159,873.770	1.0000		- 159,874	159,874	
04/29/2024 001051002372	B	5,205.600	1.0000		- 5,206	5,206	
05/01/2024 001051002372	B	15,076.880	1.0000		- 15,077	15,077	
05/02/2024 001051002370	B	6,907.620	1.0000		- 6,908	6,908	
05/06/2024 001051002372	B	3,744.000	1.0000		- 3,744	3,744	
05/07/2024 001051002372	B	1,949.300	1.0000		- 1,949	1,949	



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05/09/2024 001051002372	B	34,514.980	1.0000		- 34,515	34,515	
05/10/2024 001051002372	B	233,965.300	1.0000		- 233,965	233,965	
05/10/2024 001051002372	B	658.650	1.0000		- 659	659	
05/13/2024 001051002372	B	31,500.000	1.0000		- 31,500	31,500	
05/15/2024 001051002372	B	182,375.670	1.0000		- 182,376	182,376	
05/16/2024 001051002372	B	150,004.370	1.0000		- 150,004	150,004	
05/17/2024 001051002372	B	2,909.430	1.0000		- 2,909	2,909	
05/17/2024 001051002372	B	4,631.010	1.0000		- 4,631	4,631	
05/23/2024 001051002372	B	546,096.700	1.0000		- 546,097	546,097	
05/31/2024 001051002372	B	1,393.800	1.0000		- 1,394	1,394	
06/03/2024 001051002372	B	91,429.550	1.0000		- 91,430	91,430	
06/04/2024 001051002370	B	6,177.470	1.0000		- 6,177	6,177	
06/04/2024 001051002372	B	14,304.470	1.0000		- 14,304	14,304	
06/06/2024 001051002372	B	18,900.000	1.0000		- 18,900	18,900	

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06/06/2024 001051002372	B	803.220	1.0000		- 803	803	
06/07/2024 001051002370	B	2,494,018.630	1.0000		- 2,494,019	2,494,019	
06/07/2024 001051002372	B	1,171.990	1.0000		- 1,172	1,172	
06/10/2024 001051002372	B	17,829.850	1.0000		- 17,830	17,830	
06/10/2024 001051002372	B	11,808.400	1.0000		- 11,808	11,808	
06/12/2024 001051002372	B	3,477.240	1.0000		- 3,477	3,477	
06/12/2024 001051002372	B	658.650	1.0000		- 659	659	
06/14/2024 001051002372	B	15,987.450	1.0000		- 15,987	15,987	
06/17/2024 001051002372	B	50,424.930	1.0000		- 50,425	50,425	
06/17/2024 001051002372	B	8,751.020	1.0000		- 8,751	8,751	
06/18/2024 001051002372	B	209,510.050	1.0000		- 209,510	209,510	
06/25/2024 001051002370	B	193,154.620	1.0000		- 193,155	193,155	
06/25/2024 001051002372	B	5,020.320	1.0000		- 5,020	5,020	
06/26/2024 001051002372	B	1,850,000.000	1.0000		- 1,850,000	1,850,000	

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06/28/2024 001051002370	B	1,080,000.000	1.0000		- 1,080,000	1,080,000	
07/01/2024 001051002370	B	590,861.370	1.0000		- 590,861	590,861	
07/01/2024 001051002372	B	509,430.880	1.0000		- 509,431	509,431	
07/02/2024 001051002370	B	12,603.090	1.0000		- 12,603	12,603	
07/02/2024 001051002372	B	17,414.760	1.0000		- 17,415	17,415	
07/08/2024 001051002372	B	1,949.300	1.0000		- 1,949	1,949	
07/12/2024 001051002372	B	8,775.230	1.0000		- 8,775	8,775	
07/12/2024 001051002372	B	658.650	1.0000		- 659	659	
07/15/2024 001051002372	B	210,293.170	1.0000		- 210,293	210,293	
07/16/2024 001051002372	B	37,467.570	1.0000		- 37,468	37,468	
07/17/2024 001051002372	B	2,909.410	1.0000		- 2,909	2,909	
07/17/2024 001051002372	B	4,631.010	1.0000		- 4,631	4,631	
07/22/2024 001051002372	B	16,985.000	1.0000		- 16,985	16,985	
07/22/2024 001051002372	B	13,757.700	1.0000		- 13,758	13,758	

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07/23/2024 001051002372	B	19,082.850	1.0000		- 19,083	19,083	
07/24/2024 001051002372	B	290,175.050	1.0000		- 290,175	290,175	
07/24/2024 001051002372	B	1,920.000	1.0000		- 1,920	1,920	
07/25/2024 001051002372	B	4,213.760	1.0000		- 4,214	4,214	
07/25/2024 001051002372	B	735.420	1.0000		- 735	735	
07/26/2024 001051002372	B	14,478.750	1.0000		- 14,479	14,479	
07/29/2024 001051002372	B	35,158.600	1.0000		- 35,159	35,159	
07/31/2024 001051002372	B	4,564.000	1.0000		- 4,564	4,564	
08/02/2024 001051002370	B	15,040.380	1.0000		- 15,040	15,040	
08/02/2024 001051002372	B	11,991.870	1.0000		- 11,992	11,992	
08/05/2024 001051002372	B	11,862.500	1.0000		- 11,863	11,863	
08/06/2024 001051002372	B	5,473.730	1.0000		- 5,474	5,474	
08/07/2024 001051002372	B	1,975.210	1.0000		- 1,975	1,975	
08/08/2024 001051002372	B	12,185.620	1.0000		- 12,186	12,186	

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08/15/2024 001051002372	B	119,135.030	1.0000		- 119,135	119,135	
08/15/2024 001051002372	B	12,878.080	1.0000		- 12,878	12,878	
08/16/2024 001051002372	B	808.330	1.0000		- 808	808	
08/19/2024 001051002372	B	16,405.000	1.0000		- 16,405	16,405	
08/21/2024 001051002372	B	96,076.670	1.0000		- 96,077	96,077	
08/26/2024 001051002372	B	25,202.110	1.0000		- 25,202	25,202	
08/28/2024 001051002372	B	12,740.000	1.0000		- 12,740	12,740	
09/03/2024 001051002370	B	1,304,147.800	1.0000		- 1,304,148	1,304,148	
09/03/2024 001051002372	B	91,743.750	1.0000		- 91,744	91,744	
09/04/2024 001051002370	B	9,984.550	1.0000		- 9,985	9,985	
09/04/2024 001051002372	B	523,948.520	1.0000		- 523,949	523,949	
09/06/2024 001051002372	B	803.220	1.0000		- 803	803	
09/09/2024 001051002370	B	2,563,000.000	1.0000		- 2,563,000	2,563,000	
09/09/2024 001051002372	B	25,598.650	1.0000		- 25,599	25,599	

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DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/10/2024 001051002372	B	19,032.200	1.0000		- 19,032	19,032	
09/12/2024 001051002372	B	55,417.530	1.0000		- 55,418	55,418	
09/16/2024 001051002372	B	116,897.580	1.0000		- 116,898	116,898	
09/16/2024 001051002372	B	2,372.420	1.0000		- 2,372	2,372	
09/17/2024 001051002372	B	14,422.800	1.0000		- 14,423	14,423	
09/17/2024 001051002372	B	3,662.690	1.0000		- 3,663	3,663	
09/18/2024 001051002372	B	345,543.850	1.0000		- 345,544	345,544	
09/24/2024 001051002372	B	15,406.250	1.0000		- 15,406	15,406	
09/25/2024 001051002372	B	2,137.500	1.0000		- 2,138	2,138	
10/01/2024 001051002372	B	51,568.250	1.0000		- 51,568	51,568	
10/02/2024 001051002370	B	16,683.050	1.0000		- 16,683	16,683	
10/04/2024 001051002372	B	10,822.500	1.0000		- 10,823	10,823	
10/07/2024 001051002372	B	20,542.500	1.0000		- 20,543	20,543	
10/07/2024 001051002372	B	411,949.300	1.0000		- 411,949	411,949	

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DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/08/2024 001051002372	B	118,691.370	1.0000		- 118,691	118,691	
10/09/2024 001051002372	B	128,746.890	1.0000		- 128,747	128,747	
10/15/2024 001051002370	B	2,033.390	1.0000		- 2,033	2,033	
10/15/2024 001051002372	B	45,971.040	1.0000		- 45,971	45,971	
10/15/2024 001051002372	B	5,998.410	1.0000		- 5,998	5,998	
10/17/2024 001051002372	B	462,450.630	1.0000		- 462,451	462,451	
10/18/2024 001051002372	B	149,210.080	1.0000		- 149,210	149,210	
10/18/2024 001051002372	B	6,534.450	1.0000		- 6,534	6,534	
10/25/2024 001051002372	B	3,965.410	1.0000		- 3,965	3,965	
10/28/2024 001051002372	B	5,205.600	1.0000		- 5,206	5,206	
10/31/2024 001051002370	B	27,125,000.000	1.0000		- 27,125,000 *	27,125,000	
10/31/2024 001051002372	B	359,974.340	1.0000		- 359,974	359,974	
10/31/2024 001051002372	B	29,566,933.330	1.0000		- 29,566,933 *	29,566,933	
11/04/2024 001051002370	B	17,622.090	1.0000		- 17,622	17,622	

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11/04/2024 001051002372	B	49,240.330	1.0000		- 49,240	49,240	
11/05/2024 001051002372	B	11,020.430	1.0000		- 11,020	11,020	
11/07/2024 001051002372	B	803.220	1.0000		- 803	803	
11/08/2024 001051002372	B	63,621.600	1.0000		- 63,622	63,622	
11/12/2024 001051002372	B	8,991.780	1.0000		- 8,992	8,992	
11/15/2024 001051002372	B	241,752.520	1.0000		- 241,753	241,753	
11/15/2024 001051002372	B	3,280.890	1.0000		- 3,281	3,281	
11/18/2024 001051002372	B	34,966.740	1.0000		- 34,967	34,967	
11/18/2024 001051002372	B	7,172.900	1.0000		- 7,173	7,173	
11/19/2024 001051002372	B	28,222.500	1.0000		- 28,223	28,223	
11/22/2024 001051002372	B	453,243.490	1.0000		- 453,243	453,243	
11/27/2024 001051002372	B	206,524.610	1.0000		- 206,525	206,525	
11/29/2024 001051002372	B	5,850.000	1.0000		- 5,850	5,850	
12/03/2024 001051002370	B	6,341.770	1.0000		- 6,342	6,342	

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12/03/2024 001051002372	B	41,339.040	1.0000		- 41,339	41,339	
12/04/2024 001051002372	B	11,734.960	1.0000		- 11,735	11,735	
12/05/2024 001051002372	B	16,131.310	1.0000		- 16,131	16,131	
12/05/2024 001051002372	B	777.310	1.0000		- 777	777	
12/06/2024 001051002372	B	24,862.500	1.0000		- 24,863	24,863	
12/09/2024 001051002372	B	33,699.700	1.0000		- 33,700	33,700	
12/10/2024 001051002372	B	16,579.600	1.0000		- 16,580	16,580	
12/11/2024 001051002372	B	12,420.390	1.0000		- 12,420	12,420	
12/12/2024 001051002372	B	48,134.060	1.0000		- 48,134	48,134	
12/13/2024 001051002372	B	253,180.650	1.0000		- 253,181	253,181	
12/16/2024 001051002370	B	2,563,000.000	1.0000		- 2,563,000	2,563,000	
12/16/2024 001051002372	B	279,747.640	1.0000		- 279,748	279,748	
12/16/2024 001051002372	B	1,799.000	1.0000		- 1,799	1,799	
12/17/2024 001051002372	B	10,410.370	1.0000		- 10,410	10,410	



FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/20/2024 001051002372	B	1,828,000.000	1.0000		- 1,828,000	1,828,000	
12/26/2024 001051002372	B	21,856.910	1.0000		- 21,857	21,857	
12/30/2024 001051002372	B	2,328.750	1.0000		- 2,329	2,329	
Total For Buys				0	125,164,662	125,164,662	0
01/02/2024 001051002370	S	- 62,759.470	1.0000		62,759	62,759	
01/11/2024 001051002372	S	- 150,412.800	1.0000		150,413	150,413	
01/19/2024 001051002372	S	- 151,576.000	1.0000		151,576	151,576	
01/24/2024 001051002370	S	- 12,681.850	1.0000		12,682	12,682	
01/26/2024 001051002372	S	- 10,887.320	1.0000		10,887	10,887	
01/30/2024 001051002372	S	- 94,816.650	1.0000		94,817	94,817	
02/01/2024 001051002370	S	- 66,964.590	1.0000		66,965	66,965	
02/02/2024 001051002372	S	- 294,998.080	1.0000		294,998	294,998	
02/08/2024 001051002370	S	- 177,990.870	1.0000		177,991	177,991	
02/09/2024 001051002372	S	- 76,978.170	1.0000		76,978	76,978	

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02/15/2024 001051002372	S	- 128.120	1.0000		128	128	
02/21/2024 001051002372	S	- 386,726.460	1.0000		386,726	386,726	
02/23/2024 001051002372	S	- 26,131.830	1.0000		26,132	26,132	
02/28/2024 001051002372	S	- 17,049,462.830	1.0000		17,049,463 *	17,049,463	
02/29/2024 001051002372	S	- 1,446,396.000	1.0000		1,446,396	1,446,396	
02/29/2024 001051002372	S	- 34,857.080	1.0000		34,857	34,857	
03/01/2024 001051002370	S	- 66,964.590	1.0000		66,965	66,965	
03/07/2024 001051002370	S	- 331,585.580	1.0000		331,586	331,586	
03/12/2024 001051002372	S	- 21,299.990	1.0000		21,300	21,300	
03/13/2024 001051002370	S	- 35,131.470	1.0000		35,131	35,131	
03/19/2024 001051002372	S	- 63,883.560	1.0000		63,884	63,884	
03/22/2024 001051002372	S	- 37,683.700	1.0000		37,684	37,684	
03/25/2024 001051002372	S	- 154,623.960	1.0000		154,624	154,624	
04/01/2024 001051002370	S	- 2,163,557.380	1.0000		2,163,557	2,163,557	

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04/03/2024 001051002372	S	- 21,724,012.980	1.0000		21,724,013 *	21,724,013	
04/04/2024 001051002370	S	- 14,046.090	1.0000		14,046	14,046	
04/04/2024 001051002372	S	- 143,460.860	1.0000		143,461	143,461	
04/16/2024 001051002372	S	- 145,765.600	1.0000		145,766	145,766	
04/17/2024 001051002372	S	- 248,337.390	1.0000		248,337	248,337	
04/24/2024 001051002372	S	- 652,158.200	1.0000		652,158	652,158	
04/26/2024 001051002372	S	- 1,037.430	1.0000		1,037	1,037	
05/01/2024 001051002370	S	- 87,041.310	1.0000		87,041	87,041	
05/02/2024 001051002372	S	- 12,733.900	1.0000		12,734	12,734	
05/03/2024 001051002372	S	- 235,425.780	1.0000		235,426	235,426	
05/14/2024 001051002372	S	- 71,617.580	1.0000		71,618	71,618	
05/15/2024 001051002372	S	- 10.670	1.0000		11	11	
05/17/2024 001051002370	S	- 295,235.650	1.0000		295,236	295,236	
05/20/2024 001051002372	S	- 276,327.910	1.0000		276,328	276,328	

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05/24/2024 001051002372	S	- 172,590.320	1.0000		172,590	172,590	
05/28/2024 001051002372	S	- 382,218.400	1.0000		382,218	382,218	
05/29/2024 001051002372	S	- 8,849.560	1.0000		8,850	8,850	
05/30/2024 001051002372	S	- 66,359.130	1.0000		66,359	66,359	
05/31/2024 001051002370	S	- 642.630	1.0000		643	643	
06/03/2024 001051002370	S	- 87,041.310	1.0000		87,041	87,041	
06/11/2024 001051002372	S	- 119,767.200	1.0000		119,767	119,767	
06/20/2024 001051002372	S	- 6,598.180	1.0000		6,598	6,598	
06/24/2024 001051002372	S	- 42,861.460	1.0000		42,861	42,861	
06/26/2024 001051002370	S	- 2,100,000.000	1.0000		2,100,000	2,100,000	
06/26/2024 001051002372	S	- 37,242.810	1.0000		37,243	37,243	
06/27/2024 001051002372	S	- 2,015,721.250	1.0000		2,015,721	2,015,721	
07/01/2024 001051002372	S	- 15,327.120	1.0000		15,327	15,327	
07/10/2024 001051002372	S	- 156,127.480	1.0000		156,127	156,127	

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07/11/2024 001051002372	S	- 14,581.900	1.0000		14,582	14,582	
07/15/2024 001051002372	S	- 238.720	1.0000		239	239	
07/16/2024 001051002372	S	- 512,868.190	1.0000		512,868	512,868	
07/22/2024 001051002370	S	- 20,246.870	1.0000		20,247	20,247	
07/30/2024 001051002372	S	- 489,864.560	1.0000		489,865	489,865	
08/01/2024 001051002370	S	- 95,852.200	1.0000		95,852	95,852	
08/01/2024 001051002372	S	- 7,668.630	1.0000		7,669	7,669	
08/12/2024 001051002370	S	- 1,620,000.000	1.0000		1,620,000	1,620,000	
08/16/2024 001051002372	S	- 106,231.870	1.0000		106,232	106,232	
08/20/2024 001051002372	S	- 211,391.600	1.0000		211,392	211,392	
08/22/2024 001051002372	S	- 52,980.520	1.0000		52,981	52,981	
08/23/2024 001051002372	S	- 41,438.210	1.0000		41,438	41,438	
09/04/2024 001051002372	S	- 256,171.160	1.0000		256,171	256,171	
09/05/2024 001051002370	S	- 14,496.440	1.0000		14,496	14,496	

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09/05/2024 001051002372	S	- 322,920.880	1.0000		322,921	322,921	
09/09/2024 001051002372	S	- 138,862.380	1.0000		138,862	138,862	
09/10/2024 001051002370	S	- 1,034,435.500	1.0000		1,034,436	1,034,436	
09/13/2024 001051002372	S	- 67,194.510	1.0000		67,195	67,195	
09/19/2024 001051002372	S	- 7,557.620	1.0000		7,558	7,558	
09/25/2024 001051002372	S	- 388,037.530	1.0000		388,038	388,038	
10/01/2024 001051002370	S	- 100,659.010	1.0000		100,659	100,659	
10/02/2024 001051002372	S	- 166,258.900	1.0000		166,259	166,259	
10/04/2024 001051002372	S	- 3,561.750	1.0000		3,562	3,562	
10/08/2024 001051002372	S	- 138,304.120	1.0000		138,304	138,304	
10/11/2024 001051002372	S	- 315,438.290	1.0000		315,438	315,438	
10/16/2024 001051002372	S	- 337,560.360	1.0000		337,560	337,560	
10/22/2024 001051002372	S	- 291,716.380	1.0000		291,716	291,716	
10/25/2024 001051002370	S	- 4,387.210	1.0000		4,387	4,387	

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10/29/2024 001051002372	S	- 419,964.380	1.0000		419,964	419,964	
10/30/2024 001051002372	S	- 4,980.870	1.0000		4,981	4,981	
10/31/2024 001051002370	S	- 29,800,000.000	1.0000		29,800,000 *	29,800,000	
11/01/2024 001051002370	S	- 114,407.350	1.0000		114,407	114,407	
11/01/2024 001051002372	S	- 29,379,864.100	1.0000		29,379,864 *	29,379,864	
11/05/2024 001051002372	S	- 215,934.060	1.0000		215,934	215,934	
11/08/2024 001051002372	S	- 5,446.320	1.0000		5,446	5,446	
11/13/2024 001051002372	S	- 379,655.580	1.0000		379,656	379,656	
11/14/2024 001051002372	S	- 55,011.780	1.0000		55,012	55,012	
11/20/2024 001051002372	S	- 59,934.000	1.0000		59,934	59,934	
11/25/2024 001051002372	S	- 336,711.760	1.0000		336,712	336,712	
11/26/2024 001051002372	S	- 267,186.880	1.0000		267,187	267,187	
12/02/2024 001051002370	S	- 114,407.350	1.0000		114,407	114,407	
12/02/2024 001051002372	S	- 45,695.020	1.0000		45,695	45,695	

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12/17/2024 001051002372	S	- 19,493.380	1.0000		19,493	19,493	
12/19/2024 001051002372	S	- 453,194.650	1.0000		453,195	453,195	
12/20/2024 001051002370	S	- 1,828,000.000	1.0000		1,828,000	1,828,000	
12/20/2024 001051002372	S	- 134,967.040	1.0000		134,967	134,967	
12/23/2024 001051002370	S	- 600,000.000	1.0000		600,000	600,000	
12/23/2024 001051002372	S	- 2,094,614.980	1.0000		2,094,615	2,094,615	
12/23/2024 001051002372	S	- 80,060.680	1.0000		80,061	80,061	
Total For Sells				0	125,207,513	125,207,513	0
Total First Am US Treas Mm Cl Z				0	250,372,175	250,372,175	0

Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34

02/28/2024 001051002372	B	3,500,000.000	.9777		- 3,421,797	3,421,797	
04/03/2024 001051002372	B	2,945,000.000	.9744		- 2,869,649	2,869,649	
04/11/2024 001051002372	B	205,000.000	.9709		- 199,042	199,042	
04/15/2024 001051002372	B	215,000.000	.9555		- 205,426	205,426	



FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Total For Buys				0	6,695,914	6,695,914	0
02/29/2024 001051002372	S	- 315,000.000	.9748		307,076	307,962	- 886
03/01/2024 001051002372	S	- 1,145,000.000	.9781		1,119,908	1,119,416	492
03/04/2024 001051002372	S	- 600,000.000	.9820		589,172	586,594	2,578
03/04/2024 001051002372	S	- 195,000.000	.9809		191,283	190,643	640
04/04/2024 001051002372	S	- 1,575,000.000	.9711		1,529,473	1,536,219	- 6,747
04/05/2024 001051002372	S	- 685,000.000	.9717		665,601	668,134	- 2,533
04/22/2024 001051002372	S	- 150,000.000	.9504		142,553	145,975	- 3,423
05/14/2024 001051002372	S	- 80,000.000	.9637		77,094	77,854	- 760
07/01/2024 001051002372	S	- 515,000.000	.9696		499,349	501,182	- 1,833
10/04/2024 001051002372	S	- 145,000.000	1.0126		146,824	141,109	5,714
10/31/2024 001051002372	S	- 305,000.000	.9800		298,888	296,816	2,072
11/04/2024 001051002372	S	- 460,000.000	.9719		447,080	447,658	- 577
11/05/2024 001051002372	S	- 695,000.000	.9777		679,525	676,352	3,173

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FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Total For Sells				0	6,693,826	6,695,914	- 2,090
Total U S Treasury Nt 4.000% 2/15/34				0	13,389,740	13,391,828	- 2,090
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
09/05/2024	B	35,000.000	1.0088		- 35,306	35,306	
001051002372							
09/12/2024	B	205,000.000	1.0178		- 208,652	208,652	
001051002372							
09/19/2024	B	420,000.000	1.0156		- 426,563	426,563	
001051002372							
11/01/2024	B	5,000,000.000	.9681		- 4,840,625	4,840,625	
001051002372							
Total For Buys				0	5,511,146	5,511,146	0
11/04/2024	S	- 2,260,000.000	.9606		2,170,924	2,200,563	- 29,639
001051002372							
11/05/2024	S	- 1,560,000.000	.9666		1,507,959	1,518,973	- 11,014
001051002372							
Total For Sells				0	3,678,883	3,719,536	- 40,653
Total U S Treasury Nt 3.875% 8/15/34				0	9,190,029	9,230,682	- 40,653

Issue: 97183J699 - Great Gray Collective Investment Tr



FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/26/2024 001051002370	B	13,550.136	18.4500		- 250,000	250,000	
08/12/2024 001051002370	B	88,551.204	18.2945		- 1,620,000	1,620,000	
12/23/2024 001051002370	B	31,298.251	19.1704		- 600,000	600,000	
Total For Buys				0	2,470,000	2,470,000	0
02/26/2024 001051002370	S	- 1,068,181.818	17.6000		18,800,000 *	17,211,326	1,588,674
04/01/2024 001051002370	S	- 1,094,919.934	18.1100		19,829,000 *	17,642,150	2,186,850
06/28/2024 001051002370	S	- 58,555.945	18.4439		1,080,000	943,988	136,012
09/03/2024 001051002370	S	- 73,212.185	19.1225		1,400,000	1,183,969	216,031
10/31/2024 001051002370	S	- 1,411,062.732	19.2231		27,125,000 *	22,819,351	4,305,649
Total For Sells				0	68,234,000	59,800,784	8,433,216
Total Great Gray Collective Investment Tr				0	70,704,000	62,270,784	8,433,216
GRAND TOTAL				0	343,655,944	335,265,469	8,390,473

CATEGORY 4 - SINGLE TRANSACTION WITH ONE BROKER EXCEEDS 5% OF VALUE
NO TRANSACTIONS QUALIFIED FOR THIS SECTION

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5500 ASSETS ACQUIRED AND DISPOSED OF WITHIN YEAR

DESCRIPTION	SHARES/FACE AMOUNT	COST OF ACQUISITIONS	PROCEEDS OF DISPOSITIONS
Corporate Issues			
Cox Communications 5.450% 9/15/28 224044CR6	535,000.000	540,633.15	544,213.63
State Street Corp 2.400% 1/24/30 857477BG7	565,000.000	494,625.20	499,128.35
Total Corporate Issues	1,100,000.000	1,035,258.35	1,043,341.98
Foreign Issues			
Mitsubishi Ufj Fin 2.193% 2/25/25 606822BN3	610,000.000	591,352.30	596,012.35
Total Capital Intl 2.829% 1/10/30 89153VAT6	550,000.000	495,022.00	510,449.00
Total Foreign Issues	1,160,000.000	1,086,374.30	1,106,461.35
Total Assets	2,260,000.000	2,121,632.65	2,149,803.33