Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

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

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

OMB Nos. 1210-0110
1210-0089

2024

This Form is Open to Public Inspection

Part I Annual Report Identification Information

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

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

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

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

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

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

Part II Basic Plan Information—enter all requested information

1a Name of plan
CHS INC. PENSION PLAN

1b Three-digit plan number (PN) ▶ 333

1c Effective date of plan

2a Plan sponsor's name (employer, if for a single-employer plan)
Mailing address (include room, apt., suite no. and street, or P.O. Box)
City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)
CHS INC.

5500 CENEX DR
MS480
INVER GROVE HEIGHTS, MN 55077

2b Employer Identification Number (EIN)
41-0251095

2c Plan Sponsor's telephone number
651-355-6000

2d Business code (see instructions)

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

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

SIGN HERE			
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE	Filed with authorized/valid electronic signature.	10/13/2025	LACEY GUTIERREZ
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address [X] Same as Plan Sponsor

3b Administrator's EIN

3c Administrator's telephone number

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

a Sponsor's name

4b EIN

c Plan Name

4d PN

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

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

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

9a Plan funding arrangement (check all that apply)

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

9b Plan benefit arrangement (check all that apply)

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

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

a Pension Schedules

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

b General Schedules

- **(1)** [X] **H** (Financial Information)
- **(2)** [ ] **I** (Financial Information – Small Plan)
- **(3)** [ ] **A** (Insurance Information) – Number Attached 0
- **(4)** [X] **C** (Service Provider Information)
- **(5)** [X] **D** (DFE/Participating Plan Information)
- **(6)** [ ] **G** (Financial Transaction Schedules)

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

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

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

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

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

Receipt Confirmation Code_____

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

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

A Name of plan	**B** Three-digit plan number (PN) ▶
CHS INC. PENSION PLAN	333

C Plan sponsor's name as shown on line 2a of Form 5500	**D** Employer Identification Number (EIN)
CHS INC.	41-0251095

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

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

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

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

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

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

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

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

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

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

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

(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)

AON CONSULTING INC

36-2265791

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11 50	NONE	1003433	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

US BANK

41-6271370

(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?
25 50	NONE	239677	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

GRANT THORNTON LLP

36-6055558

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	NONE	31318	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

ADVANCED CAPITAL GROUP

41-1921960

(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?
17 50	NONE	24000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

FOX ROTHSCHILD LLP

23-1404723

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	21914	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

Part I Service Provider Information (continued)

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

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

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

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

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

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

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

(complete as many entries as needed)

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

DFE/Participating Plan Information

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

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

OMB No. 1210-0110

2024

This Form is Open to Public Inspection.

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

A Name of plan
CHS INC. PENSION PLAN

B Three-digit plan number (PN) ▶ 333

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

D Employer Identification Number (EIN)
41-0251095

Part I **Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs)**
(Complete as many entries as needed to report all interests in DFEs)

a Name of MTIA, CCT, PSA, or 103-12 IE: LONG DURATION CORP CREDIT SCREEN NL

b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY, N.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)
27-4520291-001	C	301091361

a Name of MTIA, CCT, PSA, or 103-12 IE: NT COLL 1-10 YR INTER GOVT BOND NL

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
45-6138589-056	C	91074340

a Name of MTIA, CCT, PSA, or 103-12 IE: NT COLL GLOBAL REAL ESTATE INDEX NL

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
45-6138589-104	C	11255582

a Name of MTIA, CCT, PSA, or 103-12 IE: NT COLL RUSSELL 1000 INDEX FD NL

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
45-6138589-095	C	47220618

a Name of MTIA, CCT, PSA, or 103-12 IE: NT COLL RUSSELL 2000 INDEX FD NL

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
45-6138589-096	C	3597111

a Name of MTIA, CCT, PSA, or 103-12 IE: NT COLL SHORT TERM INV FD

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
45-6138589-084	C	4

a Name of MTIA, CCT, PSA, or 103-12 IE: NTCC ARISTOTLE LC VALUE NL FD FEBT

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
82-6192524-247	C	9897930

a Name of MTIA, CCT, PSA, or 103-12 IE: NTCC HIGH YIELD BOND FD FEBT

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

c EIN-PN 82-6192524-007	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 49539047

a Name of MTIA, CCT, PSA, or 103-12 IE: NTCC INTER EQUITY NL FD FEBT

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

c EIN-PN 82-6192524-192	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 67116252

a Name of MTIA, CCT, PSA, or 103-12 IE: NTCC POLEN LC GROWTH NL FD FEBT

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

c EIN-PN 82-6192524-262	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 9052675

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: CHS INC. PENSION PLAN

b Name of plan sponsor: CHS INC. | **c** EIN-PN: 41-0251095-001

a Plan name: CHS INC. RETIREMENT PLAN FOR UNION PRODUCTION EMPLOYEES

b Name of plan sponsor: CHS INC. | **c** EIN-PN: 41-0251095-002

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

SCHEDULE H (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Financial Information

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

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

OMB No. 1210-0110

2024

This Form is Open to Public Inspection

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

A Name of plan
CHS INC. PENSION PLAN

B Three-digit plan number (PN) ▶ 333

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

D Employer Identification Number (EIN)
41-0251095

Part I Asset and Liability Statement

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

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a	26480	26480
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	826115	1758129
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	14078494	11687628
(2) U.S. Government securities	1c(2)	65110843	47602103
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)	53951882	59852470
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)		
(5) Partnership/joint venture interests	1c(5)	43486472	22420574
(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)	571830831	589844920
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)		
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	2042333	2553958

		(a) Beginning of Year	(b) End of Year
1d Employer-related investments:			
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	751353450	735746262
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 through1j)	1k	0	0
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	751353450	735746262

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)	381766	
(B) U.S. Government securities	2b(1)(B)	960344	
(C) Corporate debt instruments	2b(1)(C)	2265469	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	1537180	
(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		5144759
(2) Dividends: **(A)** Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)		
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)		
(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		0
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	335303398	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	347601798	
(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		-12298400
(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	-6567800	
(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		-6567800

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		15714227
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		
c Other income	2c		126215
d Total income. Add all **income** amounts in column (b) and enter total	2d		2119001
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)	937	
(4) IQPA audit fees	2i(4)	31318	
(5) Investment advisory and investment management fees	2i(5)	24000	
(6) Bank or trust company trustee/custodial fees	2i(6)	239677	
(7) Actuarial fees	2i(7)	1003433	
(8) Legal fees	2i(8)	21914	
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	1202203	
(12) Total administrative expenses. Add lines **2i(1)** through **(11)**	2i(12)		2523482
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		2523482
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		-404481
l Transfers of assets:			
(1) To this plan	2l(1)		193848866
(2) From this plan	2l(2)		209051573

Part III Accountant's Opinion

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

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

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

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

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

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

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

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

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

Part IV Compliance Questions

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

During the plan year:

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

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

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

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

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

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

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

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				**751,353,449.91**		
	COMPARATIVE VALUE (5%)				**37,567,672.49**		
CATEGORY 1 - SINGLE TRANSACTION EXCEEDS 5% OF VALUE							
Issue: 31846V443 - First Am Govt Ob Fd Cl V							
08/26/2024 21706935	B	38,655,470.110	1.0000		- 38,655,470 *	38,655,470	
CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE							
Broker: BofA Securities, Inc./Fxd Inc							
Issue: 06051GJT7 - Bk Of America Mtn 2.687% 4/22/32							
01/02/2024 10127038	B	90,000.000	.8405		- 75,643	75,643	
Issue: 91282CJJ1 - U S Treasury Nt 4.500% 11/15/33							
01/02/2024 10127038	S	- 60,000.000	1.0453		62,719	62,868	- 149
Issue: 91282CJN2 - U S Treasury Nt 4.375% 11/30/28							
01/02/2024 10127038	S	- 1,975,000.000	1.0200		2,014,500	2,006,038	8,462
Issue: 91282CJM4 - United States Treas 4.375% 11/30/30							
01/02/2024 10127038	S	- 60,000.000	1.0248		61,486	61,702	- 216
Issue: 91282CJR3 - U S Treasury Nt 3.750% 12/31/28							
01/02/2024 10127038	B	1,975,000.000	.9921		- 1,959,339	1,959,339	
Issue: 91282CJQ5 - U S Treasury Nt 3.750% 12/31/30							
01/02/2024 10127038	B	60,000.000	.9879		- 59,273	59,273	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CJJ1 - U S Treasury Nt 4.500% 11/15/33							
01/08/2024 10127038	B	110,000.000	1.0395		- 114,340	114,340	
Issue: 902613BH0 - Ubs Group Ag 5.699% 2/08/35							
01/08/2024 10127038	S	- 120,000.000	.9976		119,708	119,210	498
Issue: 58933YBK0 - Merck Co Inc 4.500% 5/17/33							
01/09/2024 10127038	S	- 25,000.000	.9948		24,870	24,918	- 48
Issue: 91282CJJ1 - U S Treasury Nt 4.500% 11/15/33							
01/09/2024 10127038	B	25,000.000	1.0391		- 25,977	25,977	
Issue: 91282CJR3 - U S Treasury Nt 3.750% 12/31/28							
01/19/2024 10127038	S	- 160,000.000	.9861		157,775	158,080	- 305
Issue: 74256LEY1 - Principal Life Mtn 5.100% 1/25/29							
01/19/2024 10127038	B	160,000.000	.9994		- 159,909	159,909	
Issue: 91282CJJ1 - U S Treasury Nt 4.500% 11/15/33							
01/26/2024 10127038	B	65,000.000	1.0287		- 66,864	66,864	
Issue: 06051GHG7 - Bank Of America Mtn 3.970% 3/05/29							
01/29/2024 10127038	S	- 120,000.000	.9597		115,165	113,788	1,377
Issue: 91282CJS1 - U S Treasury Nt 4.250% 12/31/25							
01/29/2024 10127038	S	- 2,610,000.000	.9981		2,605,106	2,605,197	- 91
Issue: 91282CJW2 - U S Treasury Nt 4.000% 1/31/29							
01/29/2024 10127038	B	95,000.000	1.0013		- 95,122	95,122	
Issue: 91282CJV4 - U S Treasury Nt 4.250% 1/31/26							
01/29/2024 10127038	B	2,505,000.000	.9984		- 2,501,086	2,501,086	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 06418JAC5 - Bank Nova Scotia Mtn 5.650% 2/01/34							
01/31/2024 10127038	S	- 75,000.000	1.0357		77,678	74,634	3,044
Issue: 78016HZW3 - Royal Bk Mtn 5.150% 2/01/34							
01/31/2024 10127038	B	75,000.000	1.0035		- 75,259	75,259	
Issue: 91282CJW2 - U S Treasury Nt 4.000% 1/31/29							
02/01/2024 10127038	B	55,000.000	1.0086		- 55,475	55,475	
Issue: 200340AW7 - Comerica Inc 5.982% 1/30/30							
02/01/2024 10127038	S	- 60,000.000	1.0002		60,010	59,801	209
Issue: 716973AC6 - Pfizer Invt 4.450% 5/19/28							
02/02/2024 10127038	S	- 385,000.000	.9914		381,689	380,002	1,687
Issue: 91282CJW2 - U S Treasury Nt 4.000% 1/31/29							
02/02/2024 10127038	B	330,000.000	.9999		- 329,974	329,974	
Issue: 91282CJT9 - U S Treasury Nt 4.000% 1/15/27							
02/05/2024 10127038	B	60,000.000	.9925		- 59,552	59,552	
Issue: 91282CJJ1 - U S Treasury Nt 4.500% 11/15/33							
02/07/2024 10127038	B	75,000.000	1.0307		- 77,303	77,303	
Issue: 225313AQ8 - Credit Agricole Mtn 6.251% 1/10/35							
02/07/2024 10127038	S	- 80,000.000	1.0067		80,535	79,830	706
Issue: 06051GJT7 - Bk Of America Mtn 2.687% 4/22/32							
02/08/2024 10127038	B	60,000.000	.8389		- 50,336	50,336	
Issue: 91282CJJ1 - U S Treasury Nt 4.500% 11/15/33							
02/08/2024 10127038	S	- 40,000.000	1.0263		41,050	41,386	- 336

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CJJ1 - U S Treasury Nt 4.500% 11/15/33							
02/08/2024 10127038	S	- 80,000.000	1.0263		82,100	82,772	- 672
Issue: 06051GJP5 - Bk Of America Corp 2.651% 3/11/32							
02/08/2024 10127038	B	125,000.000	.8390		- 104,870	104,870	
Issue: 06051GJQ3 - Bk Of America Corp 1.658% 3/11/27							
02/13/2024 10127038	S	- 240,000.000	.9266		222,372	215,908	6,464
Issue: 91282CJV4 - U S Treasury Nt 4.250% 1/31/26							
02/13/2024 10127038	B	240,000.000	.9930		- 238,331	238,331	
Issue: 91282CKA8 - U S Treasury Nt 4.125% 2/15/27							
02/13/2024 10127038	S	- 230,000.000	.9925		228,284	229,173	- 889
Issue: 025816DP1 - American Express Co 5.098% 2/16/28							
02/13/2024 10127038	B	235,000.000	.9974		- 234,387	234,387	
Issue: 74340XBL4 - Prologis LP 4.375% 2/01/29							
02/14/2024 10127038	S	- 205,000.000	.9760		200,080	199,490	590
Issue: 74340XCJ8 - Prologis LP 5.000% 3/15/34							
02/14/2024 10127038	B	115,000.000	.9785		- 112,526	112,526	
Issue: 91282CJW2 - U S Treasury Nt 4.000% 1/31/29							
02/14/2024 10127038	B	200,000.000	.9891		- 197,820	197,820	
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
02/14/2024 10127038	S	- 110,000.000	.9785		107,637	108,475	- 838
Issue: 06051GJZ3 - Bk Of America Mtn 2.087% 6/14/29							
03/04/2024 10127038	S	- 180,000.000	.8808		158,539	153,091	5,448

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CKD2 - U S Treasury Nt 4.250% 2/28/29							
03/04/2024 10127038	B	140,000.000	1.0019		- 140,268	140,268	
Issue: 91282CKA8 - U S Treasury Nt 4.125% 2/15/27							
03/06/2024 10127038	S	- 320,000.000	.9950		318,413	318,790	- 378
Issue: 06738ECP8 - Barclays Plc 5.674% 3/12/28							
03/06/2024 10127038	B	320,000.000	1.0027		- 320,854	320,854	
Issue: 06051GHG7 - Bank Of America Mtn 3.970% 3/05/29							
03/11/2024 10127038	S	- 120,000.000	.9606		115,272	113,788	1,484
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
03/11/2024 10127038	B	40,000.000	.9922		- 39,688	39,688	
Issue: 91282CKD2 - U S Treasury Nt 4.250% 2/28/29							
03/11/2024 10127038	B	95,000.000	1.0073		- 95,694	95,694	
Issue: 91282CKD2 - U S Treasury Nt 4.250% 2/28/29							
03/12/2024 10127038	S	- 580,000.000	1.0063		583,648	582,125	1,523
Issue: 05964HBB0 - Banco Santander 5.538% 3/14/30							
03/12/2024 10127038	B	600,000.000	1.0000		- 600,000	600,000	
Issue: 91282CKA8 - U S Treasury Nt 4.125% 2/15/27							
03/13/2024 10127038	S	- 170,000.000	.9929		168,785	169,357	- 573
Issue: 744320BP6 - Prudential Finl In 6.64444% 3/15/54							
03/13/2024 10127038	B	150,000.000	1.0060		- 150,900	150,900	
Issue: 91282CKE0 - U S Treasury Nt 4.250% 3/15/27							
03/13/2024 10127038	B	165,000.000	.9967		- 164,459	164,459	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CKE0 - U S Treasury Nt 4.250% 3/15/27							
03/13/2024 10127038	S	- 165,000.000	.9968		164,478	164,459	19
Issue: 225401AU2 - Ubs Group Ag 3.091% 5/14/32							
03/14/2024 10127038	B	180,000.000	.8422		- 151,603	151,603	
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
03/14/2024 10127038	S	- 120,000.000	.9769		117,225	117,713	- 488
Issue: 46647PCJ3 - Jpmorgan Chase Co 2.069% 6/01/29							
03/20/2024 10127038	B	100,000.000	.8851		- 88,512	88,512	
Issue: 46647PCU8 - Jpmorgan Chase Co 2.963% 1/25/33							
03/20/2024 10127038	S	- 60,000.000	.8496		50,977	49,776	1,201
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
03/20/2024 10127038	B	45,000.000	.9772		- 43,973	43,973	
Issue: 91282CKD2 - U S Treasury Nt 4.250% 2/28/29							
03/20/2024 10127038	S	- 80,000.000	.9983		79,863	80,133	- 270
Issue: 91282CKD2 - U S Treasury Nt 4.250% 2/28/29							
03/21/2024 10127038	S	- 260,000.000	.9998		259,949	260,413	- 463
Issue: 12592BAS3 - CNH Industrial 5.100% 4/20/29							
03/21/2024 10127038	B	260,000.000	.9954		- 258,791	258,791	
Issue: 716973AA0 - Pfizer Invt 4.650% 5/19/25							
03/22/2024 10127038	S	- 160,000.000	.9946		159,139	159,189	- 50
Issue: 91282CKB6 - U S Treasury Nt 4.625% 2/28/26							
03/22/2024 10127038	B	95,000.000	1.0005		- 95,045	95,045	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 74340XCJ8 - Prologis LP 5.000% 3/15/34							
03/25/2024 10127038	S	- 115,000.000	.9923		114,116	112,526	1,589
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
03/25/2024 10127038	B	110,000.000	.9802		- 107,817	107,817	
Issue: 842434CP5 - Southern Calif Gas 3.200% 6/15/25							
03/26/2024 10127038	S	- 150,000.000	.9780		146,703	144,239	2,465
Issue: 91282CKB6 - U S Treasury Nt 4.625% 2/28/26							
03/26/2024 10127038	B	95,000.000	.9996		- 94,961	94,961	
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
04/02/2024 10127038	S	- 40,000.000	.9720		38,878	39,325	- 447
Issue: 05964HBD6 - Banco Santander 6.350% 3/14/34							
04/02/2024 10127038	B	45,000.000	.9911		- 44,600	44,600	
Issue: 89236TLE3 - Toyota Mtr Cr Mtn 5.550% 11/20/30							
04/03/2024 10127038	B	195,000.000	1.0268		- 200,232	200,232	
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
04/03/2024 10127038	S	- 50,000.000	.9673		48,363	49,055	- 692
Issue: 05964HBD6 - Banco Santander 6.350% 3/14/34							
04/03/2024 10127038	B	55,000.000	.9890		- 54,392	54,392	
Issue: 91282CKG5 - U S Treasury Nt 4.125% 3/31/29							
04/03/2024 10127038	S	- 250,000.000	.9879		246,982	248,281	- 1,298
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
04/11/2024 10127038	B	85,000.000	.9561		- 81,265	81,265	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 025816DU0 - American Express 5.532% 4/25/30							
04/23/2024 10127038	B	275,000.000	1.0023		- 275,630	275,630	
Issue: 91282CKG5 - U S Treasury Nt 4.125% 3/31/29							
04/23/2024 10127038	S	- 275,000.000	.9784		269,060	268,612	448
Issue: 49271VAW0 - Keurig Dr Pepper Inc 5.100% 3/15/27							
04/24/2024 10127038	S	- 130,000.000	.9943		129,264	129,958	- 694
Issue: 91282CKJ9 - U S Treasury Nt 4.500% 4/15/27							
04/24/2024 10127038	B	125,000.000	.9921		- 124,019	124,019	
Issue: 91282CAL5 - U S Treasury Nt 0.375% 9/30/27							
05/01/2024 10127039	B	2,415,000.000	.8631		- 2,084,353	2,084,353	
Issue: 91282CKJ9 - U S Treasury Nt 4.500% 4/15/27							
05/03/2024 10127038	S	- 540,000.000	.9962		537,954	535,368	2,586
Issue: 91282CKP5 - U S Treasury Nt 4.625% 4/30/29							
05/08/2024 10127038	S	- 505,000.000	1.0060		508,018	506,948	1,070
Issue: 91282CKK6 - U S Treasury Nt 4.875% 4/30/26							
05/08/2024 10127038	B	185,000.000	1.0006		- 185,108	185,108	
Issue: 91282CKR1 - U S Treasury Nt 4.500% 5/15/27							
05/14/2024 10127038	B	480,000.000	.9964		- 478,275	478,275	
Issue: 06051GGR4 - Bank Of America Mtn 3.593% 7/21/28							
05/14/2024 10127038	S	- 470,000.000	.9484		445,767	436,353	9,414
Issue: 172967KY6 - Citigroup Inc 3.200% 10/21/26							
05/16/2024 10127038	B	260,000.000	.9515		- 247,385	247,385	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CKK6 - U S Treasury Nt 4.875% 4/30/26							
05/16/2024 10127038	B	60,000.000	1.0015		- 60,090	60,090	
Issue: 91282CKK6 - U S Treasury Nt 4.875% 4/30/26							
05/16/2024 10127038	S	- 305,000.000	1.0015		305,471	304,888	583
Issue: 38141GYM0 - Goldman Sachs 1.948% 10/21/27							
05/16/2024 10127038	S	- 50,000.000	.9203		46,014	45,373	641
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
05/16/2024 10127038	B	210,000.000	1.0018		- 210,369	210,369	
Issue: 172967KY6 - Citigroup Inc 3.200% 10/21/26							
05/17/2024 10127038	B	245,000.000	.9511		- 233,012	233,012	
Issue: 95000U2G7 - Wells Fargo Mtn 2.879% 10/30/30							
05/17/2024 10127038	S	- 105,000.000	.8846		92,879	92,356	523
Issue: 91282CKP5 - U S Treasury Nt 4.625% 4/30/29							
05/17/2024 10127038	B	105,000.000	1.0093		- 105,980	105,980	
Issue: 91282CKK6 - U S Treasury Nt 4.875% 4/30/26							
05/17/2024 10127038	B	80,000.000	1.0013		- 80,108	80,108	
Issue: 91282CKK6 - U S Treasury Nt 4.875% 4/30/26							
05/17/2024 10127038	S	- 290,000.000	1.0013		290,391	289,976	415
Issue: 38141GYM0 - Goldman Sachs 1.948% 10/21/27							
05/17/2024 10127038	S	- 70,000.000	.9203		64,421	63,522	899
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
05/22/2024 10127038	S	- 135,000.000	.9962		134,483	134,455	28

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 05571AAY1 - Bpce Fr Mtn 5.936% 5/30/35							
05/22/2024 10127038	B	140,000.000	1.0028		- 140,398	140,398	
Issue: 91282CKP5 - U S Treasury Nt 4.625% 4/30/29							
05/23/2024 10127038	B	80,000.000	1.0038		- 80,303	80,303	
Issue: 05964HBB0 - Banco Santander 5.538% 3/14/30							
05/23/2024 10127038	S	- 85,000.000	.9916		84,288	85,000	- 712
Issue: 91282CKR1 - U S Treasury Nt 4.500% 5/15/27							
05/29/2024 10127038	S	- 240,000.000	.9929		238,303	238,851	- 548
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
05/29/2024 10127038	S	- 60,000.000	.9809		58,856	59,758	- 901
Issue: 61690U8B9 - Morgan Stanley 5.504% 5/26/28							
05/29/2024 10127038	B	240,000.000	1.0013		- 240,302	240,302	
Issue: 12803RAH7 - Caixabank S A Sr 6.037% 3/15/35							
05/29/2024 10127038	B	65,000.000	.9920		- 64,483	64,483	
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
05/30/2024 10127038	B	110,000.000	.9863		- 108,488	108,488	
Issue: 225401AU2 - Ubs Group Ag 3.091% 5/14/32							
05/30/2024 10127038	S	- 165,000.000	.8488		140,054	137,981	2,073
Issue: 91282CKP5 - U S Treasury Nt 4.625% 4/30/29							
06/03/2024 10127038	S	- 1,165,000.000	1.0057		1,171,644	1,168,838	2,806
Issue: 91282CKT7 - U S Treasury Nt 4.500% 5/31/29							
06/03/2024 10127038	B	1,150,000.000	1.0009		- 1,151,078	1,151,078	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CKT7 - U S Treasury Nt 4.500% 5/31/29							
06/06/2024 10127038	S	- 90,000.000	1.0087		90,784	90,194	590
Issue: 278865AV2 - Ecolab Inc 2.700% 11/01/26							
06/11/2024 10127038	B	240,000.000	.9441		- 226,577	226,577	
Issue: 63307A2X2 - Natl Bank Of Can Mtn 5.600% 12/18/28							
06/11/2024 10127038	S	- 165,000.000	1.0115		166,904	165,335	1,569
Issue: 91282CKR1 - U S Treasury Nt 4.500% 5/15/27							
06/11/2024 10127038	S	- 220,000.000	.9968		219,300	218,935	365
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
06/11/2024 10127038	S	- 90,000.000	.9937		89,430	89,712	- 282
Issue: 91282CKT7 - U S Treasury Nt 4.500% 5/31/29							
06/11/2024 10127038	B	150,000.000	1.0036		- 150,533	150,533	
Issue: 91282CKS9 - U S Treasury Nt 4.875% 5/31/26							
06/11/2024 10127038	S	- 275,000.000	1.0008		275,215	275,682	- 467
Issue: 023135BC9 - Amazon Com Inc 3.150% 8/22/27							
06/11/2024 10127038	B	210,000.000	.9483		- 199,149	199,149	
Issue: 225313AQ8 - Credit Agricole Mtn 6.251% 1/10/35							
06/11/2024 10127038	B	100,000.000	1.0040		- 100,401	100,401	
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
06/12/2024 10127038	B	130,000.000	1.0090		- 131,168	131,168	
Issue: 05571AAY1 - Bpce Fr Mtn 5.936% 5/30/35							
06/12/2024 10127038	S	- 140,000.000	1.0099		141,390	140,041	1,349

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CKU4 - U S Treasury Nt 4.625% 5/31/31							
06/14/2024 10127038	S	- 155,000.000	1.0240		158,724	156,332	2,392
Issue: 37045XEY8 - General Mtrs Finl 5.600% 6/18/31							
06/14/2024 10127038	B	165,000.000	.9987		- 164,792	164,792	
Issue: 56585ABD3 - Marathon Petroleum 3.800% 4/01/28							
06/17/2024 10127038	S	- 80,000.000	.9547		76,376	75,031	1,345
Issue: 91282CKT7 - U S Treasury Nt 4.500% 5/31/29							
06/17/2024 10127038	B	60,000.000	1.0092		- 60,551	60,551	
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
06/18/2024 10127038	S	- 50,000.000	1.0129		50,643	49,894	749
Issue: 852060AD4 - Sprint Cap Corp Mtn 6.875% 11/15/28							
06/21/2024 10127038	S	- 200,000.000	1.0624		212,478	208,919	3,559
Issue: 91282CKT7 - U S Treasury Nt 4.500% 5/31/29							
06/21/2024 10127038	B	180,000.000	1.0095		- 181,702	181,702	
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
06/25/2024 10127038	B	125,000.000	1.0105		- 126,318	126,318	
Issue: 225313AQ8 - Credit Agricole Mtn 6.251% 1/10/35							
06/25/2024 10127038	S	- 140,000.000	1.0137		141,921	141,716	205
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
06/28/2024 10127038	S	- 95,000.000	.9992		94,926	95,247	- 321
Issue: 91282CKS9 - U S Treasury Nt 4.875% 5/31/26							
06/28/2024 10127038	S	- 235,000.000	1.0029		235,675	235,533	142

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 63307A3A1 - National Bank Mtn 5.600% 7/02/27							
06/28/2024 10127038	B	230,000.000	1.0007		- 230,154	230,154	
Issue: 91282CKX8 - U S Treasury Nt 4.250% 6/30/29							
07/01/2024 10127038	S	- 85,000.000	.9916		84,283	84,358	- 75
Issue: 12803RAG9 - Caixabank S A Sr 5.673% 3/15/30							
07/01/2024 10127038	B	95,000.000	.9934		- 94,370	94,370	
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
07/10/2024 10127038	B	75,000.000	1.0067		- 75,501	75,501	
Issue: 456837BM4 - Ing Groep N V 5.550% 3/19/35							
07/10/2024 10127038	S	- 80,000.000	1.0021		80,171	78,157	2,014
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
07/15/2024 10127038	B	120,000.000	1.0127		- 121,528	121,528	
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
07/17/2024 10127038	S	- 140,000.000	1.0181		142,538	141,439	1,099
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
07/17/2024 10127038	S	- 45,000.000	1.0181		45,816	45,463	353
Issue: 465685AT2 - Itc Hldgs Corp 5.650% 5/09/34							
07/17/2024 10127038	B	150,000.000	1.0207		- 153,104	153,104	
Issue: 44107TBB1 - Host Hotels L P 5.700% 7/01/34							
07/17/2024 10127038	B	50,000.000	1.0026		- 50,132	50,132	
Issue: 95000U2J1 - Wells Fargo Mtn 2.572% 2/11/31							
07/17/2024 10127038	B	50,000.000	.8797		- 43,983	43,983	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CKX8 - U S Treasury Nt 4.250% 6/30/29							
07/17/2024 10127038	S	- 50,000.000	1.0079		50,395	50,029	365
Issue: 49177JAK8 - Kenvue Inc 4.900% 3/22/33							
07/18/2024 10127038	S	- 35,000.000	1.0053		35,187	34,587	599
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
07/18/2024 10127038	B	30,000.000	1.0162		- 30,486	30,486	
Issue: 91282CKX8 - U S Treasury Nt 4.250% 6/30/29							
07/18/2024 10127038	B	45,000.000	1.0076		- 45,341	45,341	
Issue: 12803RAG9 - Caixabank S A Sr 5.673% 3/15/30							
07/18/2024 10127038	S	- 50,000.000	1.0127		50,636	49,669	967
Issue: 91282CKZ3 - U S Treasury Bd 4.375% 7/15/27							
07/22/2024 10127038	S	- 85,000.000	1.0023		85,193	85,321	- 129
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
07/24/2024 10127038	B	490,000.000	1.0073		- 493,598	493,598	
Issue: 233853AG5 - Daimler Trucks Fin 2.375% 12/14/28							
07/24/2024 10127038	S	- 160,000.000	.9020		144,312	139,621	4,691
Issue: 91282CKX8 - U S Treasury Nt 4.250% 6/30/29							
07/24/2024 10127038	B	135,000.000	1.0064		- 135,865	135,865	
Issue: 91282CKX8 - U S Treasury Nt 4.250% 6/30/29							
07/24/2024 10127038	S	- 95,000.000	1.0060		95,571	95,398	173
Issue: 91282CLC3 - U S Treasury Nt 4.000% 7/31/29							
07/30/2024 10127038	B	65,000.000	.9983		- 64,891	64,891	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CLC3 - U S Treasury Nt 4.000% 7/31/29							
07/30/2024 10127038	S	- 220,000.000	.9971		219,373	219,038	334
Issue: 171239AL0 - Chubb Ina Hldgs Inc 4.650% 8/15/29							
07/30/2024 10127038	B	220,000.000	.9985		- 219,663	219,663	
Issue: 05964HBB0 - Banco Santander 5.538% 3/14/30							
07/30/2024 10127038	S	- 70,000.000	1.0085		70,594	70,000	594
Issue: 91282CLB5 - U S Treasury Nt 4.375% 7/31/26							
07/31/2024 10127038	S	- 490,000.000	1.0020		490,967	490,018	948
Issue: 17325FBJ6 - Citibank N A 4.929% 8/06/26							
07/31/2024 10127038	B	510,000.000	1.0020		- 511,015	511,015	
Issue: 91282CLC3 - U S Treasury Nt 4.000% 7/31/29							
08/05/2024 10127038	B	90,000.000	1.0177		- 91,593	91,593	
Issue: 437076DC3 - Home Depot Inc 4.750% 6/25/29							
08/05/2024 10127038	S	- 95,000.000	1.0202		96,923	95,708	1,215
Issue: 61747YFT7 - Morgan Stanley Sr Nt 5.320% 7/19/35							
08/06/2024 10127038	S	- 75,000.000	1.0130		75,975	75,179	797
Issue: 00817YAF5 - Aetna Inc 6.625% 6/15/36							
08/06/2024 10127038	B	60,000.000	1.0923		- 65,537	65,537	
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
08/06/2024 10127038	B	70,000.000	1.0390		- 72,729	72,729	
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
08/06/2024 10127038	S	- 65,000.000	1.0440		67,859	67,015	844

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CKZ3 - U S Treasury Bd 4.375% 7/15/27							
08/08/2024 10127038	S	- 365,000.000	1.0156		370,682	369,016	1,666
Issue: 904764BU0 - Unilever Cap Corp 4.250% 8/12/27							
08/08/2024 10127038	B	365,000.000	.9992		- 364,715	364,715	
Issue: 74251VAS1 - Principal Financial 2.125% 6/15/30							
08/08/2024 10127038	S	- 70,000.000	.8611		60,276	58,603	1,673
Issue: 020002BJ9 - Allstate Corp Sr 1.450% 12/15/30							
08/08/2024 10127038	B	65,000.000	.8145		- 52,941	52,941	
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
08/13/2024 10127038	B	65,000.000	1.0021		- 65,137	65,137	
Issue: 63111XAJ0 - Nasdaq Inc 5.550% 2/15/34							
08/13/2024 10127038	S	- 70,000.000	1.0409		72,860	65,955	6,905
Issue: 91282CLG4 - U S Treasury Nt 3.750% 8/15/27							
08/14/2024 10127038	S	- 460,000.000	.9995		459,757	458,494	1,263
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
08/14/2024 10127038	S	- 120,000.000	1.0026		120,314	119,383	931
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
08/14/2024 10127038	S	- 105,000.000	1.0026		105,275	104,460	815
Issue: 75884RBC6 - Regency Ctrs L P 5.100% 1/15/35							
08/14/2024 10127038	B	110,000.000	1.0054		- 110,591	110,591	
Issue: 90265EAW0 - Udr Inc 5.125% 9/01/34							
08/14/2024 10127038	B	125,000.000	1.0009		- 125,113	125,113	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 857477CN1 - State Str Corp 4.530% 2/20/29							
08/14/2024 10127038	B	405,000.000	1.0010		- 405,401	405,401	
Issue: 91282CLC3 - U S Treasury Nt 4.000% 7/31/29							
08/15/2024 10127038	B	155,000.000	1.0093		- 156,441	156,441	
Issue: 91282CLC3 - U S Treasury Nt 4.000% 7/31/29							
08/15/2024 10127038	B	50,000.000	1.0093		- 50,467	50,467	
Issue: 91282CLC3 - U S Treasury Nt 4.000% 7/31/29							
08/15/2024 10127038	B	60,000.000	1.0088		- 60,525	60,525	
Issue: 91282CLD1 - U S Treasury Nt 4.125% 7/31/31							
08/15/2024 10127038	S	- 35,000.000	1.0181		35,634	35,663	- 28
Issue: 05555LAA9 - Bgc Group Inc 6.600% 6/10/29							
08/15/2024 10127038	S	- 65,000.000	1.0262		66,701	65,101	1,600
Issue: 539830CC1 - Lockheed Martin Corp 4.500% 2/15/29							
08/15/2024 10127038	S	- 175,000.000	1.0079		176,390	174,505	1,885
Issue: 61690U4T4 - Morgan Stanley Bk 4.754% 4/21/26							
08/16/2024 10127038	S	- 90,000.000	1.0021		90,185	89,706	480
Issue: 91282CLB5 - U S Treasury Nt 4.375% 7/31/26							
08/16/2024 10127038	B	75,000.000	1.0057		- 75,425	75,425	
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
08/19/2024 10127038	S	- 90,000.000	1.0011		90,102	89,624	478
Issue: 632525BS9 - National Australia 5.181% 6/11/34							
08/19/2024 10127038	B	95,000.000	1.0310		- 97,941	97,941	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CLC3 - U S Treasury Nt 4.000% 7/31/29							
08/20/2024 10127038	B	45,000.000	1.0136		- 45,613	45,613	
Issue: 91282CLG4 - U S Treasury Nt 3.750% 8/15/27							
08/20/2024 10127038	B	160,000.000	.9984		- 159,747	159,747	
Issue: 10921U2L1 - Brighthouse Mtn 5.650% 6/10/29							
08/20/2024 10127038	S	- 45,000.000	1.0250		46,125	45,111	1,015
Issue: 10921U2J6 - Brighthouse Mtn 5.550% 4/09/27							
08/20/2024 10127038	S	- 185,000.000	1.0132		187,442	185,131	2,311
Issue: 46625HRY8 - Jpmorgan Chase Co 3.782% 2/01/28							
08/21/2024 10127038	S	- 90,000.000	.9829		88,458	86,423	2,035
Issue: 91282CLG4 - U S Treasury Nt 3.750% 8/15/27							
08/21/2024 10127038	B	75,000.000	1.0003		- 75,023	75,023	
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
08/23/2024 10127038	S	- 70,000.000	1.0058		70,407	70,015	392
Issue: 06051GMB2 - Bank America Corp 5.425% 8/15/35							
08/23/2024 10127038	B	75,000.000	1.0131		- 75,984	75,984	
Issue: 91282CLD1 - U S Treasury Nt 4.125% 7/31/31							
09/03/2024 10127038	S	- 1,015,000.000	1.0199		1,035,221	1,038,446	- 3,225
Issue: 91282CLJ8 - U S Treasury Nt 3.750% 8/31/31							
09/03/2024 10127038	B	1,020,000.000	.9972		- 1,017,131	1,017,131	
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
09/04/2024 10127038	S	- 95,000.000	1.0050		95,477	95,201	276

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 7591EPAV2 - Regions Financial 5.502% 9/06/35							
09/04/2024 10127038	B	100,000.000	1.0029		- 100,290	100,290	
Issue: 91282CLG4 - U S Treasury Nt 3.750% 8/15/27							
09/05/2024 10127038	S	- 190,000.000	1.0036		190,679	189,707	972
Issue: 91282CLG4 - U S Treasury Nt 3.750% 8/15/27							
09/05/2024 10127038	S	- 90,000.000	1.0038		90,341	89,861	480
Issue: 22535WAL1 - Credit Agricole Mtn 4.631% 9/11/28							
09/05/2024 10127038	B	190,000.000	1.0014		- 190,268	190,268	
Issue: 91282CLK5 - U S Treasury Nt 3.625% 8/31/29							
09/06/2024 10127038	B	50,000.000	1.0053		- 50,264	50,264	
Issue: 05964HBB0 - Banco Santander 5.538% 3/14/30							
09/06/2024 10127038	S	- 55,000.000	1.0322		56,769	55,725	1,044
Issue: 91282CLG4 - U S Treasury Nt 3.750% 8/15/27							
09/10/2024 10127038	S	- 45,000.000	1.0068		45,304	44,931	374
Issue: 91282CLG4 - U S Treasury Nt 3.750% 8/15/27							
09/13/2024 10127038	B	440,000.000	1.0079		- 443,489	443,489	
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
09/13/2024 10127038	S	- 205,000.000	1.0171		208,515	207,408	1,107
Issue: 91282CLJ8 - U S Treasury Nt 3.750% 8/31/31							
09/13/2024 10127038	B	185,000.000	1.0127		- 187,356	187,356	
Issue: 91282CLG4 - U S Treasury Nt 3.750% 8/15/27							
09/16/2024 10127038	S	- 1,734,000.000	1.0091		1,749,850	1,736,308	13,542

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CLL3 - U S Treasury Nt 3.375% 9/15/27							
09/16/2024 10127038	B	1,695,000.000	.9994		- 1,693,941	1,693,941	
Issue: 91282CLH2 - U S Treasury Nt 3.750% 8/31/26							
09/18/2024 10127038	S	- 130,000.000	1.0023		130,297	129,694	603
Issue: 91282CLK5 - U S Treasury Nt 3.625% 8/31/29							
09/18/2024 10127038	B	320,000.000	1.0064		- 322,038	322,038	
Issue: 86562MCB4 - Sumitomo Mitsui Finl 2.130% 7/08/30							
09/18/2024 10127038	S	- 305,000.000	.8828		269,254	254,476	14,778
Issue: 225401AT5 - Ubs Group Ag 1.305% 2/02/27							
09/18/2024 10127038	B	195,000.000	.9549		- 186,198	186,198	
Issue: 91282CLK5 - U S Treasury Nt 3.625% 8/31/29							
09/19/2024 10127038	B	80,000.000	1.0061		- 80,488	80,488	
Issue: 91282CLK5 - U S Treasury Nt 3.625% 8/31/29							
09/19/2024 10127038	S	- 70,000.000	1.0057		70,399	70,342	57
Issue: 10921U2L1 - Brighthouse Mtn 5.650% 6/10/29							
09/19/2024 10127038	S	- 85,000.000	1.0342		87,909	85,209	2,700
Issue: 45866FBB9 - Intercontinental 3.625% 9/01/28							
09/19/2024 10127038	B	90,000.000	.9804		- 88,237	88,237	
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
09/20/2024 10127038	S	- 240,000.000	1.0096		242,316	243,374	- 1,058
Issue: 91282CLK5 - U S Treasury Nt 3.625% 8/31/29							
09/23/2024 10127038	B	135,000.000	1.0056		- 135,754	135,754	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 10921U2L1 - Brighthouse Mtn 5.650% 6/10/29							
09/23/2024 10127038	S	- 145,000.000	1.0333		149,821	145,357	4,465
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
09/25/2024 10127038	S	- 190,000.000	1.0084		191,588	192,105	- 517
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
09/25/2024 10127038	S	- 50,000.000	1.0082		50,410	50,554	- 144
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
09/25/2024 10127038	S	- 65,000.000	1.0083		65,538	65,720	- 182
Issue: 532457CR7 - Eli Lilly Co 4.600% 8/14/34							
09/25/2024 10127038	B	70,000.000	1.0177		- 71,238	71,238	
Issue: 532457CL0 - Eli Lilly Co 4.700% 2/09/34							
09/25/2024 10127038	B	55,000.000	1.0251		- 56,378	56,378	
Issue: 91282CLK5 - U S Treasury Nt 3.625% 8/31/29							
09/27/2024 10127038	B	140,000.000	1.0045		- 140,634	140,634	
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
09/30/2024 10127038	S	- 170,000.000	1.0074		171,262	171,452	- 190
Issue: 835495AS1 - Sonoco Prods Co 5.000% 9/01/34							
09/30/2024 10127038	B	185,000.000	.9859		- 182,388	182,388	
Issue: 91282CLM1 - U S Treasury Nt 3.625% 9/30/31							
09/30/2024 10127038	B	130,000.000	.9982		- 129,766	129,766	
Issue: 74256LEY1 - Principal Life Mtn 5.100% 1/25/29							
10/01/2024 10127038	S	- 115,000.000	1.0328		118,772	114,934	3,838

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CLN9 - U S Treasury Nt 3.500% 9/30/29							
10/01/2024 10127038	B	100,000.000	.9992		- 99,918	99,918	
Issue: 91282CLM1 - U S Treasury Nt 3.625% 9/30/31							
10/03/2024 10127038	B	235,000.000	.9955		- 233,944	233,944	
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
10/08/2024 10127038	B	60,000.000	.9867		- 59,201	59,201	
Issue: 91282CLM1 - U S Treasury Nt 3.625% 9/30/31							
10/08/2024 10127038	S	- 485,000.000	.9812		475,868	483,422	- 7,554
Issue: 61747YFR1 - Morgan Stanley Sr 5.831% 4/19/35							
10/09/2024 10127038	B	50,000.000	1.0570		- 52,848	52,848	
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
10/09/2024 10127038	S	- 50,000.000	.9852		49,258	50,048	- 790
Issue: 91282CLM1 - U S Treasury Nt 3.625% 9/30/31							
10/15/2024 10127038	B	310,000.000	.9807		- 304,030	304,030	
Issue: 06051GMD8 - Bank Of America Corp 5.518% 10/25/35							
10/22/2024 10127038	B	120,000.000	1.0015		- 120,182	120,182	
Issue: 06051GMB2 - Bank America Corp 5.425% 8/15/35							
10/22/2024 10127038	S	- 120,000.000	.9944		119,332	121,093	- 1,762
Issue: 91282CLP4 - U S Treasury Nt 3.500% 9/30/26							
10/22/2024 10127038	B	770,000.000	.9902		- 762,480	762,480	
Issue: 902613AH1 - Ubs Group Ag 1.494% 8/10/27							
10/23/2024 10127038	B	130,000.000	.9420		- 122,455	122,455	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CLP4 - U S Treasury Nt 3.500% 9/30/26							
10/23/2024 10127038	S	- 115,000.000	.9896		113,810	114,288	- 479
Issue: 025816DU0 - American Express 5.532% 4/25/30							
10/30/2024 10127038	S	- 40,000.000	1.0278		41,113	40,270	843
Issue: 91282CLN9 - U S Treasury Nt 3.500% 9/30/29							
10/30/2024 10127038	B	35,000.000	.9729		- 34,051	34,051	
Issue: 91282CLN9 - U S Treasury Nt 3.500% 9/30/29							
10/31/2024 10127038	B	210,000.000	.9707		- 203,839	203,839	
Issue: 89115A2S0 - Toronto Dominion Mtn 5.532% 7/17/26							
11/05/2024 10127038	B	425,000.000	1.0131		- 430,555	430,555	
Issue: 91282CLR0 - U S Treasury Nt 4.125% 10/31/29							
11/05/2024 10127038	S	- 140,000.000	.9980		139,727	139,805	- 78
Issue: 00138CBA5 - Aig Global Fdg Mtn 5.200% 6/24/29							
11/05/2024 10127038	B	150,000.000	1.0073		- 151,101	151,101	
Issue: 89114TZG0 - Toronto Dominion Mtn 1.250% 9/10/26							
11/05/2024 10127038	S	- 411,000.000	.9411		386,792	362,747	24,045
Issue: 30040WAZ1 - Eversource Energy Sr 5.950% 7/15/34							
11/06/2024 10127038	B	75,000.000	1.0302		- 77,267	77,267	
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
11/06/2024 10127038	S	- 75,000.000	.9537		71,528	72,914	- 1,386
Issue: 06051GJL4 - Bk Of America Mtn 1.922% 10/24/31							
11/07/2024 10127038	S	- 165,000.000	.8428		139,057	141,813	- 2,756

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CLR0 - U S Treasury Nt 4.125% 10/31/29							
11/07/2024 10127038	B	170,000.000	.9964		- 169,396	169,396	
Issue: 91282CLX7 - U S Treasury Nt 4.000% 11/15/27							
11/13/2024 10127038	S	- 110,000.000	.9975		109,729	109,559	171
Issue: 91282CLW9 - U S Treasury Nt 4.250% 11/15/34							
11/13/2024 10127038	S	- 135,000.000	.9863		133,154	133,524	- 370
Issue: 404280EM7 - Hsbc Hldgs Plc 5.130% 11/19/28							
11/13/2024 10127038	B	115,000.000	1.0025		- 115,291	115,291	
Issue: 961214FW8 - Westpac Bkg Corp 5.618% 11/20/35							
11/13/2024 10127038	B	140,000.000	1.0013		- 140,181	140,181	
Issue: 91282CLR0 - U S Treasury Nt 4.125% 10/31/29							
11/20/2024 10127038	B	90,000.000	.9934		- 89,409	89,409	
Issue: 05964HBB0 - Banco Santander 5.538% 3/14/30							
11/20/2024 10127038	S	- 105,000.000	1.0100		106,052	106,383	- 331
Issue: 91282CLR0 - U S Treasury Nt 4.125% 10/31/29							
11/21/2024 10127038	S	- 200,000.000	.9929		198,586	198,648	- 62
Issue: 46647PCJ3 - Jpmorgan Chase Co 2.069% 6/01/29							
11/21/2024 10127038	B	290,000.000	.9086		- 263,494	263,494	
Issue: 91282CLW9 - U S Treasury Nt 4.250% 11/15/34							
11/25/2024 10127038	S	- 125,000.000	.9986		124,819	123,568	1,252
Issue: 23338VAV8 - Dte Elec Co 5.200% 3/01/34							
11/25/2024 10127038	B	140,000.000	1.0196		- 142,741	142,741	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CLX7 - U S Treasury Nt 4.000% 11/15/27							
12/04/2024 10127038	B	115,000.000	1.0011		- 115,121	115,121	
Issue: 36143L2N4 - Ga Global Fund Mtn 4.400% 9/23/27							
12/04/2024 10127038	S	- 120,000.000	.9899		118,792	119,906	- 1,115
Issue: 91282CLW9 - U S Treasury Nt 4.250% 11/15/34							
12/05/2024 10127038	S	- 120,000.000	1.0058		120,694	119,819	874
Issue: 10373QCA6 - Bp Cap Mkts Amer Inc 5.227% 11/17/34							
12/05/2024 10127038	B	125,000.000	1.0136		- 126,701	126,701	
Issue: 91282CLW9 - U S Treasury Nt 4.250% 11/15/34							
12/10/2024 10127038	B	105,000.000	1.0010		- 105,107	105,107	
Issue: 49447BAB9 - Kimco Rlty Op LLC 4.850% 3/01/35							
12/10/2024 10127038	S	- 110,000.000	.9750		107,252	106,303	949
Issue: 24422EXX2 - John Deere Mtn 4.400% 9/08/31							
12/11/2024 10127038	S	- 95,000.000	.9864		93,703	94,917	- 1,214
Issue: 91282CLZ2 - U S Treasury Nt 4.125% 11/30/31							
12/11/2024 10127038	B	90,000.000	.9993		- 89,937	89,937	
Issue: 092113AT6 - Black Hills Corp Sr 2.500% 6/15/30							
12/12/2024 10127038	B	160,000.000	.8783		- 140,530	140,530	
Issue: 91282CMA6 - U S Treasury Nt 4.125% 11/30/29							
12/12/2024 10127038	S	- 160,000.000	.9984		159,750	160,154	- 404
Issue: 136385AJ0 - Canadian Nat Res 6.500% 2/15/37							
12/18/2024 10127038	B	70,000.000	1.0600		- 74,200	74,200	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CLW9 - U S Treasury Nt 4.250% 11/15/34							
12/18/2024 10127038	S	- 80,000.000	.9885		79,081	79,901	- 820
Issue: 91282CLW9 - U S Treasury Nt 4.250% 11/15/34							
12/26/2024 10127038	B	95,000.000	.9702		- 92,169	92,169	
Issue: 26884ABP7 - Erp Oper Ltd 4.650% 9/15/34							
12/26/2024 10127038	S	- 100,000.000	.9453		94,531	100,110	- 5,579
Total For BofA Securities, Inc./Fxd Inc				**0**	**58,113,050**	**57,974,098**	**138,953**
Broker: Citadel Securities Institution							
Issue: 91282CJP7 - U S Treasury Nt 4.375% 12/15/26							
01/16/2024 10127038	S	- 4,490,000.000	1.0110		4,539,460	4,527,908	11,552
Issue: 91282CJT9 - U S Treasury Nt 4.000% 1/15/27							
01/16/2024 10127038	B	4,395,000.000	1.0011		- 4,399,979	4,399,979	
Issue: 91282CJR3 - U S Treasury Nt 3.750% 12/31/28							
01/29/2024 10127038	S	- 730,000.000	.9882		721,360	720,304	1,056
Issue: 91282CJQ5 - U S Treasury Nt 3.750% 12/31/30							
01/29/2024 10127038	S	- 240,000.000	.9809		235,406	235,041	366
Issue: 91282CJW2 - U S Treasury Nt 4.000% 1/31/29							
01/29/2024 10127038	B	715,000.000	.9996		- 714,689	714,689	
Issue: 91282CJX0 - U S Treasury Nt 4.000% 1/31/31							
01/29/2024 10127038	B	235,000.000	.9960		- 234,069	234,069	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CJJ1 - U S Treasury Nt 4.500% 11/15/33							
02/12/2024 10127038	S	- 1,020,000.000	1.0263		1,046,775	1,055,341	- 8,566
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
02/12/2024 10127038	B	1,020,000.000	.9873		- 1,007,025	1,007,025	
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
02/20/2024 10127038	B	560,000.000	.9780		- 547,663	547,663	
Issue: 404280CT4 - Hsbc Hldgs Plc 2.804% 5/24/32							
02/26/2024 10127038	B	150,000.000	.8273		- 124,100	124,100	
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
02/26/2024 10127038	S	- 100,000.000	.9764		97,641	97,642	- 1
Issue: 91282CJW2 - U S Treasury Nt 4.000% 1/31/29							
02/27/2024 10127038	B	345,000.000	.9864		- 340,324	340,324	
Issue: 00287YDS5 - Abbvie Inc 4.800% 3/15/29							
02/27/2024 10127038	S	- 340,000.000	.9961		338,664	338,242	422
Issue: 031162DJ6 - Amgen Inc 4.200% 3/01/33							
02/28/2024 10127038	S	- 150,000.000	.9231		138,462	140,460	- 1,998
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
02/28/2024 10127038	B	130,000.000	.9787		- 127,227	127,227	
Issue: 91282CKA8 - U S Treasury Nt 4.125% 2/15/27							
02/28/2024 10127038	S	- 330,000.000	.9907		326,919	328,813	- 1,894
Issue: 361448BP7 - Gatx Corp 5.400% 3/15/27							
02/28/2024 10127038	B	325,000.000	1.0012		- 325,397	325,397	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CJW2 - U S Treasury Nt 4.000% 1/31/29							
03/04/2024 10127038	S	- 1,295,000.000	.9907		1,282,910	1,280,412	2,498
Issue: 91282CJV4 - U S Treasury Nt 4.250% 1/31/26							
03/04/2024 10127038	S	- 4,505,000.000	.9932		4,474,380	4,492,002	- 17,622
Issue: 91282CJX0 - U S Treasury Nt 4.000% 1/31/31							
03/04/2024 10127038	S	- 335,000.000	.9861		330,341	329,779	563
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
03/04/2024 10127038	B	145,000.000	.9819		- 142,372	142,372	
Issue: 110122EH7 - Bristol Myers 5.200% 2/22/34							
03/04/2024 10127038	S	- 150,000.000	1.0120		151,802	151,700	102
Issue: 91282CKC4 - U S Treasury Nt 4.250% 2/28/31							
03/04/2024 10127038	B	330,000.000	1.0011		- 330,358	330,358	
Issue: 91282CKD2 - U S Treasury Nt 4.250% 2/28/29							
03/04/2024 10127038	B	1,270,000.000	1.0022		- 1,272,810	1,272,810	
Issue: 91282CKB6 - U S Treasury Nt 4.625% 2/28/26							
03/04/2024 10127038	B	4,310,000.000	1.0007		- 4,312,877	4,312,877	
Issue: 110122EF1 - Bristol Myers Squibb 4.900% 2/22/29							
03/05/2024 10127038	B	180,000.000	1.0032		- 180,567	180,567	
Issue: 91282CKD2 - U S Treasury Nt 4.250% 2/28/29							
03/05/2024 10127038	S	- 175,000.000	1.0046		175,800	175,356	444
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
03/13/2024 10127038	S	- 135,000.000	.9851		132,991	132,836	155

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CKD2 - U S Treasury Nt 4.250% 2/28/29							
03/18/2024 10127038	B	210,000.000	.9955		- 209,057	209,057	
Issue: 06738ECR4 - Barclays Plc Sr Nt 5.690% 3/12/30							
03/18/2024 10127038	S	- 215,000.000	1.0004		215,080	216,075	- 995
Issue: 91282CKD2 - U S Treasury Nt 4.250% 2/28/29							
03/21/2024 10127038	B	65,000.000	.9999		- 64,992	64,992	
Issue: 06738ECR4 - Barclays Plc Sr Nt 5.690% 3/12/30							
03/21/2024 10127038	S	- 65,000.000	1.0044		65,285	65,325	- 40
Issue: 225313AQ8 - Credit Agricole Mtn 6.251% 1/10/35							
03/27/2024 10127038	S	- 180,000.000	1.0157		182,819	179,617	3,202
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
03/27/2024 10127038	B	165,000.000	.9835		- 162,280	162,280	
Issue: 91282CKB6 - U S Treasury Nt 4.625% 2/28/26							
04/01/2024 10127038	S	- 3,540,000.000	.9994		3,537,788	3,542,243	- 4,455
Issue: 91282CKH3 - U S Treasury Nt 4.500% 3/31/26							
04/01/2024 10127038	B	3,400,000.000	.9977		- 3,392,166	3,392,166	
Issue: 06051GJT7 - Bk Of America Mtn 2.687% 4/22/32							
04/02/2024 10127038	S	- 60,000.000	.8392		50,354	50,336	18
Issue: 61747YEH4 - Morgan Stanely Mtn 2.511% 10/20/32							
04/02/2024 10127038	B	60,000.000	.8199		- 49,193	49,193	
Issue: 61747YEH4 - Morgan Stanely Mtn 2.511% 10/20/32							
04/03/2024 10127038	B	110,000.000	.8201		- 90,211	90,211	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 06051GJP5 - Bk Of America Corp 2.651% 3/11/32							
04/03/2024 10127038	S	- 115,000.000	.8401		96,606	96,755	- 149
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
04/12/2024 10127038	S	- 20,000.000	.9607		19,215	19,508	- 293
Issue: 404280CV9 - Hsbc Hldgs Plc 2.060% 8/17/29							
04/17/2024 10127038	S	- 75,000.000	.8632		64,737	65,396	- 659
Issue: 91282CKG5 - U S Treasury Nt 4.125% 3/31/29							
04/17/2024 10127038	B	1,430,000.000	.9769		- 1,396,931	1,396,931	
Issue: 91282CKG5 - U S Treasury Nt 4.125% 3/31/29							
04/17/2024 10127038	B	60,000.000	.9784		- 58,704	58,704	
Issue: 46647PDY9 - Jpmorgan Chase Co 6.254% 10/23/34							
04/19/2024 10127038	B	110,000.000	1.0352		- 113,869	113,869	
Issue: 46647PCU8 - Jpmorgan Chase Co 2.963% 1/25/33							
04/19/2024 10127038	S	- 145,000.000	.8304		120,409	120,293	116
Issue: 91159HJR2 - US Bancorp Mtn 5.678% 1/23/35							
04/19/2024 10127038	B	105,000.000	.9719		- 102,054	102,054	
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
04/19/2024 10127038	S	- 100,000.000	.9513		95,133	97,045	- 1,913
Issue: 91282CKJ9 - U S Treasury Nt 4.500% 4/15/27							
04/19/2024 10127038	B	465,000.000	.9915		- 461,040	461,040	
Issue: 404280CV9 - Hsbc Hldgs Plc 2.060% 8/17/29							
04/24/2024 10127038	S	- 230,000.000	.8638		198,683	200,549	- 1,865

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CKG5 - U S Treasury Nt 4.125% 3/31/29							
04/24/2024 10127038	B	185,000.000	.9761		- 180,570	180,570	
Issue: 91282CKK6 - U S Treasury Nt 4.875% 4/30/26							
05/01/2024 10127038	S	- 235,000.000	.9975		234,403	234,542	- 139
Issue: 639057AC2 - Natwest Group Plc 1.642% 6/14/27							
05/01/2024 10127038	B	240,000.000	.9169		- 220,051	220,051	
Issue: 126650ED8 - Cvs Health Corp 5.700% 6/01/34							
05/08/2024 10127038	B	140,000.000	.9990		- 139,854	139,854	
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
05/08/2024 10127038	S	- 135,000.000	.9621		129,885	129,158	727
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
05/13/2024 10127038	B	810,000.000	.9917		- 803,299	803,299	
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
05/13/2024 10127038	S	- 840,000.000	.9619		807,975	804,846	3,129
Issue: 91282CKP5 - U S Treasury Nt 4.625% 4/30/29							
05/14/2024 10127038	S	- 390,000.000	1.0071		392,757	392,666	91
Issue: 478160CU6 - Johnson Johnson 4.800% 6/01/29							
05/14/2024 10127038	B	390,000.000	1.0016		- 390,616	390,616	
Issue: 91282CKN0 - U S Treasury Nt 4.625% 4/30/31							
05/20/2024 10127038	B	105,000.000	1.0107		- 106,124	106,124	
Issue: 444859CA8 - Humana Inc 6.33056% 4/15/31							
05/20/2024 10127038	S	- 110,000.000	.9908		108,990	110,699	- 1,708

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 46647PEG7 - Jpmorgan Chase Co 5.581% 4/22/30							
05/29/2024 10127038	S	- 185,000.000	1.0057		186,049	185,159	890
Issue: 91282CKR1 - U S Treasury Nt 4.500% 5/15/27							
05/29/2024 10127038	B	305,000.000	.9920		- 302,558	302,558	
Issue: 46647PBD7 - Jpmorgan Chase Co 3.702% 5/06/30							
05/29/2024 10127038	B	195,000.000	.9240		- 180,174	180,174	
Issue: 361448BP7 - Gatx Corp 5.400% 3/15/27							
05/29/2024 10127038	S	- 325,000.000	.9970		324,022	325,397	- 1,375
Issue: 46647PEG7 - Jpmorgan Chase Co 5.581% 4/22/30							
05/31/2024 10127038	S	- 65,000.000	1.0101		65,657	65,056	601
Issue: 91282CKP5 - U S Treasury Nt 4.625% 4/30/29							
05/31/2024 10127038	B	65,000.000	1.0040		- 65,262	65,262	
Issue: 46625HRY8 - Jpmorgan Chase Co 3.782% 2/01/28							
05/31/2024 10127038	B	115,000.000	.9603		- 110,430	110,430	
Issue: 91282CKR1 - U S Treasury Nt 4.500% 5/15/27							
05/31/2024 10127038	S	- 100,000.000	.9947		99,473	99,515	- 42
Issue: 91282CKR1 - U S Treasury Nt 4.500% 5/15/27							
05/31/2024 10127038	S	- 35,000.000	.9947		34,815	34,830	- 15
Issue: 912797GK7 - U S Treasury Bill 8/08/24							
05/31/2024 10127038	S	- 1,085,000.000	.9904		1,070,351	1,070,351	
Issue: 61690U8B9 - Morgan Stanley 5.504% 5/26/28							
05/31/2024 10127038	B	35,000.000	1.0041		- 35,144	35,144	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CKT7 - U S Treasury Nt 4.500% 5/31/29							
06/03/2024 10127038	B	275,000.000	1.0036		- 275,978	275,978	
Issue: 83272GAA9 - Smurfit Kapp Treas 5.200% 1/15/30							
06/03/2024 10127038	S	- 255,000.000	.9919		252,924	254,605	- 1,680
Issue: 46647PEG7 - Jpmorgan Chase Co 5.581% 4/22/30							
06/12/2024 10127038	S	- 60,000.000	1.0181		61,087	60,052	1,036
Issue: 91282CKT7 - U S Treasury Nt 4.500% 5/31/29							
06/12/2024 10127038	B	60,000.000	1.0074		- 60,443	60,443	
Issue: 91282CKR1 - U S Treasury Nt 4.500% 5/15/27							
06/17/2024 10127038	S	- 1,605,000.000	1.0000		1,605,000	1,599,229	5,771
Issue: 91282CKV2 - U S Treasury Nt 4.625% 6/15/27							
06/17/2024 10127038	B	1,560,000.000	1.0043		- 1,566,647	1,566,647	
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
06/21/2024 10127038	S	- 220,000.000	1.0088		221,942	219,894	2,048
Issue: 91282CKT7 - U S Treasury Nt 4.500% 5/31/29							
06/21/2024 10127038	B	400,000.000	1.0098		- 403,922	403,922	
Issue: 83444MAG6 - Solventum Corp 5.600% 3/23/34							
06/21/2024 10127038	B	240,000.000	.9914		- 237,941	237,941	
Issue: 83444MAC5 - Solventum Corp 5.400% 3/01/29							
06/21/2024 10127038	S	- 435,000.000	.9992		434,656	434,063	593
Issue: 61747YEH4 - Morgan Stanely Mtn 2.511% 10/20/32							
06/24/2024 10127038	S	- 170,000.000	.8341		141,804	139,404	2,400

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
06/24/2024 10127038	B	115,000.000	1.0115		- 116,321	116,321	
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
06/26/2024 10127038	S	- 90,000.000	1.0046		90,415	90,278	137
Issue: 694308KM8 - Pacific Gas Elec Co 6.400% 6/15/33							
06/26/2024 10127038	B	105,000.000	1.0360		- 108,781	108,781	
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
06/27/2024 10127038	B	115,000.000	1.0065		- 115,746	115,746	
Issue: 06406RBW6 - Bank New York Mtn 5.188% 3/14/35							
06/27/2024 10127038	S	- 125,000.000	.9928		124,096	123,188	908
Issue: 91282CKS9 - U S Treasury Nt 4.875% 5/31/26							
07/01/2024 10127038	S	- 455,000.000	1.0010		455,444	456,032	- 588
Issue: 91282CKU4 - U S Treasury Nt 4.625% 5/31/31							
07/01/2024 10127038	S	- 465,000.000	1.0118		470,486	470,670	- 184
Issue: 91282CKY6 - U S Treasury Nt 4.625% 6/30/26							
07/01/2024 10127038	B	440,000.000	.9971		- 438,735	438,735	
Issue: 91282CKW0 - U S Treasury Nt 4.250% 6/30/31							
07/01/2024 10127038	B	465,000.000	.9899		- 460,319	460,319	
Issue: 91282CKZ3 - U S Treasury Bd 4.375% 7/15/27							
07/15/2024 10127038	B	1,255,000.000	1.0038		- 1,259,754	1,259,754	
Issue: 91282CKV2 - U S Treasury Nt 4.625% 6/15/27							
07/15/2024 10127038	S	- 1,280,000.000	1.0103		1,293,200	1,285,869	7,331

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CKY6 - U S Treasury Nt 4.625% 6/30/26							
07/15/2024 10127038	B	525,000.000	1.0030		- 526,579	526,579	
Issue: 38141GB29 - Goldman Sachs Group 5.049% 7/23/30							
07/17/2024 10127038	B	310,000.000	.9985		- 309,541	309,541	
Issue: 91282CKX8 - U S Treasury Nt 4.250% 6/30/29							
07/17/2024 10127038	S	- 310,000.000	1.0063		311,950	310,182	1,768
Issue: 174610BH7 - Citizens Finl Group 5.718% 7/23/32							
07/19/2024 10127038	B	115,000.000	.9976		- 114,725	114,725	
Issue: 693475BZ7 - Pnc Finl Svcs Group 5.401% 7/23/35							
07/19/2024 10127038	B	150,000.000	.9985		- 149,771	149,771	
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
07/19/2024 10127038	S	- 145,000.000	1.0110		146,597	146,571	26
Issue: 91282CKW0 - U S Treasury Nt 4.250% 6/30/31							
07/19/2024 10127038	S	- 110,000.000	1.0041		110,455	109,973	482
Issue: 91282CKZ3 - U S Treasury Bd 4.375% 7/15/27							
07/23/2024 10127038	S	- 135,000.000	1.0029		135,396	135,510	- 115
Issue: 025816DV8 - American Express Co 5.043% 7/26/28							
07/23/2024 10127038	B	135,000.000	1.0012		- 135,163	135,163	
Issue: 91282CLB5 - U S Treasury Nt 4.375% 7/31/26							
07/29/2024 10127038	B	1,760,000.000	1.0000		- 1,760,065	1,760,065	
Issue: 91282CKY6 - U S Treasury Nt 4.625% 6/30/26							
07/29/2024 10127038	S	- 1,825,000.000	1.0039		1,832,129	1,828,237	3,891

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
07/31/2024 10127038	B	15,000.000	1.0255		- 15,383	15,383	
Issue: 694308KM8 - Pacific Gas Elec Co 6.400% 6/15/33							
07/31/2024 10127038	S	- 15,000.000	1.0579		15,868	15,540	328
Issue: 17325FBG2 - Citibank N A 5.570% 4/30/34							
08/07/2024 10127038	S	- 75,000.000	1.0430		78,224	75,239	2,985
Issue: 912797LC9 - U S Treasury Bill 11/07/24							
08/07/2024 10127038	B	1,450,000.000	.9871		- 1,431,362	1,431,362	
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
08/07/2024 10127038	B	70,000.000	1.0348		- 72,434	72,434	
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
08/20/2024 10127038	B	115,000.000	1.0045		- 115,512	115,512	
Issue: 61747YFM2 - Morgan Stanley 5.942% 2/07/39							
08/20/2024 10127038	S	- 125,000.000	1.0366		129,580	125,541	4,039
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
08/29/2024 10127038	S	- 15,000.000	1.0011		15,016	15,031	- 14
Issue: 912797KT3 - U S Treasury Bill 10/10/24							
08/30/2024 10127038	S	- 305,000.000	.9947		300,969	300,969	
Issue: 91282CLB5 - U S Treasury Nt 4.375% 7/31/26							
09/03/2024 10127038	S	- 1,775,000.000	1.0075		1,788,244	1,786,090	2,154
Issue: 91282CLC3 - U S Treasury Nt 4.000% 7/31/29							
09/03/2024 10127038	S	- 2,000.000	1.0128		2,026	2,028	- 3

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CLH2 - U S Treasury Nt 3.750% 8/31/26							
09/03/2024 10127038	B	1,715,000.000	.9966		- 1,709,105	1,709,105	
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
09/04/2024 10127038	S	- 195,000.000	1.0068		196,325	195,413	912
Issue: 7591EPAV2 - Regions Financial 5.502% 9/06/35							
09/04/2024 10127038	B	210,000.000	1.0054		- 211,124	211,124	
Issue: 38141GB29 - Goldman Sachs Group 5.049% 7/23/30							
09/19/2024 10127038	S	- 100,000.000	1.0279		102,792	99,852	2,940
Issue: 38141GA87 - Goldman Sachs Group 5.727% 4/25/30							
09/19/2024 10127038	S	- 145,000.000	1.0541		152,849	151,754	1,095
Issue: 91282CLK5 - U S Treasury Nt 3.625% 8/31/29							
09/19/2024 10127038	B	95,000.000	1.0056		- 95,531	95,531	
Issue: 91282CLK5 - U S Treasury Nt 3.625% 8/31/29							
09/19/2024 10127038	B	135,000.000	1.0055		- 135,744	135,744	
Issue: 912797LC9 - U S Treasury Bill 11/07/24							
09/30/2024 10127038	S	- 450,000.000	.9952		444,216	444,216	
Issue: 6174468L6 - Morgan Stanley Mtn 2.699% 1/22/31							
10/04/2024 10127038	B	170,000.000	.9086		- 154,465	154,465	
Issue: 172967ML2 - Citigroup Inc 2.666% 1/29/31							
10/04/2024 10127038	B	45,000.000	.9028		- 40,626	40,626	
Issue: 17327CAT0 - Citigroup Inc 4.542% 9/19/30							
10/04/2024 10127038	S	- 45,000.000	.9936		44,712	45,128	- 416

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CLN9 - U S Treasury Nt 3.500% 9/30/29							
10/04/2024 10127038	S	- 165,000.000	.9862		162,718	164,718	- 2,000
Issue: 95000U3H4 - Wells Fargo Mtn 6.491% 10/23/34							
10/10/2024 10127038	B	105,000.000	1.0972		- 115,210	115,210	
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
10/10/2024 10127038	S	- 100,000.000	.9833		98,332	99,829	- 1,497
Issue: 95000U2D4 - Wells Fargo Mtn 4.150% 1/24/29							
10/10/2024 10127038	S	- 140,000.000	.9857		137,999	139,100	- 1,100
Issue: 91282CLN9 - U S Treasury Nt 3.500% 9/30/29							
10/10/2024 10127038	B	120,000.000	.9821		- 117,853	117,853	
Issue: 91282CLN9 - U S Treasury Nt 3.500% 9/30/29							
10/22/2024 10127038	B	100,000.000	.9777		- 97,770	97,770	
Issue: 91282CLM1 - U S Treasury Nt 3.625% 9/30/31							
10/22/2024 10127038	S	- 75,000.000	.9718		72,882	74,484	- 1,603
Issue: 83444MAE1 - Solventum Corp 5.450% 3/13/31							
10/22/2024 10127038	B	85,000.000	1.0122		- 86,040	86,040	
Issue: 83444MAC5 - Solventum Corp 5.400% 3/01/29							
10/22/2024 10127038	S	- 120,000.000	1.0167		121,998	121,888	110
Issue: 61747YFQ3 - Morgan Stanley Sr 5.656% 4/18/30							
10/25/2024 10127038	B	40,000.000	1.0314		- 41,258	41,258	
Issue: 91282CLN9 - U S Treasury Nt 3.500% 9/30/29							
10/25/2024 10127038	S	- 35,000.000	.9751		34,128	34,475	- 347

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
10/29/2024 10127038	S	- 95,000.000	.9643		91,612	93,590	- 1,978
Issue: 87612EBS4 - Target Corp 4.500% 9/15/34							
10/29/2024 10127038	B	95,000.000	.9640		- 91,578	91,578	
Issue: 912797LP0 - U S Treasury Bill 12/12/24							
10/31/2024 10127038	S	- 315,000.000	.9948		311,121	311,121	
Issue: 91282CLS8 - U S Treasury Nt 4.125% 10/31/26							
11/04/2024 10127038	B	1,635,000.000	.9995		- 1,634,111	1,634,111	
Issue: 91282CLP4 - U S Treasury Nt 3.500% 9/30/26							
11/04/2024 10127038	S	- 1,720,000.000	.9880		1,699,306	1,709,357	- 10,051
Issue: 693475BJ3 - Pnc Financial 6.037% 10/28/33							
11/07/2024 10127038	S	- 135,000.000	1.0531		142,170	143,824	- 1,654
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
11/07/2024 10127038	B	115,000.000	.9629		- 110,737	110,737	
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
11/12/2024 10127038	S	- 1,340,000.000	.9601		1,286,505	1,301,869	- 15,364
Issue: 91282CLX7 - U S Treasury Nt 4.000% 11/15/27							
11/12/2024 10127038	B	930,000.000	.9958		- 926,052	926,052	
Issue: 91282CLW9 - U S Treasury Nt 4.250% 11/15/34							
11/12/2024 10127038	B	1,290,000.000	.9898		- 1,276,894	1,276,894	
Issue: 91282CLQ2 - U S Treasury Nt 3.875% 10/15/27							
11/12/2024 10127038	S	- 960,000.000	.9890		949,425	957,774	- 8,349

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CLR0 - U S Treasury Nt 4.125% 10/31/29							
11/13/2024 10127038	S	- 250,000.000	.9936		248,398	249,205	- 807
Issue: 09659W2Z6 - Bnp Paribas Mtn 5.283% 11/19/30							
11/13/2024 10127038	B	255,000.000	1.0013		- 255,321	255,321	
Issue: 91282CLW9 - U S Treasury Nt 4.250% 11/15/34							
11/18/2024 10127038	B	25,000.000	.9866		- 24,664	24,664	
Issue: 37959EAC6 - Globe Life Inc 5.850% 9/15/34							
11/18/2024 10127038	S	- 25,000.000	1.0136		25,341	25,203	138
Issue: 06051GMD8 - Bank Of America Corp 5.518% 10/25/35							
11/20/2024 10127038	B	100,000.000	.9898		- 98,980	98,980	
Issue: 06051GMD8 - Bank Of America Corp 5.518% 10/25/35							
11/20/2024 10127038	B	40,000.000	.9891		- 39,565	39,565	
Issue: 06051GMB2 - Bank America Corp 5.425% 8/15/35							
11/20/2024 10127038	S	- 65,000.000	.9849		64,015	65,592	- 1,577
Issue: 91282CLW9 - U S Treasury Nt 4.250% 11/15/34							
11/20/2024 10127038	B	60,000.000	.9870		- 59,217	59,217	
Issue: 91282CLW9 - U S Treasury Nt 4.250% 11/15/34							
11/20/2024 10127038	S	- 40,000.000	.9870		39,481	39,524	- 43
Issue: 91282CLW9 - U S Treasury Nt 4.250% 11/15/34							
11/20/2024 10127038	S	- 95,000.000	.9870		93,761	93,870	- 109
Issue: 06051GMD8 - Bank Of America Corp 5.518% 10/25/35							
11/21/2024 10127038	B	70,000.000	.9907		- 69,349	69,349	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 06051GMB2 - Bank America Corp 5.425% 8/15/35							
11/21/2024 10127038	S	- 70,000.000	.9857		69,002	70,638	- 1,636
Issue: 91282CLW9 - U S Treasury Nt 4.250% 11/15/34							
11/29/2024 10127038	B	30,000.000	1.0042		- 30,127	30,127	
Issue: 89157XAD3 - Totalenergies Cap 4.724% 9/10/34							
11/29/2024 10127038	S	- 30,000.000	.9861		29,584	30,350	- 766
Issue: 91282CLR0 - U S Treasury Nt 4.125% 10/31/29							
12/02/2024 10127038	S	- 480,000.000	.9995		479,775	477,298	2,477
Issue: 91282CLS8 - U S Treasury Nt 4.125% 10/31/26							
12/02/2024 10127038	S	- 1,695,000.000	.9977		1,691,027	1,693,761	- 2,734
Issue: 91282CMA6 - U S Treasury Nt 4.125% 11/30/29							
12/02/2024 10127038	B	470,000.000	1.0001		- 470,050	470,050	
Issue: 91282CMA6 - U S Treasury Nt 4.125% 11/30/29							
12/02/2024 10127038	S	- 225,000.000	1.0016		225,352	225,137	214
Issue: 91282CLY5 - U S Treasury Nt 4.250% 11/30/26							
12/02/2024 10127038	B	1,625,000.000	1.0005		- 1,625,844	1,625,844	
Issue: 03073EAW5 - Cencora Inc 4.850% 12/15/29							
12/02/2024 10127038	B	230,000.000	.0000		- 229,998	229,998	
Issue: 91282CLW9 - U S Treasury Nt 4.250% 11/15/34							
12/03/2024 10127038	S	- 205,000.000	1.0020		205,400	204,529	871
Issue: 127097AM5 - Coterra Energy Inc 5.400% 2/15/35							
12/03/2024 10127038	B	215,000.000	.9987		- 214,718	214,718	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CLW9 - U S Treasury Nt 4.250% 11/15/34							
12/06/2024 10127038	B	135,000.000	1.0071		- 135,965	135,965	
Issue: 06738ECV5 - Barclays Plc 5.335% 9/10/35							
12/06/2024 10127038	S	- 145,000.000	.9942		144,160	147,008	- 2,847
Issue: 46647PDA1 - Jpmorgan Chase Co 4.323% 4/26/28							
12/09/2024 10127038	B	235,000.000	.9923		- 233,195	233,195	
Issue: 91282CLX7 - U S Treasury Nt 4.000% 11/15/27							
12/09/2024 10127038	S	- 190,000.000	1.0011		190,200	189,983	217
Issue: 91282CLW9 - U S Treasury Nt 4.250% 11/15/34							
12/09/2024 10127038	B	80,000.000	1.0046		- 80,372	80,372	
Issue: 83444MAG6 - Solventum Corp 5.600% 3/23/34							
12/09/2024 10127038	S	- 90,000.000	1.0211		91,903	89,258	2,645
Issue: 45115AAC8 - Icon Invts 6.014% 5/08/34							
12/11/2024 10127038	B	60,000.000	1.0341		- 62,044	62,044	
Issue: 91282CLW9 - U S Treasury Nt 4.250% 11/15/34							
12/11/2024 10127038	S	- 55,000.000	.9999		54,996	55,069	- 74
Issue: 912797MT1 - U S Treasury Bill 3/13/25							
12/11/2024 10127038	B	1,065,000.000	.9892		- 1,053,526	1,053,526	
Issue: 91282CLW9 - U S Treasury Nt 4.250% 11/15/34							
12/17/2024 10127038	B	95,000.000	.9898		- 94,035	94,035	
Issue: 06738ECV5 - Barclays Plc 5.335% 9/10/35							
12/17/2024 10127038	S	- 100,000.000	.9812		98,119	101,385	- 3,266

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CMD0 - U S Treasury Nt 4.375% 12/31/29							
12/30/2024 10127038	B	350,000.000	.9990		- 349,664	349,664	
Issue: 91282CMC2 - U S Treasury Nt 4.500% 12/31/31							
12/30/2024 10127038	B	605,000.000	1.0009		- 605,520	605,520	
Issue: 91282CMA6 - U S Treasury Nt 4.125% 11/30/29							
12/30/2024 10127038	S	- 355,000.000	.9884		350,895	353,816	- 2,920
Issue: 91282CLZ2 - U S Treasury Nt 4.125% 11/30/31							
12/30/2024 10127038	S	- 620,000.000	.9788		606,873	617,774	- 10,901
Issue: 912797KA4 - U S Treasury Bill 2/20/25							
12/31/2024 10127038	S	- 65,000.000	.9943		64,275	64,275	
Total For Citadel Securities Institution				**0**	**87,877,962**	**87,922,869**	**- 44,904**
Broker: Deutsche Bank Securities, Inc.							
Issue: 00973RAL7 - Aker Bp Asa Sr Glbl 5.600% 6/13/28							
01/05/2024 10127038	S	- 155,000.000	1.0097		156,508	154,205	2,303
Issue: 91282CJR3 - U S Treasury Nt 3.750% 12/31/28							
01/05/2024 10127038	B	135,000.000	.9881		- 133,392	133,392	
Issue: 91282CJJ1 - U S Treasury Nt 4.500% 11/15/33							
01/08/2024 10127038	B	175,000.000	1.0390		- 181,822	181,822	
Issue: 36267VAK9 - Ge Healthcare Hldg 5.905% 11/22/32							
01/08/2024 10127038	S	- 205,000.000	1.0537		216,009	215,073	936

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CJR3 - U S Treasury Nt 3.750% 12/31/28							
01/11/2024 10127038	S	- 125,000.000	.9911		123,892	123,827	65
Issue: 85434VAB4 - Stanford Health 3.310% 8/15/30							
01/11/2024 10127038	B	105,000.000	.9217		- 96,773	96,773	
Issue: 91282CJT9 - U S Treasury Nt 4.000% 1/15/27							
01/19/2024 10127038	B	420,000.000	.9948		- 417,834	417,834	
Issue: 95000U2V4 - Wells Fargo Co Mtn 3.526% 3/24/28							
01/19/2024 10127038	S	- 411,000.000	.9507		390,742	387,372	3,370
Issue: 91282CJR3 - U S Treasury Nt 3.750% 12/31/28							
01/23/2024 10127038	B	130,000.000	.9863		- 128,213	128,213	
Issue: 07274EAK9 - Bayer US Fin LLC 6.375% 11/21/30							
01/26/2024 10127038	S	- 175,000.000	1.0222		178,882	175,872	3,010
Issue: 91282CJR3 - U S Treasury Nt 3.750% 12/31/28							
01/26/2024 10127038	B	220,000.000	.9856		- 216,838	216,838	
Issue: 91282CJJ1 - U S Treasury Nt 4.500% 11/15/33							
02/01/2024 10127038	S	- 20,000.000	1.0525		21,051	20,681	370
Issue: 031162DJ6 - Amgen Inc 4.200% 3/01/33							
02/06/2024 10127038	B	150,000.000	.9364		- 140,460	140,460	
Issue: 031162DR8 - Amgen Inc 5.250% 3/02/33							
02/06/2024 10127038	S	- 145,000.000	1.0103		146,491	144,548	1,943
Issue: 91282CJJ1 - U S Treasury Nt 4.500% 11/15/33							
02/07/2024 10127038	S	- 95,000.000	1.0317		98,013	98,292	- 278

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 25160PAG2 - Deutsche Bk Ag N Y 3.742% 1/07/33							
02/07/2024 10127038	B	150,000.000	.8092		- 121,376	121,376	
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
02/13/2024 10127038	S	- 60,000.000	.9760		58,561	59,236	- 675
Issue: 172967PG0 - Citigroup Inc 5.827% 2/13/35							
02/13/2024 10127038	B	65,000.000	.9763		- 63,459	63,459	
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
02/15/2024 10127038	S	- 20,000.000	.9807		19,615	19,667	- 52
Issue: 91282CJW2 - U S Treasury Nt 4.000% 1/31/29							
02/20/2024 10127038	S	- 200,000.000	.9901		198,016	198,497	- 481
Issue: 892356AA4 - Tractor Supply Co 1.750% 11/01/30							
02/22/2024 10127038	B	195,000.000	.8022		- 156,435	156,435	
Issue: 78409VAP9 - S P Global Inc 2.500% 12/01/29							
02/22/2024 10127038	B	215,000.000	.8792		- 189,024	189,024	
Issue: 89236TLE3 - Toyota Mtr Cr Mtn 5.550% 11/20/30							
02/22/2024 10127038	S	- 155,000.000	1.0323		160,000	159,812	188
Issue: 91282CJW2 - U S Treasury Nt 4.000% 1/31/29							
02/22/2024 10127038	B	205,000.000	.9855		- 202,037	202,037	
Issue: 91282CJW2 - U S Treasury Nt 4.000% 1/31/29							
02/22/2024 10127038	S	- 220,000.000	.9854		216,795	217,591	- 797
Issue: 91282CJW2 - U S Treasury Nt 4.000% 1/31/29							
02/22/2024 10127038	S	- 225,000.000	.9854		221,704	222,537	- 833

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
02/27/2024 10127038	B	145,000.000	.9765		- 141,590	141,590	
Issue: 00287YDU0 - Abbvie Inc 5.050% 3/15/34							
02/27/2024 10127038	S	- 150,000.000	1.0045		150,669	150,519	150
Issue: 15189XAZ1 - Centerpoint Energy 4.450% 10/01/32							
03/04/2024 10127038	B	120,000.000	.9546		- 114,556	114,556	
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
03/04/2024 10127038	B	75,000.000	.9824		- 73,682	73,682	
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
03/04/2024 10127038	S	- 100,000.000	.9823		98,227	97,986	241
Issue: 15189XBE7 - Centerpoint Energy 5.150% 3/01/34							
03/04/2024 10127038	S	- 75,000.000	.9986		74,894	74,941	- 47
Issue: 89788MAK8 - Truist Financial Mtn 6.123% 10/28/33							
03/05/2024 10127038	S	- 20,000.000	1.0242		20,484	20,130	354
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
03/05/2024 10127038	B	15,000.000	.9877		- 14,816	14,816	
Issue: 91282CKA8 - U S Treasury Nt 4.125% 2/15/27							
03/15/2024 10127038	B	120,000.000	.9893		- 118,716	118,716	
Issue: 83444MAA9 - Solventum Corp 5.450% 2/25/27							
03/15/2024 10127038	S	- 125,000.000	1.0020		125,246	125,286	- 40
Issue: 83444MAC5 - Solventum Corp 5.400% 3/01/29							
03/15/2024 10127038	B	80,000.000	.9985		- 79,883	79,883	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CKD2 - U S Treasury Nt 4.250% 2/28/29							
03/15/2024 10127038	S	- 80,000.000	.9968		79,741	80,253	- 513
Issue: 571676AU9 - Mars Inc 4.650% 4/20/31							
03/19/2024 10127038	S	- 75,000.000	.9827		73,702	74,297	- 595
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
03/19/2024 10127038	B	55,000.000	.9766		- 53,715	53,715	
Issue: 91282CKB6 - U S Treasury Nt 4.625% 2/28/26							
03/28/2024 10127038	S	- 425,000.000	.9995		424,768	425,269	- 502
Issue: 91282CKE0 - U S Treasury Nt 4.250% 3/15/27							
03/28/2024 10127038	B	275,000.000	.9956		- 273,786	273,786	
Issue: 91282CKE0 - U S Treasury Nt 4.250% 3/15/27							
03/28/2024 10127038	S	- 225,000.000	.9960		224,095	223,520	575
Issue: 25160PAG2 - Deutsche Bk Ag N Y 3.742% 1/07/33							
04/03/2024 10127038	S	- 75,000.000	.8240		61,797	60,688	1,109
Issue: 25160PAG2 - Deutsche Bk Ag N Y 3.742% 1/07/33							
04/03/2024 10127038	S	- 75,000.000	.8211		61,580	60,688	892
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
04/03/2024 10127038	B	50,000.000	.9720		- 48,598	48,598	
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
04/03/2024 10127038	B	50,000.000	.9699		- 48,496	48,496	
Issue: 46647PEG7 - Jpmorgan Chase Co 5.581% 4/22/30							
04/15/2024 10127038	B	615,000.000	1.0009		- 615,529	615,529	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CKG5 - U S Treasury Nt 4.125% 3/31/29							
04/15/2024 10127038	S	- 615,000.000	.9782		601,619	604,529	- 2,910
Issue: 571676AU9 - Mars Inc 4.650% 4/20/31							
04/16/2024 10127038	S	- 100,000.000	.9622		96,220	99,062	- 2,842
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
04/16/2024 10127038	B	75,000.000	.9485		- 71,139	71,139	
Issue: 86562MCW8 - Sumitomo Mitsui 5.710% 1/13/30							
04/19/2024 10127038	S	- 241,000.000	1.0069		242,660	251,427	- 8,766
Issue: 91282CKG5 - U S Treasury Nt 4.125% 3/31/29							
04/19/2024 10127038	B	270,000.000	.9766		- 263,672	263,672	
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
04/26/2024 10127038	S	- 55,000.000	.9480		52,138	53,167	- 1,029
Issue: 91282CKP5 - U S Treasury Nt 4.625% 4/30/29							
04/29/2024 10127038	B	700,000.000	.9986		- 699,027	699,027	
Issue: 91282CKK6 - U S Treasury Nt 4.875% 4/30/26							
04/29/2024 10127038	B	3,005,000.000	.9981		- 2,999,142	2,999,142	
Issue: 91282CKN0 - U S Treasury Nt 4.625% 4/30/31							
04/29/2024 10127038	B	450,000.000	.9983		- 449,249	449,249	
Issue: 91282CKG5 - U S Treasury Nt 4.125% 3/31/29							
04/29/2024 10127038	S	- 720,000.000	.9764		703,013	703,162	- 150
Issue: 91282CKH3 - U S Treasury Nt 4.500% 3/31/26							
04/29/2024 10127038	S	- 3,140,000.000	.9910		3,111,789	3,132,765	- 20,976

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CKF7 - U S Treasury Nt 4.125% 3/31/31							
04/29/2024 10127038	S	- 460,000.000	.9689		445,697	448,733	- 3,036
Issue: 91282CKR1 - U S Treasury Nt 4.500% 5/15/27							
05/13/2024 10127038	B	1,715,000.000	.9960		- 1,708,112	1,708,112	
Issue: 91282CKJ9 - U S Treasury Nt 4.500% 4/15/27							
05/13/2024 10127038	S	- 1,760,000.000	.9959		1,752,850	1,747,751	5,099
Issue: 91282CKP5 - U S Treasury Nt 4.625% 4/30/29							
05/14/2024 10127038	B	125,000.000	1.0069		- 125,859	125,859	
Issue: 744573AW6 - Public Svc 5.875% 10/15/28							
05/14/2024 10127038	S	- 145,000.000	1.0195		147,828	146,743	1,085
Issue: 91282CKR1 - U S Treasury Nt 4.500% 5/15/27							
05/30/2024 10127038	S	- 255,000.000	.9930		253,217	253,780	- 563
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
05/30/2024 10127038	S	- 75,000.000	.9857		73,928	74,572	- 644
Issue: 90327QD97 - Usaa Cap Corp Mtn 5.250% 6/01/27							
05/30/2024 10127038	B	255,000.000	1.0004		- 255,099	255,099	
Issue: 00973RAJ2 - Aker Bp Asa 4.000% 1/15/31							
05/30/2024 10127038	B	115,000.000	.9003		- 103,535	103,535	
Issue: 91282CKN0 - U S Treasury Nt 4.625% 4/30/31							
05/31/2024 10127038	S	- 295,000.000	1.0059		296,729	296,477	251
Issue: 06368L3L8 - Bank Montreal Mtn 5.511% 6/04/31							
05/31/2024 10127038	B	300,000.000	1.0021		- 300,621	300,621	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CKT7 - U S Treasury Nt 4.500% 5/31/29							
06/25/2024 10127038	B	45,000.000	1.0098		- 45,443	45,443	
Issue: 85434VAB4 - Stanford Health 3.310% 8/15/30							
06/25/2024 10127038	S	- 38,000.000	.9165		34,825	35,023	- 197
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
07/01/2024 10127038	B	45,000.000	.9919		- 44,634	44,634	
Issue: 05571AAY1 - Bpce Fr Mtn 5.936% 5/30/35							
07/01/2024 10127038	S	- 50,000.000	.9932		49,659	50,015	- 356
Issue: 91282CKT7 - U S Treasury Nt 4.500% 5/31/29							
07/01/2024 10127038	S	- 335,000.000	1.0039		336,309	337,840	- 1,532
Issue: 91282CKX8 - U S Treasury Nt 4.250% 6/30/29							
07/01/2024 10127038	B	330,000.000	.9928		- 327,616	327,616	
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
07/09/2024 10127038	S	- 215,000.000	1.0064		216,377	215,341	1,037
Issue: 906548CT7 - Union Elec Co 2.150% 3/15/32							
07/09/2024 10127038	B	305,000.000	.8128		- 247,904	247,904	
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
07/10/2024 10127038	S	- 55,000.000	1.0070		55,382	55,176	206
Issue: 19565CAA8 - Colonial Enterprises 3.250% 5/15/30							
07/10/2024 10127038	B	80,000.000	.8982		- 71,853	71,853	
Issue: 251526CE7 - Deutsche Bk Ag 2.129% 11/24/26							
07/10/2024 10127038	S	- 85,000.000	.9533		81,031	76,593	4,439

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 55037AAB4 - Lundin Energy 3.100% 7/15/31							
07/10/2024 10127038	B	80,000.000	.8581		- 68,650	68,650	
Issue: 91282CKX8 - U S Treasury Nt 4.250% 6/30/29							
07/10/2024 10127038	S	- 85,000.000	1.0005		85,043	84,751	292
Issue: 91282CKY6 - U S Treasury Nt 4.625% 6/30/26							
07/10/2024 10127038	B	55,000.000	1.0001		- 55,004	55,004	
Issue: 91282CKW0 - U S Treasury Nt 4.250% 6/30/31							
07/15/2024 10127038	B	45,000.000	1.0061		- 45,274	45,274	
Issue: 771196CK6 - Roche Holdings Inc 4.909% 3/08/31							
07/15/2024 10127038	S	- 50,000.000	1.0089		50,447	49,033	1,415
Issue: 91282CKZ3 - U S Treasury Bd 4.375% 7/15/27							
07/17/2024 10127038	B	170,000.000	1.0037		- 170,631	170,631	
Issue: 91282CKZ3 - U S Treasury Bd 4.375% 7/15/27							
07/17/2024 10127038	S	- 165,000.000	1.0049		165,812	165,624	189
Issue: 02665WFK2 - American Honda Mtn 4.900% 7/09/27							
07/17/2024 10127038	B	165,000.000	1.0046		- 165,764	165,764	
Issue: 61747YFE0 - Morgan Stanley Sr 5.250% 4/21/34							
07/17/2024 10127038	S	- 55,000.000	.9988		54,934	54,537	397
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
07/17/2024 10127038	B	45,000.000	1.0166		- 45,745	45,745	
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
07/17/2024 10127038	S	- 80,000.000	1.0179		81,431	80,822	609

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 61690U8B9 - Morgan Stanley 5.504% 5/26/28							
07/17/2024 10127038	S	- 180,000.000	1.0141		182,533	180,571	1,962
Issue: 15189XBB3 - Centerpoint Energy 4.950% 4/01/33							
07/17/2024 10127038	B	95,000.000	.9918		- 94,225	94,225	
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
07/24/2024 10127038	B	55,000.000	1.0073		- 55,400	55,400	
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
07/24/2024 10127038	S	- 115,000.000	1.0074		115,854	115,844	10
Issue: 25160PAG2 - Deutsche Bk Ag N Y 3.742% 1/07/33							
07/24/2024 10127038	B	185,000.000	.8327		- 154,044	154,044	
Issue: 12803RAH7 - Caixabank S A Sr 6.037% 3/15/35							
07/24/2024 10127038	S	- 60,000.000	1.0166		60,995	60,081	915
Issue: 771196CG5 - Roche Holdings Inc 5.489% 11/13/30							
07/26/2024 10127038	S	- 91,000.000	1.0423		94,853	95,064	- 211
Issue: 91282CKX8 - U S Treasury Nt 4.250% 6/30/29							
07/26/2024 10127038	B	110,000.000	1.0073		- 110,799	110,799	
Issue: 91282CLD1 - U S Treasury Nt 4.125% 7/31/31							
07/29/2024 10127038	B	165,000.000	1.0024		- 165,402	165,402	
Issue: 91282CKW0 - U S Treasury Nt 4.250% 6/30/31							
07/29/2024 10127038	S	- 165,000.000	1.0099		166,637	165,312	1,325
Issue: 91282CLC3 - U S Treasury Nt 4.000% 7/31/29							
07/30/2024 10127038	S	- 430,000.000	.9964		428,438	428,120	317

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 438516CY0 - Honeywell Intl Inc 4.700% 2/01/30							
07/30/2024 10127038	B	400,000.000	.9991		- 399,636	399,636	
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
07/31/2024 10127038	B	75,000.000	1.0271		- 77,033	77,033	
Issue: 225401AU2 - Ubs Group Ag 3.091% 5/14/32							
07/31/2024 10127038	S	- 120,000.000	.8735		104,824	100,350	4,474
Issue: 693475BZ7 - Pnc Finl Svcs Group 5.401% 7/23/35							
08/02/2024 10127038	S	- 120,000.000	1.0237		122,839	119,816	3,023
Issue: 693475BJ3 - Pnc Financial 6.037% 10/28/33							
08/02/2024 10127038	B	135,000.000	1.0654		- 143,824	143,824	
Issue: 91282CKZ3 - U S Treasury Bd 4.375% 7/15/27							
08/05/2024 10127038	B	285,000.000	1.0170		- 289,843	289,843	
Issue: 61690U8A1 - Morgan Stanley Bk 4.952% 1/14/28							
08/05/2024 10127038	S	- 350,000.000	1.0060		352,097	346,619	5,478
Issue: 91282CLC3 - U S Treasury Nt 4.000% 7/31/29							
08/06/2024 10127038	B	155,000.000	1.0145		- 157,246	157,246	
Issue: 00287YBX6 - Abbvie Inc 3.200% 11/21/29							
08/06/2024 10127038	S	- 155,000.000	.9451		146,484	140,035	6,450
Issue: 91282CKZ3 - U S Treasury Bd 4.375% 7/15/27							
08/12/2024 10127038	S	- 1,010,000.000	1.0134		1,023,493	1,021,113	2,380
Issue: 91282CLG4 - U S Treasury Nt 3.750% 8/15/27							
08/12/2024 10127038	B	995,000.000	.9965		- 991,487	991,487	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CLB5 - U S Treasury Nt 4.375% 7/31/26							
08/16/2024 10127038	B	160,000.000	1.0057		- 160,906	160,906	
Issue: 61690U7W4 - Morgan Stanley 5.882% 10/30/26							
08/16/2024 10127038	S	- 145,000.000	1.0268		148,883	146,147	2,736
Issue: 91282CLC3 - U S Treasury Nt 4.000% 7/31/29							
08/22/2024 10127038	S	- 155,000.000	1.0122		156,895	156,875	20
Issue: 22535WAJ6 - Credit Agricole Mtn 6.316% 10/03/29							
08/22/2024 10127038	B	185,000.000	1.0522		- 194,664	194,664	
Issue: 92852LAC3 - Viterra Finance Bv 4.900% 4/21/27							
08/26/2024 10127038	B	150,000.000	1.0044		- 150,665	150,665	
Issue: 91282CLG4 - U S Treasury Nt 3.750% 8/15/27							
08/26/2024 10127038	S	- 130,000.000	1.0007		130,091	129,759	332
Issue: 025816DV8 - American Express Co 5.043% 7/26/28							
08/28/2024 10127038	S	- 135,000.000	1.0160		137,156	135,163	1,993
Issue: 025816DW6 - American Express Co 5.284% 7/26/35							
08/28/2024 10127038	B	45,000.000	1.0297		- 46,334	46,334	
Issue: 91282CLG4 - U S Treasury Nt 3.750% 8/15/27							
08/28/2024 10127038	B	130,000.000	1.0008		- 130,107	130,107	
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
08/28/2024 10127038	S	- 45,000.000	1.0035		45,158	45,092	66
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
08/30/2024 10127038	S	- 60,000.000	1.0004		60,023	60,050	- 27

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 06051GMB2 - Bank America Corp 5.425% 8/15/35							
08/30/2024 10127038	B	65,000.000	1.0072		- 65,470	65,470	
Issue: 30303M8S4 - Meta Platforms Inc 4.300% 8/15/29							
09/03/2024 10127038	S	- 100,000.000	1.0097		100,974	100,955	19
Issue: 91282CLK5 - U S Treasury Nt 3.625% 8/31/29							
09/03/2024 10127038	B	95,000.000	.9994		- 94,941	94,941	
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
09/05/2024 10127038	S	- 200,000.000	1.0123		202,453	200,595	1,858
Issue: 30303M8S4 - Meta Platforms Inc 4.300% 8/15/29							
09/05/2024 10127038	S	- 180,000.000	1.0141		182,536	181,719	817
Issue: 91282CLK5 - U S Treasury Nt 3.625% 8/31/29							
09/05/2024 10127038	B	175,000.000	1.0039		- 175,690	175,690	
Issue: 251526CY3 - Deutsche Bk 5.403% 9/11/35							
09/05/2024 10127038	B	215,000.000	1.0032		- 215,692	215,692	
Issue: 969457BX7 - The Williams 3.500% 11/15/30							
09/10/2024 10127038	B	225,000.000	.9478		- 213,251	213,251	
Issue: 91282CLK5 - U S Treasury Nt 3.625% 8/31/29							
09/10/2024 10127038	S	- 255,000.000	1.0090		257,301	255,394	1,907
Issue: 20602DAC5 - Concentrix Corp Sr 6.850% 8/02/33							
09/12/2024 10127038	S	- 100,000.000	1.0575		105,753	97,332	8,421
Issue: 17325FBJ6 - Citibank N A 4.929% 8/06/26							
09/12/2024 10127038	S	- 510,000.000	1.0134		516,814	511,015	5,799

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
09/12/2024 10127038	B	85,000.000	1.0146		- 86,242	86,242	
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
09/12/2024 10127038	B	115,000.000	1.0160		- 116,842	116,842	
Issue: 91282CLH2 - U S Treasury Nt 3.750% 8/31/26							
09/12/2024 10127038	B	475,000.000	1.0016		- 475,742	475,742	
Issue: 03740LAC6 - Aon Corp Aon 2.600% 12/02/31							
09/12/2024 10127038	S	- 170,000.000	.8833		150,164	131,215	18,950
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
09/13/2024 10127038	B	50,000.000	1.0177		- 50,887	50,887	
Issue: 15189XAZ1 - Centerpoint Energy 4.450% 10/01/32							
09/13/2024 10127038	S	- 65,000.000	.9993		64,955	62,114	2,841
Issue: 09290DAJ0 - Blackrock Funding 4.900% 1/08/35							
09/17/2024 10127038	S	- 55,000.000	1.0410		57,257	56,377	879
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
09/17/2024 10127038	B	55,000.000	1.0193		- 56,061	56,061	
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
09/19/2024 10127038	S	- 20,000.000	1.0122		20,244	20,292	- 48
Issue: 89236TMF9 - Toyota Mtr Cr Mtn 5.050% 5/16/29							
09/19/2024 10127038	S	- 250,000.000	1.0405		260,130	249,683	10,448
Issue: 91282CLK5 - U S Treasury Nt 3.625% 8/31/29							
09/19/2024 10127038	B	240,000.000	1.0053		- 241,275	241,275	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 38141GZM9 - Goldman Sachs Group 3.102% 2/24/33							
09/19/2024 10127038	B	30,000.000	.9004		- 27,012	27,012	
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
09/25/2024 10127038	S	- 105,000.000	1.0082		105,861	106,163	- 302
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
09/25/2024 10127038	S	- 75,000.000	1.0082		75,615	75,831	- 216
Issue: 06738ECV5 - Barclays Plc 5.335% 9/10/35							
09/25/2024 10127038	B	80,000.000	1.0132		- 81,052	81,052	
Issue: 74340XCB5 - Prologis L P 2.250% 1/15/32							
09/25/2024 10127038	B	150,000.000	.8599		- 128,982	128,982	
Issue: 91282CLK5 - U S Treasury Nt 3.625% 8/31/29							
09/30/2024 10127038	S	- 2,025,000.000	1.0046		2,034,255	2,034,914	- 660
Issue: 91282CLL3 - U S Treasury Nt 3.375% 9/15/27							
09/30/2024 10127038	B	290,000.000	.9948		- 288,493	288,493	
Issue: 91282CLN9 - U S Treasury Nt 3.500% 9/30/29							
09/30/2024 10127038	B	2,000,000.000	.9985		- 1,997,017	1,997,017	
Issue: 58989V2J2 - Met Tower Mtn 4.000% 10/01/27							
09/30/2024 10127038	S	- 290,000.000	.9989		289,667	289,870	- 203
Issue: 06051GJZ3 - Bk Of America Mtn 2.087% 6/14/29							
10/08/2024 10127038	S	- 42,000.000	.9159		38,469	35,721	2,748
Issue: 91282CLN9 - U S Treasury Nt 3.500% 9/30/29							
10/08/2024 10127038	B	30,000.000	.9836		- 29,509	29,509	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
10/09/2024 10127038	B	60,000.000	.9854		- 59,123	59,123	
Issue: 808513CE3 - Schwab Charles Corp 5.853% 5/19/34							
10/09/2024 10127038	S	- 65,000.000	1.0570		68,706	67,880	826
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
10/10/2024 10127038	S	- 65,000.000	.9813		63,781	64,889	- 1,108
Issue: 06051GMB2 - Bank America Corp 5.425% 8/15/35							
10/10/2024 10127038	B	70,000.000	1.0042		- 70,297	70,297	
Issue: 808513CE3 - Schwab Charles Corp 5.853% 5/19/34							
10/10/2024 10127038	S	- 70,000.000	1.0547		73,830	73,102	728
Issue: 06051GLU1 - Bank America Corp 5.872% 9/15/34							
10/10/2024 10127038	B	70,000.000	1.0577		- 74,040	74,040	
Issue: 38141GYM0 - Goldman Sachs 1.948% 10/21/27							
10/11/2024 10127038	S	- 25,000.000	.9504		23,760	22,686	1,073
Issue: 91282CLP4 - U S Treasury Nt 3.500% 9/30/26							
10/11/2024 10127038	B	25,000.000	.9914		- 24,785	24,785	
Issue: 46647PEG7 - Jpmorgan Chase Co 5.581% 4/22/30							
10/15/2024 10127038	S	- 155,000.000	1.0386		160,983	155,133	5,850
Issue: 91282CLL3 - U S Treasury Nt 3.375% 9/15/27							
10/15/2024 10127038	S	- 960,000.000	.9870		947,550	955,964	- 8,414
Issue: 91282CLN9 - U S Treasury Nt 3.500% 9/30/29							
10/15/2024 10127038	B	145,000.000	.9837		- 142,638	142,638	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CLQ2 - U S Treasury Nt 3.875% 10/15/27							
10/15/2024 10127038	B	925,000.000	1.0005		- 925,480	925,480	
Issue: 38151LAG5 - Goldman Sachs Bk 5.414% 5/21/27							
10/21/2024 10127038	S	- 55,000.000	1.0111		55,610	54,995	615
Issue: 91282CLP4 - U S Treasury Nt 3.500% 9/30/26							
10/21/2024 10127038	B	45,000.000	.9903		- 44,562	44,562	
Issue: 06406RBN6 - Bank New York M T N 4.543% 2/01/29							
10/25/2024 10127038	B	65,000.000	.9963		- 64,761	64,761	
Issue: 91282CLN9 - U S Treasury Nt 3.500% 9/30/29							
10/25/2024 10127038	S	- 45,000.000	.9750		43,877	44,325	- 448
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
10/28/2024 10127038	B	75,000.000	.9684		- 72,630	72,630	
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
10/28/2024 10127038	S	- 75,000.000	.9684		72,627	74,072	- 1,445
Issue: 60687YBA6 - Mizuho Financial 2.869% 9/13/30							
10/28/2024 10127038	S	- 105,000.000	.9091		95,460	93,124	2,336
Issue: 251526CY3 - Deutsche Bk 5.403% 9/11/35							
10/28/2024 10127038	B	80,000.000	.9735		- 77,879	77,879	
Issue: 25160PAG2 - Deutsche Bk Ag N Y 3.742% 1/07/33							
10/28/2024 10127038	S	- 115,000.000	.8642		99,381	95,757	3,624
Issue: 91282CLN9 - U S Treasury Nt 3.500% 9/30/29							
10/28/2024 10127038	B	100,000.000	.9734		- 97,340	97,340	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 05971KAF6 - Banco Santander S A 3.490% 5/28/30							
10/29/2024 10127038	B	70,000.000	.9191		- 64,340	64,340	
Issue: 91282CLN9 - U S Treasury Nt 3.500% 9/30/29							
10/29/2024 10127038	S	- 75,000.000	.9714		72,858	73,806	- 948
Issue: 025816DW6 - American Express Co 5.284% 7/26/35							
10/30/2024 10127038	B	65,000.000	1.0039		- 65,255	65,255	
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
10/30/2024 10127038	S	- 65,000.000	.9677		62,903	63,809	- 906
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
11/01/2024 10127038	B	65,000.000	.9626		- 62,568	62,568	
Issue: 06051GLU1 - Bank America Corp 5.872% 9/15/34							
11/01/2024 10127038	S	- 70,000.000	1.0380		72,657	74,040	- 1,383
Issue: 91282CLR0 - U S Treasury Nt 4.125% 10/31/29							
11/04/2024 10127038	B	1,400,000.000	.9991		- 1,398,804	1,398,804	
Issue: 91282CLU3 - U S Treasury Nt 4.125% 10/31/31							
11/04/2024 10127038	B	1,570,000.000	.9944		- 1,561,177	1,561,177	
Issue: 91282CLN9 - U S Treasury Nt 3.500% 9/30/29							
11/04/2024 10127038	S	- 1,445,000.000	.9716		1,403,908	1,418,787	- 14,879
Issue: 91282CLM1 - U S Treasury Nt 3.625% 9/30/31							
11/04/2024 10127038	S	- 1,615,000.000	.9644		1,557,466	1,592,689	- 35,224
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
11/06/2024 10127038	B	255,000.000	.9552		- 243,585	243,585	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 03740MAD2 - Aon North America 5.450% 3/01/34							
11/06/2024 10127038	S	- 270,000.000	1.0111		272,994	269,938	3,056
Issue: 91282CLW9 - U S Treasury Nt 4.250% 11/15/34							
11/12/2024 10127038	B	40,000.000	.9857		- 39,428	39,428	
Issue: 828807DY0 - Simon Ppty Group 4.750% 9/26/34							
11/12/2024 10127038	S	- 45,000.000	.9589		43,151	44,809	- 1,658
Issue: 91282CLW9 - U S Treasury Nt 4.250% 11/15/34							
11/15/2024 10127038	S	- 75,000.000	.9823		73,670	74,113	- 443
Issue: 976656CS5 - Wisconsin Elec 4.600% 10/01/34							
11/15/2024 10127038	B	80,000.000	.9576		- 76,609	76,609	
Issue: 718286CJ4 - Philippines Rep 2.457% 5/05/30							
11/21/2024 10127038	B	25,000.000	.8850		- 22,125	22,125	
Issue: 718286DC8 - Republic Philippines 4.750% 3/05/35							
11/21/2024 10127038	S	- 15,000.000	.9650		14,475	14,963	- 488
Issue: 91282CLU3 - U S Treasury Nt 4.125% 10/31/31							
11/26/2024 10127038	B	75,000.000	.9927		- 74,455	74,455	
Issue: 83444MAE1 - Solventum Corp 5.450% 3/13/31							
11/26/2024 10127038	S	- 85,000.000	1.0105		85,892	86,040	- 149
Issue: 91282CLU3 - U S Treasury Nt 4.125% 10/31/31							
12/02/2024 10127038	S	- 590,000.000	.9971		588,295	585,173	3,122
Issue: 91282CLZ2 - U S Treasury Nt 4.125% 11/30/31							
12/02/2024 10127038	B	585,000.000	.9971		- 583,308	583,308	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 780097BL4 - Royal Bk Scotlnd 4.445% 5/08/30							
12/03/2024 10127038	S	- 35,000.000	.9766		34,182	34,150	32
Issue: 91282CMA6 - U S Treasury Nt 4.125% 11/30/29							
12/03/2024 10127038	B	30,000.000	1.0016		- 30,047	30,047	
Issue: 06051GHD4 - Bank Of America Corp 3.419% 12/20/28							
12/05/2024 10127038	S	- 205,000.000	.9631		197,442	187,536	9,905
Issue: 91282CLX7 - U S Treasury Nt 4.000% 11/15/27							
12/05/2024 10127038	B	205,000.000	.0000		- 204,992	204,992	
Issue: 91282CLW9 - U S Treasury Nt 4.250% 11/15/34							
12/05/2024 10127038	B	110,000.000	1.0049		- 110,541	110,541	
Issue: 26884ABP7 - Erp Oper Ltd 4.650% 9/15/34							
12/05/2024 10127038	S	- 120,000.000	.9762		117,145	120,132	- 2,987
Issue: 91282CLW9 - U S Treasury Nt 4.250% 11/15/34							
12/06/2024 10127038	S	- 70,000.000	1.0071		70,498	70,056	442
Issue: 12803RAH7 - Caixabank S A Sr 6.037% 3/15/35							
12/06/2024 10127038	B	75,000.000	1.0347		- 77,604	77,604	
Issue: 91282CLW9 - U S Treasury Nt 4.250% 11/15/34							
12/09/2024 10127038	S	- 110,000.000	1.0043		110,473	110,119	354
Issue: 00115AAR0 - Aep Transmission LLC 5.150% 4/01/34							
12/09/2024 10127038	B	125,000.000	1.0111		- 126,386	126,386	
Issue: 126650DM9 - Cvs Health Corp 1.300% 8/21/27							
12/13/2024 10127038	S	- 205,000.000	.9112		186,796	177,272	9,524

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CLX7 - U S Treasury Nt 4.000% 11/15/27							
12/13/2024 10127038	B	175,000.000	.9983		- 174,699	174,699	
Issue: 91282CLX7 - U S Treasury Nt 4.000% 11/15/27							
12/16/2024 10127038	S	- 1,115,000.000	.9979		1,112,648	1,114,686	- 2,038
Issue: 91282CMB4 - U S Treasury Nt 4.000% 12/15/27							
12/16/2024 10127038	B	1,090,000.000	.9946		- 1,084,081	1,084,081	
Total For Deutsche Bank Securities, Inc.				**0**	**55,527,454**	**55,491,271**	**36,181**
Broker: Direct From Issuer							
Issue: 9SPMT03G6 - Nt Collective Short Term Invt Fd							
01/31/2024 10127011	B	.620	1.0000		- 1	1	
Issue: 9SPMT03G6 - Nt Collective Short Term Invt Fd							
01/31/2024 10127011	B	3.240	1.0000		- 3	3	
Issue: 98MSCRL79 - Aew Core Property Trust (U.S.), Inc.							
01/31/2024 10127020	B	169.867	1,110.7278		- 188,676	188,676	
Issue: 98MSCRL79 - Aew Core Property Trust (U.S.), Inc.							
01/31/2024 10127020	S	- 574.329	1,110.7300		637,924	534,905	103,019
Issue: 97MSC2CB7 - Ubs (US) Trumbull Property Fund LP							
01/31/2024 10127021	S	- 6.519	9,657.7777		62,955	63,223	- 268
Issue: 9SPMTJ243 - Blackrock Lg Duration Corp							
01/31/2024 10127027	S	- 550,832.470	18.1543		10,000,000	9,627,325	372,675

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 9SPMT03G6 - Nt Collective Short Term Invt Fd							
02/29/2024 10127011	B	.620	1.0000		- 1	1	
Issue: 9SPMT03G6 - Nt Collective Short Term Invt Fd							
02/29/2024 10127011	B	3.750	1.0000		- 4	4	
Issue: 9SPMT03G6 - Nt Collective Short Term Invt Fd							
02/29/2024 10127011	B	3.930	1.0000		- 4	4	
Issue: 9SPMT03G6 - Nt Collective Short Term Invt Fd							
02/29/2024 10127011	S	- 812.930	1.0000		813	813	
Issue: 96MSCFAM8 - Multi-Strategy Custom Fd-C Ltd							
02/29/2024 10127017	S	- 3,816.850	1,178.9827		4,500,000	3,816,850	683,150
Issue: 9SPMTH9S7 - Ntcc High Yield Bond Fund Febt							
02/29/2024 10127018	B	2,940.640	2,040.3722		- 6,000,000	6,000,000	
Issue: 9SPMTH9S7 - Ntcc High Yield Bond Fund Febt							
02/29/2024 10127018	B	2,209.410	2,037.1090		- 4,500,809	4,500,809	
Issue: 9SPMTHVR4 - Mfb Nt Coll Russell 1000 Indx Fd Non							
02/29/2024 10127023	S	- 27,358.900	62.1370		1,700,000	970,675	729,325
Issue: 9SPMTGW53 - Ntcc International Equity							
03/31/2024 10127009	S	- 1,979.230	252.6235		500,000	269,866	230,134
Issue: 9SPMT03G6 - Nt Collective Short Term Invt Fd							
03/31/2024 10127011	B	.580	1.0000		- 1	1	
Issue: 9SPMT03G6 - Nt Collective Short Term Invt Fd							
03/31/2024 10127011	B	.840	1.0000		- 1	1	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 96MSCFAM8 - Multi-Strategy Custom Fd-C Ltd							
03/31/2024 10127017	S	- 929.850	1,182.9865		1,100,000	929,850	170,150
Issue: 9SPMTHVR4 - Mfb Nt Coll Russell 1000 Indx Fd Non							
03/31/2024 10127023	S	- 23,536.800	63.7300		1,500,000	835,069	664,931
Issue: 9SPMTK9Z4 - Mfb Nt 1-10 Yr.Inter Govt Bond							
03/31/2024 10127028	S	- 93,887.900	31.9530		3,000,000	2,947,262	52,738
Issue: 9SPMTJKF8 - Ntcc Russell 2000							
03/31/2024 10127034	S	- 17,677.840	56.5680		1,000,000	696,698	303,302
Issue: 9SPMTGW53 - Ntcc International Equity							
04/30/2024 10127009	S	- 4,021.360	248.6721		1,000,000	548,308	451,692
Issue: 9SPMT03G6 - Nt Collective Short Term Invt Fd							
04/30/2024 10127011	S	- 3.930	1.0000		4	4	
Issue: 9SPMT03G6 - Nt Collective Short Term Invt Fd							
04/30/2024 10127011	B	.620	1.0000		- 1	1	
Issue: 9SPMTH9S7 - Ntcc High Yield Bond Fund Febt							
04/30/2024 10127018	S	- 971.510	2,058.6510		2,000,000	1,609,092	390,908
Issue: 98MSCRL79 - Aew Core Property Trust (U.S.), Inc.							
04/30/2024 10127020	S	- 982.985	1,079.1700		1,060,808	918,614	142,194
Issue: 98MSCRL79 - Aew Core Property Trust (U.S.), Inc.							
04/30/2024 10127020	B	182.671	1,079.1726		- 197,133	197,133	
Issue: 9SPMTHVR4 - Mfb Nt Coll Russell 1000 Indx Fd Non							
04/30/2024 10127023	S	- 15,963.990	62.6410		1,000,000	566,391	433,609

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 9SPMTHVV5 - Ntcc Aristotle Lcv Nl Afebt Fund							
04/30/2024 10127024	S	- 5,922.010	337.7232		2,000,000	998,707	1,001,293
Issue: 96MSCFAM8 - Multi-Strategy Custom Fd-C Ltd							
05/01/2024 10127017	S	- 5,009.640	1,197.6909		6,000,000	5,009,640	990,360
Issue: 9SPMTH9S7 - Ntcc High Yield Bond Fund Febt							
05/03/2024 10127018	B	483.400	2,068.6802		- 1,000,000	1,000,000	
Issue: 9SPMTHVR4 - Mfb Nt Coll Russell 1000 Indx Fd Non							
05/03/2024 10127023	B	47,771.460	62.7990		- 3,000,000	3,000,000	
Issue: 9SPMT03G6 - Nt Collective Short Term Invt Fd							
05/31/2024 10127011	B	.600	1.0000		- 1	1	
Issue: 9SPMT03G6 - Nt Collective Short Term Invt Fd							
05/31/2024 10127011	B	62.880	1.0000		- 63	63	
Issue: 9SPMTHLS3 - Nt Collective Global Real Estate Ind							
05/31/2024 10127022	B	4,707.740	212.4161		- 1,000,000	1,000,000	
Issue: 9SPMTJ243 - Blackrock Lg Duration Corp							
05/31/2024 10127027	S	- 168,944.450	17.7573		3,000,000	2,952,773	47,227
Issue: 9SPMTK9Z4 - Mfb Nt 1-10 Yr.Inter Govt Bond							
05/31/2024 10127028	B	31,417.890	31.8290		- 1,000,000	1,000,000	
Issue: 9SPMT03G6 - Nt Collective Short Term Invt Fd							
06/30/2024 10127011	B	.630	1.0000		- 1	1	
Issue: 9SPMT03G6 - Nt Collective Short Term Invt Fd							
06/30/2024 10127011	B	29.910	1.0000		- 30	30	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 9SPMT03G6 - Nt Collective Short Term Invt Fd							
06/30/2024 10127011	S	- 239.520	1.0000		240	240	
Issue: 9SPMTHVR4 - Mfb Nt Coll Russell 1000 Indx Fd Non							
06/30/2024 10127023	S	- 34,466.740	66.7310		2,300,000	1,297,156	1,002,844
Issue: 96MSCFAM8 - Multi-Strategy Custom Fd-C Ltd							
07/01/2024 10127017	S	- 1,002.720	1,196.7449		1,200,000	1,002,720	197,280
Issue: 9SPMT03G6 - Nt Collective Short Term Invt Fd							
07/31/2024 10127011	B	.840	1.0000		- 1	1	
Issue: 98MSCRL79 - Aew Core Property Trust (U.S.), Inc.							
07/31/2024 10127020	S	- 1,464.419	1,058.5000		1,550,087	1,370,636	179,451
Issue: 98MSCRL79 - Aew Core Property Trust (U.S.), Inc.							
07/31/2024 10127020	B	175.939	1,058.4988		- 186,231	186,231	
Issue: 97MSC2CB7 - Ubs (US) Trumbull Property Fund LP							
07/31/2024 10127021	S	- 3.044	8,937.4852		27,202	29,938	- 2,736
Issue: 9SPMTHVR4 - Mfb Nt Coll Russell 1000 Indx Fd Non							
07/31/2024 10127023	B	17,655.110	67.9690		- 1,200,000	1,200,000	
Issue: 9SPMTJ243 - Blackrock Lg Duration Corp							
07/31/2024 10127027	S	- 93,134.580	18.2532		1,700,000	1,627,785	72,215
Issue: 9SPMTJ243 - Blackrock Lg Duration Corp							
07/31/2024 10127027	S	- 247,958.880	18.5515		4,600,000	4,333,769	266,231
Issue: 96MSCFAM8 - Multi-Strategy Custom Fd-C Ltd							
08/01/2024 10127017	S	- 1,842.340	1,194.1335		2,200,000	1,842,340	357,660

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 9SPMTGW53 - Ntcc International Equity							
08/31/2024 10127009	B	2,678.800	261.3110		- 700,000	700,000	
Issue: 9SPMTGW53 - Ntcc International Equity							
08/31/2024 10127009	B	14,695.030	272.2009		- 4,000,000	4,000,000	
Issue: 9SPMTH9S7 - Ntcc High Yield Bond Fund Febt							
08/31/2024 10127018	B	2,321.590	2,153.6964		- 5,000,000	5,000,000	
Issue: 9SPMTHLS3 - Nt Collective Global Real Estate Ind							
08/31/2024 10127022	B	12,588.910	238.3050		- 3,000,000	3,000,000	
Issue: 9SPMTHVR4 - Mfb Nt Coll Russell 1000 Indx Fd Non							
08/31/2024 10127023	B	22,559.780	66.4900		- 1,500,000	1,500,000	
Issue: 9SPMTHVR4 - Mfb Nt Coll Russell 1000 Indx Fd Non							
08/31/2024 10127023	B	80,225.210	68.5570		- 5,500,000	5,500,000	
Issue: 9SPMTJ243 - Blackrock Lg Duration Corp							
08/31/2024 10127027	B	602,626.350	19.0831		- 11,500,000	11,500,000	
Issue: 9SPMTK9Z4 - Mfb Nt 1-10 Yr.Inter Govt Bond							
08/31/2024 10127028	B	165,822.480	33.1680		- 5,500,000	5,500,000	
Issue: 96MSCFAM8 - Multi-Strategy Custom Fd-C Ltd							
09/01/2024 10127017	S	- 859.040	1,164.0901		1,000,000	859,040	140,960
Issue: 9SPMTH9S7 - Ntcc High Yield Bond Fund Febt							
09/30/2024 10127018	S	- 137.580	2,180.5495		300,000	235,799	64,201
Issue: 9SPMTJ243 - Blackrock Lg Duration Corp							
09/30/2024 10127027	S	- 51,439.100	19.4405		1,000,000	902,033	97,967

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 9SPMTK9Z4 - Mfb Nt 1-10 Yr.Inter Govt Bond							
09/30/2024 10127028	B	29,894.470	33.4510		- 1,000,000	1,000,000	
Issue: 9SPMTJKF8 - Ntcc Russell 2000							
09/30/2024 10127034	S	- 78,933.090	60.8110		4,800,000	3,110,817	1,689,183
Issue: 9SPMTGW53 - Ntcc International Equity							
10/31/2024 10127009	S	- 18,875.130	264.8988		5,000,000	2,727,353	2,272,647
Issue: 98MSCRL79 - Aew Core Property Trust (U.S.), Inc.							
10/31/2024 10127020	S	- 625.170	1,047.2700		654,722	585,926	68,796
Issue: 98MSCRL79 - Aew Core Property Trust (U.S.), Inc.							
10/31/2024 10127020	B	167.375	1,047.2711		- 175,287	175,287	
Issue: 97MSC2CB7 - Ubs (US) Trumbull Property Fund LP							
10/31/2024 10127021	S	- 7.033	8,764.9006		61,640	69,559	- 7,919
Issue: 9SPMTHLS3 - Nt Collective Global Real Estate Ind							
10/31/2024 10127022	B	16,618.340	240.6979		- 4,000,000	4,000,000	
Issue: 9SPMTJKF8 - Ntcc Russell 2000							
10/31/2024 10127034	S	- 56,776.710	61.6450		3,500,000	2,237,616	1,262,384
Issue: 9SPMTGW53 - Ntcc International Equity							
11/30/2024 10127009	S	- 1,955.390	255.7035		500,000	282,543	217,457
Issue: 9SPMTH9S7 - Ntcc High Yield Bond Fund Febt							
11/30/2024 10127018	S	- 731.210	2,188.1539		1,600,000	1,253,224	346,776
Issue: 9SPMTJ243 - Blackrock Lg Duration Corp							
11/30/2024 10127027	S	- 106,172.280	18.8373		2,000,000	1,861,831	138,169

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 98MSCRL79 - Aew Core Property Trust (U.S.), Inc.							
12/31/2024 10127020	B	166.817	1,032.2222		- 172,192	172,192	
Issue: 97MSC2CB7 - Ubs (US) Trumbull Property Fund LP							
12/31/2024 10127021	S	- 21.981	8,675.2104		190,693	219,984	- 29,291
Issue: 9SPMTHVR4 - Mfb Nt Coll Russell 1000 Indx Fd Non							
12/31/2024 10127023	S	- 41,564.990	74.5820		3,100,000	1,784,763	1,315,237
Total For Direct From Issuer				**0**	**137,667,528**	**121,251,577**	**16,415,951**
Broker: Goldman Sachs & Co. LLC							
Issue: 94974BFY1 - Wells Fargo Co Mtn 4.100% 6/03/26							
01/03/2024 10127038	S	- 185,000.000	.9749		180,347	174,394	5,953
Issue: 91282CJS1 - U S Treasury Nt 4.250% 12/31/25							
01/03/2024 10127038	B	215,000.000	.9983		- 214,626	214,626	
Issue: 06406RBU0 - Bank Of Ny Mtn 6.474% 10/25/34							
01/04/2024 10127038	S	- 75,000.000	1.0900		81,750	74,847	6,903
Issue: 91282CJJ1 - U S Treasury Nt 4.500% 11/15/33							
01/04/2024 10127038	B	70,000.000	1.0409		- 72,860	72,860	
Issue: 91282CJJ1 - U S Treasury Nt 4.500% 11/15/33							
01/04/2024 10127038	S	- 310,000.000	1.0412		322,763	323,776	- 1,013
Issue: 06051GHG7 - Bank Of America Mtn 3.970% 3/05/29							
01/04/2024 10127038	B	145,000.000	.9478		- 137,432	137,432	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CJR3 - U S Treasury Nt 3.750% 12/31/28							
01/04/2024 10127038	S	- 115,000.000	.9899		113,837	114,019	- 182
Issue: 225313AQ8 - Credit Agricole Mtn 6.251% 1/10/35							
01/04/2024 10127038	B	350,000.000	.9979		- 349,255	349,255	
Issue: 233331BJ5 - Dte Energy Co 4.875% 6/01/28							
01/05/2024 10127038	S	- 100,000.000	1.0016		100,164	98,575	1,589
Issue: 010392GB8 - Alabama Pwr Co 6.045% 11/15/33							
01/05/2024 10127038	B	210,000.000	1.0660		- 223,866	223,866	
Issue: 91282CJJ1 - U S Treasury Nt 4.500% 11/15/33							
01/05/2024 10127038	S	- 200,000.000	1.0440		208,797	208,020	777
Issue: 84861TAD0 - Spirit Realty LP 4.000% 7/15/29							
01/05/2024 10127038	B	30,000.000	.9393		- 28,178	28,178	
Issue: 91282CJR3 - U S Treasury Nt 3.750% 12/31/28							
01/05/2024 10127038	B	90,000.000	.9914		- 89,227	89,227	
Issue: 91282CJR3 - U S Treasury Nt 3.750% 12/31/28							
01/05/2024 10127038	S	- 330,000.000	.9861		325,411	326,734	- 1,323
Issue: 91282CJR3 - U S Treasury Nt 3.750% 12/31/28							
01/05/2024 10127038	S	- 30,000.000	.9869		29,607	29,703	- 96
Issue: 866677AK3 - Sun Cmntys Oper Ltd 5.500% 1/15/29							
01/05/2024 10127038	B	330,000.000	.9982		- 329,413	329,413	
Issue: 91282CJR3 - U S Treasury Nt 3.750% 12/31/28							
01/08/2024 10127038	B	165,000.000	.9911		- 163,537	163,537	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 744573AW6 - Public Svc 5.875% 10/15/28							
01/08/2024 10127038	S	- 175,000.000	1.0450		182,880	174,372	8,509
Issue: 91282CJQ5 - U S Treasury Nt 3.750% 12/31/30							
01/09/2024 10127038	S	- 175,000.000	.9856		172,484	172,409	75
Issue: 91087BAZ3 - United Mexico 6.000% 5/07/36							
01/09/2024 10127038	B	205,000.000	1.0080		- 206,640	206,640	
Issue: 76209PAD5 - Rga Global Mtn 5.500% 1/11/31							
01/09/2024 10127038	B	180,000.000	.9967		- 179,401	179,401	
Issue: 06406RBR7 - The Bank Of New York 4.967% 4/26/34							
01/17/2024 10127038	S	- 70,000.000	.9754		68,279	68,621	- 342
Issue: 14040HCH6 - Capital One Finl 1.878% 11/02/27							
01/17/2024 10127038	S	- 45,000.000	.9031		40,640	39,546	1,094
Issue: 05964HAZ8 - Banco Santander S A 6.938% 11/07/33							
01/17/2024 10127038	S	- 85,000.000	1.0969		93,237	85,352	7,885
Issue: 91282CJJ1 - U S Treasury Nt 4.500% 11/15/33							
01/17/2024 10127038	B	80,000.000	1.0316		- 82,525	82,525	
Issue: 91282CJJ1 - U S Treasury Nt 4.500% 11/15/33							
01/17/2024 10127038	B	60,000.000	1.0316		- 61,898	61,898	
Issue: 91282CJS1 - U S Treasury Nt 4.250% 12/31/25							
01/17/2024 10127038	B	60,000.000	.9980		- 59,883	59,883	
Issue: 06738ECG8 - Barclays Plc 6.220% 5/09/34							
01/22/2024 10127038	B	15,000.000	1.0150		- 15,224	15,224	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CJJ1 - U S Treasury Nt 4.500% 11/15/33							
01/22/2024 10127038	S	- 15,000.000	1.0320		15,479	15,478	1
Issue: 91282CJR3 - U S Treasury Nt 3.750% 12/31/28							
01/22/2024 10127038	B	25,000.000	.9876		- 24,689	24,689	
Issue: 74340XCG4 - Prologis L P 4.875% 6/15/28							
01/22/2024 10127038	S	- 30,000.000	1.0067		30,200	29,873	327
Issue: 91282CJJ1 - U S Treasury Nt 4.500% 11/15/33							
01/25/2024 10127038	B	80,000.000	1.0300		- 82,400	82,400	
Issue: 225313AQ8 - Credit Agricole Mtn 6.251% 1/10/35							
01/25/2024 10127038	S	- 90,000.000	1.0124		91,120	89,808	1,311
Issue: 693475BJ3 - Pnc Financial 6.037% 10/28/33							
01/26/2024 10127038	S	- 65,000.000	1.0381		67,478	67,966	- 488
Issue: 91282CJJ1 - U S Treasury Nt 4.500% 11/15/33							
01/26/2024 10127038	B	95,000.000	1.0279		- 97,650	97,650	
Issue: 91282CJJ1 - U S Treasury Nt 4.500% 11/15/33							
01/26/2024 10127038	B	55,000.000	1.0286		- 56,573	56,573	
Issue: 91282CJR3 - U S Treasury Nt 3.750% 12/31/28							
01/26/2024 10127038	B	360,000.000	.9864		- 355,106	355,106	
Issue: 89788MAR3 - Truist Finl Corp Mtn 5.435% 1/24/30							
01/26/2024 10127038	S	- 365,000.000	1.0038		366,383	365,110	1,274
Issue: 040555DG6 - Arizona Public 5.550% 8/01/33							
01/26/2024 10127038	S	- 105,000.000	1.0182		106,906	105,216	1,690

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 60687YAX7 - Mizuho Financial 3.153% 7/16/30							
01/29/2024 10127038	B	20,000.000	.8962		- 17,924	17,924	
Issue: 91282CJW2 - U S Treasury Nt 4.000% 1/31/29							
01/29/2024 10127038	S	- 20,000.000	1.0004		20,007	19,998	10
Issue: 91282CJJ1 - U S Treasury Nt 4.500% 11/15/33							
02/02/2024 10127038	B	50,000.000	1.0409		- 52,043	52,043	
Issue: 66573RAA6 - Northern Star 6.125% 4/11/33							
02/02/2024 10127038	S	- 60,000.000	1.0189		61,133	58,316	2,817
Issue: 097023CY9 - Boeing Co Sr Nt 5.150% 5/01/30							
02/06/2024 10127038	B	295,000.000	.9956		- 293,702	293,702	
Issue: 91282CJW2 - U S Treasury Nt 4.000% 1/31/29							
02/06/2024 10127038	S	- 345,000.000	.9986		344,501	345,479	- 977
Issue: 91282CJT9 - U S Treasury Nt 4.000% 1/15/27							
02/08/2024 10127038	B	235,000.000	.9932		- 233,403	233,403	
Issue: 37045XEQ5 - General Mtrs Finl Co 5.400% 5/08/27							
02/08/2024 10127038	S	- 215,000.000	1.0042		215,899	215,783	116
Issue: 02665WEV9 - American Honda Mtn 5.650% 11/15/28							
02/12/2024 10127038	S	- 200,000.000	1.0347		206,942	204,692	2,250
Issue: 91282CJW2 - U S Treasury Nt 4.000% 1/31/29							
02/12/2024 10127038	B	195,000.000	.9941		- 193,850	193,850	
Issue: 20030NDA6 - Comcast Corp 2.650% 2/01/30							
02/13/2024 10127038	S	- 100,000.000	.8799		87,989	87,601	388

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 025816DN6 - American Express Co 6.489% 10/30/31							
02/13/2024 10127038	S	- 290,000.000	1.0637		308,485	292,886	15,598
Issue: 174610BF1 - Citizens Finl Group 5.841% 1/23/30							
02/13/2024 10127038	S	- 50,000.000	.9865		49,325	50,017	- 692
Issue: 91282CJW2 - U S Treasury Nt 4.000% 1/31/29							
02/13/2024 10127038	B	105,000.000	.9887		- 103,811	103,811	
Issue: 91282CJW2 - U S Treasury Nt 4.000% 1/31/29							
02/13/2024 10127038	B	385,000.000	.9861		- 379,646	379,646	
Issue: 200340AW7 - Comerica Inc 5.982% 1/30/30							
02/13/2024 10127038	B	50,000.000	.9770		- 48,852	48,852	
Issue: 91282CJV4 - U S Treasury Nt 4.250% 1/31/26							
02/16/2024 10127038	B	115,000.000	.9921		- 114,097	114,097	
Issue: 891906AC3 - Total System 4.800% 4/01/26							
02/16/2024 10127038	S	- 110,000.000	.9892		108,810	108,099	711
Issue: 05964HAZ8 - Banco Santander S A 6.938% 11/07/33							
02/20/2024 10127038	S	- 169,000.000	1.0924		184,614	169,700	14,914
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
02/20/2024 10127038	B	165,000.000	.9778		- 161,339	161,339	
Issue: 03076CAN6 - Ameriprise Finl 5.700% 12/15/28							
02/21/2024 10127038	S	- 60,000.000	1.0309		61,853	59,992	1,862
Issue: 91282CJW2 - U S Treasury Nt 4.000% 1/31/29							
02/21/2024 10127038	B	60,000.000	.9870		- 59,217	59,217	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
02/21/2024 10127038	S	- 150,000.000	.9787		146,801	146,706	94
Issue: 404119CU1 - Hca Inc 5.600% 4/01/34							
02/21/2024 10127038	B	150,000.000	1.0018		- 150,273	150,273	
Issue: 89236TFT7 - Toyota Motor Mtn 3.650% 1/08/29							
02/22/2024 10127038	B	215,000.000	.9461		- 203,416	203,416	
Issue: 866677AK3 - Sun Cmntys Oper Ltd 5.500% 1/15/29							
02/22/2024 10127038	S	- 50,000.000	.9910		49,548	49,911	- 364
Issue: 91282CJW2 - U S Treasury Nt 4.000% 1/31/29							
02/22/2024 10127038	B	50,000.000	.9854		- 49,268	49,268	
Issue: 91282CJW2 - U S Treasury Nt 4.000% 1/31/29							
02/22/2024 10127038	S	- 205,000.000	.9856		202,045	202,756	- 710
Issue: 38141GYM0 - Goldman Sachs 1.948% 10/21/27							
02/23/2024 10127038	B	155,000.000	.9168		- 142,102	142,102	
Issue: 06738ECG8 - Barclays Plc 6.220% 5/09/34							
02/23/2024 10127038	S	- 90,000.000	1.0178		91,603	90,865	738
Issue: 03076CAN6 - Ameriprise Finl 5.700% 12/15/28							
02/23/2024 10127038	S	- 30,000.000	1.0318		30,954	29,996	958
Issue: 38141GYG3 - Goldman Sachs Group 1.542% 9/10/27							
02/23/2024 10127038	S	- 160,000.000	.9109		145,738	141,022	4,715
Issue: 91282CJW2 - U S Treasury Nt 4.000% 1/31/29							
02/23/2024 10127038	B	30,000.000	.9875		- 29,626	29,626	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
02/23/2024 10127038	B	80,000.000	.9792		- 78,338	78,338	
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
02/26/2024 10127038	B	185,000.000	.9762		- 180,592	180,592	
Issue: 00287YDU0 - Abbvie Inc 5.050% 3/15/34							
02/26/2024 10127038	S	- 190,000.000	1.0018		190,350	190,657	- 308
Issue: 91282CJW2 - U S Treasury Nt 4.000% 1/31/29							
02/27/2024 10127038	S	- 485,000.000	.9862		478,312	479,096	- 783
Issue: 83444MAC5 - Solventum Corp 5.400% 3/01/29							
02/27/2024 10127038	B	485,000.000	.9977		- 483,880	483,880	
Issue: 866677AK3 - Sun Cmntys Oper Ltd 5.500% 1/15/29							
03/01/2024 10127038	S	- 280,000.000	.9929		278,012	279,502	- 1,490
Issue: 91282CJW2 - U S Treasury Nt 4.000% 1/31/29							
03/01/2024 10127038	B	270,000.000	.9922		- 267,891	267,891	
Issue: 12803RAC8 - Caixabank Sa 6.840% 9/13/34							
03/01/2024 10127038	S	- 134,000.000	1.0524		141,020	135,565	5,455
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
03/01/2024 10127038	B	125,000.000	.9834		- 122,920	122,920	
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
03/05/2024 10127038	B	40,000.000	.9890		- 39,559	39,559	
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
03/05/2024 10127038	S	- 125,000.000	.9891		123,643	122,603	1,040

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 110122EH7 - Bristol Myers 5.200% 2/22/34							
03/05/2024 10127038	S	- 40,000.000	1.0163		40,654	40,453	200
Issue: 110122EG9 - Bristol Myers 5.100% 2/22/31							
03/05/2024 10127038	B	55,000.000	1.0092		- 55,507	55,507	
Issue: 91282CKC4 - U S Treasury Nt 4.250% 2/28/31							
03/05/2024 10127038	S	- 50,000.000	1.0061		50,303	50,054	248
Issue: 91282CKC4 - U S Treasury Nt 4.250% 2/28/31							
03/05/2024 10127038	S	- 240,000.000	1.0060		241,444	240,261	1,183
Issue: 171239AK2 - Chubb Ina Hldgs Inc 5.000% 3/15/34							
03/05/2024 10127038	B	130,000.000	1.0066		- 130,863	130,863	
Issue: 771196CK6 - Roche Holdings Inc 4.909% 3/08/31							
03/05/2024 10127038	B	250,000.000	1.0034		- 250,860	250,860	
Issue: 771196BX9 - Roche Holdings Inc 2.076% 12/13/31							
03/06/2024 10127038	B	250,000.000	.8262		- 206,560	206,560	
Issue: 718547AH5 - Phillips 66 Co 3.750% 3/01/28							
03/06/2024 10127038	S	- 205,000.000	.9573		196,240	193,518	2,722
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
03/06/2024 10127038	S	- 180,000.000	.9910		178,383	176,953	1,430
Issue: 009158BJ4 - Air Products And 4.750% 2/08/31							
03/06/2024 10127038	B	155,000.000	.9971		- 154,547	154,547	
Issue: 91282CKC4 - U S Treasury Nt 4.250% 2/28/31							
03/06/2024 10127038	B	235,000.000	1.0079		- 236,845	236,845	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CKC4 - U S Treasury Nt 4.250% 2/28/31							
03/06/2024 10127038	S	- 150,000.000	1.0086		151,289	151,055	234
Issue: 91282CKC4 - U S Treasury Nt 4.250% 2/28/31							
03/06/2024 10127038	S	- 190,000.000	1.0086		191,640	191,336	304
Issue: 83444MAE1 - Solventum Corp 5.450% 3/13/31							
03/06/2024 10127038	B	200,000.000	1.0013		- 200,266	200,266	
Issue: 91282CKD2 - U S Treasury Nt 4.250% 2/28/29							
03/06/2024 10127038	B	160,000.000	1.0058		- 160,925	160,925	
Issue: 771196CK6 - Roche Holdings Inc 4.909% 3/08/31							
03/06/2024 10127038	S	- 250,000.000	1.0070		251,743	250,860	883
Issue: 80282KBH8 - Santander Holdings 7.660% 11/09/31							
03/11/2024 10127038	S	- 140,000.000	1.0830		151,626	144,127	7,498
Issue: 91282CKD2 - U S Treasury Nt 4.250% 2/28/29							
03/11/2024 10127038	B	180,000.000	1.0075		- 181,357	181,357	
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
03/12/2024 10127038	S	- 120,000.000	.9880		118,566	118,035	531
Issue: 91282CKC4 - U S Treasury Nt 4.250% 2/28/31							
03/12/2024 10127038	S	- 185,000.000	1.0088		186,619	186,089	530
Issue: 534187BT5 - Lincoln Natl Corp 5.852% 3/15/34							
03/12/2024 10127038	B	135,000.000	1.0003		- 135,041	135,041	
Issue: 444859CA8 - Humana Inc 6.33056% 4/15/31							
03/12/2024 10127038	B	190,000.000	1.0064		- 191,207	191,207	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CKB6 - U S Treasury Nt 4.625% 2/28/26							
03/13/2024 10127038	S	- 250,000.000	1.0002		250,039	250,179	- 140
Issue: 38151LAF7 - Goldman Sachs Bk 5.283% 3/18/27							
03/13/2024 10127038	B	250,000.000	1.0003		- 250,080	250,080	
Issue: 701094AS3 - Parker Hannifin 4.500% 9/15/29							
03/15/2024 10127038	S	- 30,000.000	.9785		29,354	29,251	104
Issue: 91282CKD2 - U S Treasury Nt 4.250% 2/28/29							
03/15/2024 10127038	B	30,000.000	.9969		- 29,906	29,906	
Issue: 80282KBJ4 - Santander Holdings 6.174% 1/09/30							
03/18/2024 10127038	S	- 25,000.000	1.0043		25,107	24,891	217
Issue: 91282CKD2 - U S Treasury Nt 4.250% 2/28/29							
03/18/2024 10127038	B	25,000.000	.9953		- 24,882	24,882	
Issue: 404280CV9 - Hsbc Hldgs Plc 2.060% 8/17/29							
03/19/2024 10127038	B	305,000.000	.8720		- 265,945	265,945	
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
03/19/2024 10127038	B	120,000.000	.9766		- 117,197	117,197	
Issue: 110122EH7 - Bristol Myers 5.200% 2/22/34							
03/19/2024 10127038	S	- 125,000.000	1.0093		126,164	126,416	- 253
Issue: 91282CKD2 - U S Treasury Nt 4.250% 2/28/29							
03/19/2024 10127038	S	- 245,000.000	.9970		244,273	245,551	- 1,278
Issue: 91282CKE0 - U S Treasury Nt 4.250% 3/15/27							
03/19/2024 10127038	S	- 250,000.000	.9939		248,477	248,256	220

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 66815L2R9 - Northwestern Mtn 5.070% 3/25/27							
03/19/2024 10127038	B	250,000.000	1.0019		- 250,483	250,483	
Issue: 80282KBH8 - Santander Holdings 7.660% 11/09/31							
03/20/2024 10127038	S	- 55,000.000	1.0860		59,732	56,621	3,110
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
03/20/2024 10127038	S	- 100,000.000	.9777		97,766	97,837	- 71
Issue: 91282CKD2 - U S Treasury Nt 4.250% 2/28/29							
03/20/2024 10127038	B	70,000.000	.9998		- 69,989	69,989	
Issue: 13607LWW9 - Canadian Imperial Bk 6.092% 10/03/33							
03/20/2024 10127038	B	105,000.000	1.0471		- 109,947	109,947	
Issue: 097023CP8 - Boeing Co 3.250% 2/01/35							
03/21/2024 10127038	B	95,000.000	.7823		- 74,316	74,316	
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
03/21/2024 10127038	S	- 80,000.000	.9784		78,269	78,270	- 1
Issue: 60687YBT5 - Mizuho Financial 2.260% 7/09/32							
03/25/2024 10127038	S	- 90,000.000	.8150		73,346	73,607	- 262
Issue: 87264ACB9 - T Mobile USA Inc 2.550% 2/15/31							
03/25/2024 10127038	B	365,000.000	.8494		- 310,020	310,020	
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
03/25/2024 10127038	B	60,000.000	.9798		- 58,786	58,786	
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
03/25/2024 10127038	S	- 240,000.000	.9804		235,294	235,092	202

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
03/27/2024 10127038	S	- 155,000.000	.9841		152,530	152,285	244
Issue: 05964HBD6 - Banco Santander 6.350% 3/14/34							
03/27/2024 10127038	B	170,000.000	.9994		- 169,893	169,893	
Issue: 92343VFR0 - Verizon 1.750% 1/20/31							
04/01/2024 10127038	B	130,000.000	.8064		- 104,826	104,826	
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
04/01/2024 10127038	B	40,000.000	.9737		- 38,947	38,947	
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
04/01/2024 10127038	S	- 85,000.000	.9741		82,802	83,650	- 848
Issue: 04316JAH2 - Gallagher Arthur J 5.450% 7/15/34							
04/01/2024 10127038	S	- 40,000.000	.9969		39,875	39,558	317
Issue: 80281LAR6 - Santander Uk Group 2.469% 1/11/28							
04/02/2024 10127038	S	- 105,000.000	.9158		96,155	92,056	4,099
Issue: 91087BAV2 - United Mexico 6.350% 2/09/35							
04/02/2024 10127038	B	205,000.000	1.0175		- 208,588	208,588	
Issue: 91087BAZ3 - United Mexico 6.000% 5/07/36							
04/02/2024 10127038	S	- 190,000.000	.9871		187,543	193,410	- 5,867
Issue: 91282CKE0 - U S Treasury Nt 4.250% 3/15/27							
04/02/2024 10127038	B	95,000.000	.9922		- 94,262	94,262	
Issue: 06738EBV6 - Barclays Plc 2.894% 11/24/32							
04/04/2024 10127038	S	- 40,000.000	.8288		33,151	31,504	1,646

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
04/04/2024 10127038	B	30,000.000	.9733		- 29,198	29,198	
Issue: 49177JAH5 - Kenvue Inc 5.000% 3/22/30							
04/05/2024 10127038	S	- 50,000.000	1.0055		50,274	50,643	- 369
Issue: 91282CKG5 - U S Treasury Nt 4.125% 3/31/29							
04/05/2024 10127038	B	55,000.000	.9896		- 54,429	54,429	
Issue: 14040HDA0 - Capital One Finl 6.377% 6/08/34							
04/10/2024 10127038	S	- 100,000.000	1.0212		102,115	102,906	- 791
Issue: 14040HCY9 - Capital One Finl 5.817% 2/01/34							
04/10/2024 10127038	B	105,000.000	.9808		- 102,981	102,981	
Issue: 49177JAH5 - Kenvue Inc 5.000% 3/22/30							
04/11/2024 10127038	S	- 95,000.000	.9936		94,396	96,221	- 1,825
Issue: 91282CKG5 - U S Treasury Nt 4.125% 3/31/29							
04/11/2024 10127038	B	110,000.000	.9785		- 107,632	107,632	
Issue: 80282KBH8 - Santander Holdings 7.660% 11/09/31							
04/15/2024 10127038	S	- 145,000.000	1.0668		154,687	149,275	5,413
Issue: 00287YCY3 - Abbvie Inc 4.550% 3/15/35							
04/15/2024 10127038	B	235,000.000	.9315		- 218,903	218,903	
Issue: 110122EH7 - Bristol Myers 5.200% 2/22/34							
04/15/2024 10127038	S	- 245,000.000	.9835		240,948	247,776	- 6,828
Issue: 91282CKG5 - U S Treasury Nt 4.125% 3/31/29							
04/15/2024 10127038	B	185,000.000	.9763		- 180,613	180,613	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 25278XAZ2 - Diamondback Energy 5.400% 4/18/34							
04/16/2024 10127038	B	105,000.000	.9686		- 101,707	101,707	
Issue: 00217GAA1 - Aptiv Plc Aptiv 2.396% 2/18/25							
04/16/2024 10127038	S	- 75,000.000	.9715		72,866	71,432	1,433
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
04/16/2024 10127038	S	- 100,000.000	.9493		94,930	97,410	- 2,481
Issue: 961214FP3 - Westpac Bkg Corp 6.820% 11/17/33							
04/17/2024 10127038	S	- 75,000.000	1.0622		79,668	74,684	4,985
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
04/17/2024 10127038	B	75,000.000	.9516		- 71,373	71,373	
Issue: 174610BG9 - Citizens Financial 6.645% 4/25/35							
04/18/2024 10127038	B	255,000.000	1.0053		- 256,349	256,349	
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
04/18/2024 10127038	S	- 245,000.000	.9506		232,894	237,761	- 4,868
Issue: 808513CE3 - Schwab Charles Corp 5.853% 5/19/34							
04/22/2024 10127038	S	- 125,000.000	.9954		124,430	126,088	- 1,658
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
04/22/2024 10127038	B	115,000.000	.9516		- 109,439	109,439	
Issue: 75513ECN9 - Rtx Corporation 2.375% 3/15/32							
04/24/2024 10127038	S	- 15,000.000	.8032		12,048	11,334	714
Issue: 75513ECR0 - Rtx Corporation 5.150% 2/27/33							
04/24/2024 10127038	B	10,000.000	.9708		- 9,708	9,708	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 872540AW9 - Tjx Cos Inc 1.600% 5/15/31							
04/29/2024 10127038	B	110,000.000	.7957		- 87,530	87,530	
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
04/29/2024 10127038	S	- 75,000.000	.9523		71,426	72,360	- 935
Issue: 38141GYG3 - Goldman Sachs Group 1.542% 9/10/27							
05/02/2024 10127038	B	75,000.000	.9108		- 68,310	68,310	
Issue: 38151LAF7 - Goldman Sachs Bk 5.283% 3/18/27							
05/02/2024 10127038	S	- 90,000.000	.9971		89,735	90,029	- 293
Issue: 91282CKP5 - U S Treasury Nt 4.625% 4/30/29							
05/03/2024 10127038	B	55,000.000	1.0061		- 55,333	55,333	
Issue: 892356AA4 - Tractor Supply Co 1.750% 11/01/30							
05/03/2024 10127038	S	- 50,000.000	.8079		40,396	40,030	366
Issue: 87264ABT1 - T Mobile USA Inc 2.875% 2/15/31							
05/03/2024 10127038	B	150,000.000	.8593		- 128,894	128,894	
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
05/03/2024 10127038	S	- 100,000.000	.9607		96,070	95,542	528
Issue: 91282CKP5 - U S Treasury Nt 4.625% 4/30/29							
05/06/2024 10127038	B	190,000.000	1.0068		- 191,284	191,284	
Issue: 89236TFT7 - Toyota Motor Mtn 3.650% 1/08/29							
05/06/2024 10127038	S	- 215,000.000	.9463		203,452	203,416	37
Issue: 61747YFQ3 - Morgan Stanley Sr 5.656% 4/18/30							
05/07/2024 10127038	S	- 375,000.000	1.0131		379,913	375,045	4,868

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CKP5 - U S Treasury Nt 4.625% 4/30/29							
05/07/2024 10127038	B	365,000.000	1.0068		- 367,495	367,495	
Issue: 37959EAB8 - Globe Life Inc 4.800% 6/15/32							
05/08/2024 10127038	S	- 30,000.000	.9270		27,810	25,500	2,310
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
05/08/2024 10127038	B	25,000.000	.9617		- 24,043	24,043	
Issue: 225401AU2 - Ubs Group Ag 3.091% 5/14/32							
05/09/2024 10127038	B	160,000.000	.8446		- 135,138	135,138	
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
05/09/2024 10127038	S	- 110,000.000	.9604		105,647	105,391	256
Issue: 06051GJF7 - Bank Of America Mtn 1.898% 7/23/31							
05/14/2024 10127038	B	285,000.000	.8132		- 231,768	231,768	
Issue: 91282CKP5 - U S Treasury Nt 4.625% 4/30/29							
05/14/2024 10127038	B	205,000.000	1.0069		- 206,409	206,409	
Issue: 91282CKP5 - U S Treasury Nt 4.625% 4/30/29							
05/14/2024 10127038	S	- 300,000.000	1.0067		302,016	301,610	406
Issue: 91282CKR1 - U S Treasury Nt 4.500% 5/15/27							
05/14/2024 10127038	S	- 125,000.000	.9961		124,517	124,510	6
Issue: 65339KBM1 - Nextera Energy 2.750% 11/01/29							
05/14/2024 10127038	S	- 205,000.000	.8839		181,197	178,533	2,664
Issue: 05964HAQ8 - Banco Santander Sa 4.175% 3/24/28							
05/14/2024 10127038	B	135,000.000	.9593		- 129,500	129,500	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CKP5 - U S Treasury Nt 4.625% 4/30/29							
05/15/2024 10127038	B	85,000.000	1.0118		- 85,999	85,999	
Issue: 91282CKP5 - U S Treasury Nt 4.625% 4/30/29							
05/15/2024 10127038	S	- 150,000.000	1.0111		151,664	150,880	784
Issue: 91282CKR1 - U S Treasury Nt 4.500% 5/15/27							
05/15/2024 10127038	S	- 410,000.000	.9991		409,632	408,394	1,237
Issue: 63906YAH1 - Natwest Mkts Mtn 5.416% 5/17/27							
05/15/2024 10127038	B	420,000.000	1.0029		- 421,197	421,197	
Issue: 59217GEG0 - Metropolitan Life 2.950% 4/09/30							
05/15/2024 10127038	S	- 80,000.000	.8904		71,230	69,465	1,765
Issue: 174610BG9 - Citizens Financial 6.645% 4/25/35							
05/16/2024 10127038	S	- 85,000.000	1.0374		88,177	85,450	2,728
Issue: 91282CKP5 - U S Treasury Nt 4.625% 4/30/29							
05/16/2024 10127038	B	85,000.000	1.0098		- 85,837	85,837	
Issue: 91282CKP5 - U S Treasury Nt 4.625% 4/30/29							
05/16/2024 10127038	S	- 255,000.000	1.0098		257,510	256,743	767
Issue: 91282CKK6 - U S Treasury Nt 4.875% 4/30/26							
05/16/2024 10127038	S	- 450,000.000	1.0019		450,861	449,834	1,027
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
05/16/2024 10127038	B	80,000.000	1.0007		- 80,056	80,056	
Issue: 38151LAG5 - Goldman Sachs Bk 5.414% 5/21/27							
05/16/2024 10127038	B	445,000.000	.9999		- 444,960	444,960	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 86562MCB4 - Sumitomo Mitsui Finl 2.130% 7/08/30							
05/16/2024 10127038	B	240,000.000	.8348		- 200,362	200,362	
Issue: 95000U2J1 - Wells Fargo Mtn 2.572% 2/11/31							
05/16/2024 10127038	S	- 85,000.000	.8631		73,365	72,756	609
Issue: 91086QAS7 - United Mexican Mtn 6.750% 9/27/34							
05/16/2024 10127038	S	- 210,000.000	1.0625		223,125	218,155	4,970
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
05/21/2024 10127038	S	- 30,000.000	.9974		29,923	29,884	39
Issue: 911312CD6 - United Parcel Svcs 5.150% 5/22/34							
05/21/2024 10127038	B	30,000.000	1.0010		- 30,030	30,030	
Issue: 25278XAZ2 - Diamondback Energy 5.400% 4/18/34							
05/22/2024 10127038	S	- 105,000.000	.9880		103,743	101,707	2,036
Issue: 91282CKP5 - U S Treasury Nt 4.625% 4/30/29							
05/22/2024 10127038	B	80,000.000	1.0076		- 80,609	80,609	
Issue: 91282CKP5 - U S Treasury Nt 4.625% 4/30/29							
05/22/2024 10127038	B	40,000.000	1.0070		- 40,278	40,278	
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
05/22/2024 10127038	B	100,000.000	.9934		- 99,336	99,336	
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
05/22/2024 10127038	B	10,000.000	.9959		- 9,959	9,959	
Issue: 59523UAR8 - Mid America 2.750% 3/15/30							
05/22/2024 10127038	S	- 75,000.000	.8817		66,125	65,907	218

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 200340AW7 - Comerica Inc 5.982% 1/30/30							
05/22/2024 10127038	S	- 45,000.000	.9895		44,528	44,605	- 77
Issue: 75513ECR0 - Rtx Corporation 5.150% 2/27/33							
05/22/2024 10127038	S	- 10,000.000	.9859		9,859	9,708	152
Issue: 174610BG9 - Citizens Financial 6.645% 4/25/35							
05/23/2024 10127038	B	55,000.000	1.0330		- 56,812	56,812	
Issue: 91282CKP5 - U S Treasury Nt 4.625% 4/30/29							
05/23/2024 10127038	S	- 160,000.000	1.0053		160,844	160,995	- 151
Issue: 91282CKP5 - U S Treasury Nt 4.625% 4/30/29							
05/23/2024 10127038	S	- 110,000.000	1.0035		110,387	110,684	- 297
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
05/23/2024 10127038	S	- 50,000.000	.9913		49,566	49,798	- 232
Issue: 57629W4T4 - Massmutual Mtn 5.150% 5/30/29							
05/23/2024 10127038	B	160,000.000	.9990		- 159,832	159,832	
Issue: 14040HCX1 - Capital One Finl 5.468% 2/01/29							
05/23/2024 10127038	B	145,000.000	.9906		- 143,640	143,640	
Issue: 91282CKP5 - U S Treasury Nt 4.625% 4/30/29							
05/28/2024 10127038	B	175,000.000	1.0018		- 175,308	175,308	
Issue: 91282CKP5 - U S Treasury Nt 4.625% 4/30/29							
05/28/2024 10127038	B	50,000.000	1.0036		- 50,180	50,180	
Issue: 91282CKR1 - U S Treasury Nt 4.500% 5/15/27							
05/28/2024 10127038	B	170,000.000	.9931		- 168,821	168,821	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 478160CU6 - Johnson Johnson 4.800% 6/01/29							
05/28/2024 10127038	S	- 50,000.000	.9999		49,994	50,079	- 85
Issue: 233331BK2 - Dte Energy Co 5.100% 3/01/29							
05/28/2024 10127038	S	- 185,000.000	.9828		181,812	184,669	- 2,856
Issue: 21688ABD3 - Cooperatieve Mtn 5.041% 3/05/27							
05/28/2024 10127038	S	- 185,000.000	.9945		183,988	185,076	- 1,088
Issue: 91282CKP5 - U S Treasury Nt 4.625% 4/30/29							
05/29/2024 10127038	B	95,000.000	.9996		- 94,963	94,963	
Issue: 91282CKR1 - U S Treasury Nt 4.500% 5/15/27							
05/29/2024 10127038	B	215,000.000	.9925		- 213,383	213,383	
Issue: 57629W4T4 - Massmutual Mtn 5.150% 5/30/29							
05/29/2024 10127038	S	- 95,000.000	.9925		94,287	94,900	- 614
Issue: 21688ABD3 - Cooperatieve Mtn 5.041% 3/05/27							
05/29/2024 10127038	S	- 230,000.000	.9935		228,498	230,094	- 1,596
Issue: 91282CKP5 - U S Treasury Nt 4.625% 4/30/29							
05/31/2024 10127038	S	- 105,000.000	1.0038		105,402	105,346	56
Issue: 91282CKP5 - U S Treasury Nt 4.625% 4/30/29							
05/31/2024 10127038	S	- 35,000.000	1.0036		35,126	35,115	10
Issue: 91282CKR1 - U S Treasury Nt 4.500% 5/15/27							
05/31/2024 10127038	B	55,000.000	.9946		- 54,700	54,700	
Issue: 06738EBM6 - Barclays Plc Sr 2.645% 6/24/31							
05/31/2024 10127038	B	100,000.000	.8427		- 84,266	84,266	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 06738ECR4 - Barclays Plc Sr Nt 5.690% 3/12/30							
05/31/2024 10127038	B	35,000.000	.9988		- 34,958	34,958	
Issue: 06738ECP8 - Barclays Plc 5.674% 3/12/28							
05/31/2024 10127038	S	- 60,000.000	1.0003		60,017	60,160	- 143
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
06/04/2024 10127038	B	225,000.000	1.0048		- 226,072	226,072	
Issue: 456837BM4 - Ing Groep N V 5.550% 3/19/35							
06/04/2024 10127038	S	- 240,000.000	1.0003		240,067	234,470	5,597
Issue: 91282CKT7 - U S Treasury Nt 4.500% 5/31/29							
06/07/2024 10127038	B	85,000.000	1.0028		- 85,239	85,239	
Issue: 60687YDD8 - Mizuho Financial 5.376% 5/26/30							
06/07/2024 10127038	S	- 85,000.000	.9989		84,904	85,471	- 567
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
06/11/2024 10127038	B	70,000.000	.9959		- 69,710	69,710	
Issue: 06406RBW6 - Bank New York Mtn 5.188% 3/14/35							
06/11/2024 10127038	S	- 75,000.000	.9865		73,985	73,913	72
Issue: 606822DE1 - Mitsubishi Ufj 5.258% 4/17/30							
06/12/2024 10127038	B	175,000.000	1.0020		- 175,343	175,343	
Issue: 60687YDD8 - Mizuho Financial 5.376% 5/26/30							
06/12/2024 10127038	S	- 170,000.000	1.0042		170,721	170,942	- 221
Issue: 91282CKR1 - U S Treasury Nt 4.500% 5/15/27							
06/13/2024 10127038	B	260,000.000	1.0013		- 260,350	260,350	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 90327QD97 - Usaa Cap Corp Mtn 5.250% 6/01/27							
06/13/2024 10127038	S	- 255,000.000	1.0076		256,948	255,099	1,849
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
06/14/2024 10127038	S	- 125,000.000	1.0129		126,611	124,735	1,877
Issue: 225313AQ8 - Credit Agricole Mtn 6.251% 1/10/35							
06/14/2024 10127038	B	140,000.000	1.0131		- 141,831	141,831	
Issue: 19565CAA8 - Colonial Enterprises 3.250% 5/15/30							
06/25/2024 10127038	S	- 49,000.000	.8947		43,842	43,618	224
Issue: 91282CKT7 - U S Treasury Nt 4.500% 5/31/29							
06/25/2024 10127038	B	50,000.000	1.0098		- 50,492	50,492	
Issue: 036752AV5 - Elevance Health Inc 5.350% 10/15/25							
06/27/2024 10127038	S	- 238,000.000	.9987		237,686	238,599	- 913
Issue: 91282CKS9 - U S Treasury Nt 4.875% 5/31/26							
06/27/2024 10127038	B	160,000.000	1.0021		- 160,334	160,334	
Issue: 91282CKT7 - U S Treasury Nt 4.500% 5/31/29							
06/28/2024 10127038	B	40,000.000	1.0081		- 40,325	40,325	
Issue: 21871XAF6 - Corebridge Finl Inc 3.850% 4/05/29							
06/28/2024 10127038	S	- 45,000.000	.9386		42,237	41,184	1,053
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
07/02/2024 10127038	B	70,000.000	.9954		- 69,675	69,675	
Issue: 91282CKV2 - U S Treasury Nt 4.625% 6/15/27							
07/02/2024 10127038	S	- 205,000.000	1.0026		205,541	205,831	- 291

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 50222CAA8 - Lseg US Fin Corp Sr 4.875% 3/28/27							
07/02/2024 10127038	B	225,000.000	.9913		- 223,038	223,038	
Issue: 50222CAB6 - Lseg US Fin Corp Sr 5.297% 3/28/34							
07/02/2024 10127038	S	- 75,000.000	.9950		74,622	75,270	- 648
Issue: 00774MAW5 - Aercap Ireland L P 3.000% 10/29/28							
07/08/2024 10127038	S	- 35,000.000	.9170		32,095	30,434	1,661
Issue: 91282CKV2 - U S Treasury Nt 4.625% 6/15/27							
07/08/2024 10127038	S	- 50,000.000	1.0062		50,308	50,229	78
Issue: 00774MAR6 - Aercap Ireland L P 4.625% 10/15/27							
07/08/2024 10127038	B	45,000.000	.9800		- 44,099	44,099	
Issue: 91282CKX8 - U S Treasury Nt 4.250% 6/30/29							
07/08/2024 10127038	B	30,000.000	1.0011		- 30,034	30,034	
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
07/10/2024 10127038	B	45,000.000	1.0073		- 45,330	45,330	
Issue: 91282CKX8 - U S Treasury Nt 4.250% 6/30/29							
07/10/2024 10127038	S	- 5,000.000	1.0011		5,006	4,985	20
Issue: 91282CKW0 - U S Treasury Nt 4.250% 6/30/31							
07/10/2024 10127038	S	- 145,000.000	1.0005		145,074	143,917	1,157
Issue: 68389XBV6 - Oracle Corporation 2.950% 4/01/30							
07/10/2024 10127038	B	5,000.000	.8979		- 4,490	4,490	
Issue: 13607LWW9 - Canadian Imperial Bk 6.092% 10/03/33							
07/10/2024 10127038	S	- 50,000.000	1.0485		52,427	51,404	1,023

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 444859CA8 - Humana Inc 6.33056% 4/15/31							
07/10/2024 10127038	B	155,000.000	1.0018		- 155,271	155,271	
Issue: 71845JAB4 - Phillips Edison LP 5.750% 7/15/34							
07/11/2024 10127038	B	55,000.000	1.0080		- 55,442	55,442	
Issue: 75884RBB8 - Regency Ctrs L P 5.250% 1/15/34							
07/11/2024 10127038	S	- 55,000.000	.9949		54,720	55,030	- 310
Issue: 437076DC3 - Home Depot Inc 4.750% 6/25/29							
07/17/2024 10127038	B	95,000.000	1.0075		- 95,708	95,708	
Issue: 91282CKX8 - U S Treasury Nt 4.250% 6/30/29							
07/17/2024 10127038	S	- 90,000.000	1.0079		90,710	90,053	657
Issue: 91282CKX8 - U S Treasury Nt 4.250% 6/30/29							
07/18/2024 10127038	B	60,000.000	1.0059		- 60,354	60,354	
Issue: 06279JAD1 - Bank Ireland Group 5.601% 3/20/30							
07/18/2024 10127038	S	- 65,000.000	1.0087		65,562	64,936	627
Issue: 172967KY6 - Citigroup Inc 3.200% 10/21/26							
07/22/2024 10127038	S	- 70,000.000	.9604		67,229	66,590	640
Issue: 91282CKY6 - U S Treasury Nt 4.625% 6/30/26							
07/22/2024 10127038	B	80,000.000	1.0020		- 80,158	80,158	
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
07/23/2024 10127038	S	- 120,000.000	1.0106		121,270	121,273	- 3
Issue: 57629W4T4 - Massmutual Mtn 5.150% 5/30/29							
07/23/2024 10127038	S	- 65,000.000	1.0134		65,872	64,932	940

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 808513CH6 - Schwab Charles Corp 6.136% 8/24/34							
07/23/2024 10127038	B	130,000.000	1.0478		- 136,211	136,211	
Issue: 91282CKX8 - U S Treasury Nt 4.250% 6/30/29							
07/23/2024 10127038	B	65,000.000	1.0042		- 65,272	65,272	
Issue: 91324PFJ6 - Unitedhealth Group 5.150% 7/15/34							
07/25/2024 10127038	B	55,000.000	1.0030		- 55,166	55,166	
Issue: 91324PED0 - Unitedhealth Group 2.300% 5/15/31							
07/25/2024 10127038	S	- 80,000.000	.8510		68,082	67,374	709
Issue: 91282CKX8 - U S Treasury Nt 4.250% 6/30/29							
07/25/2024 10127038	S	- 200,000.000	1.0057		201,141	200,889	252
Issue: 50212YAD6 - Lpl Holdings Inc 4.000% 3/15/29							
07/25/2024 10127038	B	230,000.000	.9292		- 213,721	213,721	
Issue: 172967KY6 - Citigroup Inc 3.200% 10/21/26							
07/26/2024 10127038	S	- 435,000.000	.9623		418,609	413,807	4,802
Issue: 91282CKX8 - U S Treasury Nt 4.250% 6/30/29							
07/26/2024 10127038	B	50,000.000	1.0072		- 50,359	50,359	
Issue: 91282CKY6 - U S Treasury Nt 4.625% 6/30/26							
07/26/2024 10127038	B	485,000.000	1.0036		- 486,743	486,743	
Issue: 83272GAA9 - Smurfit Kapp Treas 5.200% 1/15/30							
07/26/2024 10127038	S	- 45,000.000	1.0100		45,448	44,930	518
Issue: 91282CLC3 - U S Treasury Nt 4.000% 7/31/29							
07/30/2024 10127038	B	165,000.000	.9971		- 164,523	164,523	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 22822VAR2 - Crown Castle 3.300% 7/01/30							
07/30/2024 10127038	S	- 155,000.000	.9052		140,301	135,532	4,769
Issue: 91282CLC3 - U S Treasury Nt 4.000% 7/31/29							
07/31/2024 10127038	S	- 240,000.000	.9999		239,981	240,565	- 584
Issue: 87165BAV5 - Synchrony Financial 5.935% 8/02/30							
07/31/2024 10127038	B	250,000.000	1.0031		- 250,780	250,780	
Issue: 91282CLB5 - U S Treasury Nt 4.375% 7/31/26							
08/05/2024 10127038	S	- 85,000.000	1.0090		85,765	85,083	683
Issue: 38141GYA6 - Goldman Sachs Group 1.431% 3/09/27							
08/05/2024 10127038	B	110,000.000	.9452		- 103,969	103,969	
Issue: 06051GJS9 - Bk Of America Mtn 1.734% 7/22/27							
08/09/2024 10127038	B	25,000.000	.9420		- 23,550	23,550	
Issue: 91282CLB5 - U S Treasury Nt 4.375% 7/31/26							
08/09/2024 10127038	S	- 75,000.000	1.0060		75,450	75,073	377
Issue: 91282CLB5 - U S Treasury Nt 4.375% 7/31/26							
08/09/2024 10127038	S	- 25,000.000	1.0059		25,148	25,024	124
Issue: 38141GYA6 - Goldman Sachs Group 1.431% 3/09/27							
08/09/2024 10127038	B	100,000.000	.9446		- 94,464	94,464	
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
08/13/2024 10127038	S	- 95,000.000	1.0013		95,126	94,511	615
Issue: 219207AC1 - Cornell University 4.835% 6/15/34							
08/13/2024 10127038	B	100,000.000	1.0251		- 102,513	102,513	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
08/14/2024 10127038	B	30,000.000	1.0039		- 30,117	30,117	
Issue: 87264ACB9 - T Mobile USA Inc 2.550% 2/15/31							
08/14/2024 10127038	S	- 50,000.000	.8802		44,010	42,469	1,542
Issue: 91282CLG4 - U S Treasury Nt 3.750% 8/15/27							
08/15/2024 10127038	B	295,000.000	.9959		- 293,779	293,779	
Issue: 904764BU0 - Unilever Cap Corp 4.250% 8/12/27							
08/15/2024 10127038	S	- 295,000.000	.9999		294,973	294,770	204
Issue: 91282CLC3 - U S Treasury Nt 4.000% 7/31/29							
08/22/2024 10127038	S	- 85,000.000	1.0119		86,009	86,028	- 19
Issue: 46647PBD7 - Jpmorgan Chase Co 3.702% 5/06/30							
08/22/2024 10127038	B	95,000.000	.9622		- 91,411	91,411	
Issue: 06051GHT9 - Bank Of America Mtn 3.559% 4/23/27							
08/23/2024 10127038	S	- 507,000.000	.9821		497,930	492,147	5,783
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
08/23/2024 10127038	B	50,000.000	1.0044		- 50,219	50,219	
Issue: 718172CX5 - Philip Morris Intl 5.750% 11/17/32							
08/23/2024 10127038	S	- 60,000.000	1.0652		63,910	61,181	2,729
Issue: 06051GJQ3 - Bk Of America Corp 1.658% 3/11/27							
08/23/2024 10127038	B	555,000.000	.9543		- 529,614	529,614	
Issue: 87165BAV5 - Synchrony Financial 5.935% 8/02/30							
09/03/2024 10127038	S	- 50,000.000	1.0211		51,056	50,156	900

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CLK5 - U S Treasury Nt 3.625% 8/31/29							
09/03/2024 10127038	B	50,000.000	.9994		- 49,971	49,971	
Issue: 87165BAV5 - Synchrony Financial 5.935% 8/02/30							
09/04/2024 10127038	S	- 75,000.000	1.0220		76,651	75,234	1,417
Issue: 91282CLK5 - U S Treasury Nt 3.625% 8/31/29							
09/04/2024 10127038	B	70,000.000	1.0021		- 70,148	70,148	
Issue: 91282CLK5 - U S Treasury Nt 3.625% 8/31/29							
09/04/2024 10127038	B	55,000.000	1.0020		- 55,107	55,107	
Issue: 05964HBB0 - Banco Santander 5.538% 3/14/30							
09/04/2024 10127038	S	- 60,000.000	1.0299		61,795	60,790	1,005
Issue: 91282CLG4 - U S Treasury Nt 3.750% 8/15/27							
09/05/2024 10127038	B	45,000.000	1.0039		- 45,174	45,174	
Issue: 00774MAR6 - Aercap Ireland L P 4.625% 10/15/27							
09/05/2024 10127038	S	- 45,000.000	1.0023		45,104	44,099	1,005
Issue: 87165BAV5 - Synchrony Financial 5.935% 8/02/30							
09/06/2024 10127038	S	- 125,000.000	1.0243		128,041	125,390	2,651
Issue: 91282CLK5 - U S Treasury Nt 3.625% 8/31/29							
09/06/2024 10127038	B	120,000.000	1.0046		- 120,558	120,558	
Issue: 830867AB3 - Skymiles Ip Ltd 4.750% 10/20/28							
09/10/2024 10127038	B	50,000.000	.9950		- 49,750	49,750	
Issue: 06051GGF0 - Bank Of America Mtn 3.824% 1/20/28							
09/16/2024 10127038	B	105,000.000	.9906		- 104,011	104,011	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CLL3 - U S Treasury Nt 3.375% 9/15/27							
09/16/2024 10127038	S	- 80,000.000	.9988		79,900	79,950	- 50
Issue: 91282CLL3 - U S Treasury Nt 3.375% 9/15/27							
09/16/2024 10127038	S	- 30,000.000	.9988		29,963	29,981	- 19
Issue: 06051GKJ7 - Bk Of America Mtn 2.551% 2/04/28							
09/16/2024 10127038	B	40,000.000	.9619		- 38,476	38,476	
Issue: 92852LAB5 - Viterra Finance B V 3.200% 4/21/31							
09/18/2024 10127038	S	- 135,000.000	.9216		124,419	120,247	4,171
Issue: 09290DAJ0 - Blackrock Funding 4.900% 1/08/35							
09/18/2024 10127038	S	- 110,000.000	1.0380		114,182	112,755	1,428
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
09/18/2024 10127038	B	85,000.000	1.0151		- 86,287	86,287	
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
09/18/2024 10127038	B	110,000.000	1.0156		- 111,719	111,719	
Issue: 172967MS7 - Citigroup Inc 2.572% 6/03/31							
09/19/2024 10127038	B	115,000.000	.9004		- 103,543	103,543	
Issue: 91282CLK5 - U S Treasury Nt 3.625% 8/31/29							
09/19/2024 10127038	B	50,000.000	1.0053		- 50,266	50,266	
Issue: 91282CLK5 - U S Treasury Nt 3.625% 8/31/29							
09/19/2024 10127038	S	- 120,000.000	1.0054		120,642	120,586	56
Issue: 91282CLJ8 - U S Treasury Nt 3.750% 8/31/31							
09/19/2024 10127038	B	70,000.000	1.0075		- 70,525	70,525	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 24422EXX2 - John Deere Mtn 4.400% 9/08/31							
09/19/2024 10127038	S	- 70,000.000	1.0092		70,643	69,939	704
Issue: 04636NAL7 - Astrazeneca Finance 4.850% 2/26/29							
09/19/2024 10127038	S	- 55,000.000	1.0333		56,829	55,063	1,766
Issue: 631005BJ3 - Narragansett 3.395% 4/09/30							
09/24/2024 10127038	B	105,000.000	.9536		- 100,130	100,130	
Issue: 91282CLK5 - U S Treasury Nt 3.625% 8/31/29							
09/24/2024 10127038	S	- 110,000.000	1.0044		110,486	110,556	- 70
Issue: 008513AE3 - Agree Ltd L P 5.625% 6/15/34							
09/25/2024 10127038	S	- 80,000.000	1.0464		83,710	79,374	4,336
Issue: 008513AD5 - Agree L P 4.800% 10/01/32							
09/25/2024 10127038	B	95,000.000	.9932		- 94,357	94,357	
Issue: 06738ECV5 - Barclays Plc 5.335% 9/10/35							
09/25/2024 10127038	B	140,000.000	1.0141		- 141,973	141,973	
Issue: 12803RAH7 - Caixabank S A Sr 6.037% 3/15/35							
09/25/2024 10127038	S	- 140,000.000	1.0622		148,707	140,188	8,519
Issue: 95000U2S1 - Wells Fargo Co Mtn 2.393% 6/02/28							
09/26/2024 10127038	B	130,000.000	.9508		- 123,599	123,599	
Issue: 91282CLL3 - U S Treasury Nt 3.375% 9/15/27							
09/26/2024 10127038	S	- 115,000.000	.9954		114,474	114,915	- 441
Issue: 91282CLK5 - U S Treasury Nt 3.625% 8/31/29							
09/27/2024 10127038	S	- 85,000.000	1.0048		85,412	85,416	- 4

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 38141GYA6 - Goldman Sachs Group 1.431% 3/09/27							
09/27/2024 10127038	B	80,000.000	.9576		- 76,608	76,608	
Issue: 29449WAF4 - Equitable Finl Mtn 1.800% 3/08/28							
09/27/2024 10127038	B	125,000.000	.9171		- 114,634	114,634	
Issue: 38151LAF7 - Goldman Sachs Bk 5.283% 3/18/27							
09/27/2024 10127038	S	- 75,000.000	1.0142		76,061	75,024	1,037
Issue: 06368L3L8 - Bank Montreal Mtn 5.511% 6/04/31							
10/02/2024 10127038	S	- 65,000.000	1.0543		68,526	67,438	1,089
Issue: 91282CLM1 - U S Treasury Nt 3.625% 9/30/31							
10/02/2024 10127038	B	60,000.000	.9983		- 59,897	59,897	
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
10/03/2024 10127038	B	90,000.000	1.0032		- 90,285	90,285	
Issue: 24906PAA7 - Dentsply Sirona Inc 3.250% 6/01/30							
10/03/2024 10127038	S	- 25,000.000	.9199		22,996	22,707	289
Issue: 37959EAC6 - Globe Life Inc 5.850% 9/15/34							
10/03/2024 10127038	S	- 95,000.000	1.0377		98,581	95,770	2,811
Issue: 91282CLN9 - U S Treasury Nt 3.500% 9/30/29							
10/03/2024 10127038	B	25,000.000	.9961		- 24,902	24,902	
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
10/08/2024 10127038	B	65,000.000	.9878		- 64,208	64,208	
Issue: 80282KBL9 - Santander Holdings 6.342% 5/31/35							
10/08/2024 10127038	S	- 70,000.000	1.0368		72,577	70,271	2,306

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
10/09/2024 10127038	S	- 120,000.000	.9869		118,425	120,115	- 1,690
Issue: 46647PEC6 - Jpmorgan Chase Co 5.220% 1/23/35							
10/09/2024 10127038	B	130,000.000	1.0278		- 133,613	133,613	
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
10/10/2024 10127038	B	60,000.000	.9836		- 59,016	59,016	
Issue: 59217GGU7 - Metroplitan Mtn 1.550% 1/07/31							
10/10/2024 10127038	S	- 100,000.000	.8341		83,405	80,114	3,291
Issue: 06368L3L8 - Bank Montreal Mtn 5.511% 6/04/31							
10/10/2024 10127038	S	- 70,000.000	1.0373		72,613	72,625	- 12
Issue: 172967ML2 - Citigroup Inc 2.666% 1/29/31							
10/10/2024 10127038	B	115,000.000	.8969		- 103,146	103,146	
Issue: 91282CLN9 - U S Treasury Nt 3.500% 9/30/29							
10/10/2024 10127038	S	- 110,000.000	.9809		107,899	108,982	- 1,083
Issue: 91282CLP4 - U S Treasury Nt 3.500% 9/30/26							
10/10/2024 10127038	B	65,000.000	.9914		- 64,441	64,441	
Issue: 91282CLM1 - U S Treasury Nt 3.625% 9/30/31							
10/10/2024 10127038	B	65,000.000	.9775		- 63,538	63,538	
Issue: 38151LAF7 - Goldman Sachs Bk 5.283% 3/18/27							
10/10/2024 10127038	S	- 85,000.000	1.0095		85,810	85,027	783
Issue: 097023CP8 - Boeing Co 3.250% 2/01/35							
10/15/2024 10127038	S	- 25,000.000	.8007		20,017	19,269	748

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
10/15/2024 10127038	B	20,000.000	.9863		- 19,726	19,726	
Issue: 606822DE1 - Mitsubishi Ufj 5.258% 4/17/30							
10/16/2024 10127038	S	- 175,000.000	1.0277		179,855	175,343	4,512
Issue: 025816DU0 - American Express 5.532% 4/25/30							
10/16/2024 10127038	S	- 80,000.000	1.0396		83,171	80,540	2,631
Issue: 06406RAB3 - Bank Ny Mellon Mtn 3.442% 2/07/28							
10/16/2024 10127038	S	- 55,000.000	.9813		53,969	54,110	- 140
Issue: 91282CLN9 - U S Treasury Nt 3.500% 9/30/29							
10/16/2024 10127038	B	160,000.000	.9848		- 157,569	157,569	
Issue: 91282CLN9 - U S Treasury Nt 3.500% 9/30/29							
10/16/2024 10127038	B	75,000.000	.9847		- 73,852	73,852	
Issue: 91282CLQ2 - U S Treasury Nt 3.875% 10/15/27							
10/16/2024 10127038	B	40,000.000	1.0012		- 40,047	40,047	
Issue: 63307A2X2 - Natl Bank Of Can Mtn 5.600% 12/18/28							
10/23/2024 10127038	S	- 105,000.000	1.0314		108,295	107,337	957
Issue: 38141GYA6 - Goldman Sachs Group 1.431% 3/09/27							
10/23/2024 10127038	S	- 125,000.000	.9549		119,356	119,019	338
Issue: 91282CLN9 - U S Treasury Nt 3.500% 9/30/29							
10/23/2024 10127038	B	90,000.000	.9754		- 87,782	87,782	
Issue: 91282CLP4 - U S Treasury Nt 3.500% 9/30/26							
10/23/2024 10127038	B	90,000.000	.9894		- 89,047	89,047	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 78017FZT3 - Royal Bk Mtn 4.650% 10/18/30							
10/24/2024 10127038	S	- 140,000.000	.9972		139,611	140,062	- 451
Issue: 91282CLN9 - U S Treasury Nt 3.500% 9/30/29							
10/24/2024 10127038	B	140,000.000	.9779		- 136,905	136,905	
Issue: 91282CLN9 - U S Treasury Nt 3.500% 9/30/29							
10/28/2024 10127038	B	125,000.000	.9738		- 121,729	121,729	
Issue: 05555LAB7 - Bgc Group Inc Cr 6.600% 6/10/29							
10/28/2024 10127038	S	- 135,000.000	1.0202		137,728	135,211	2,518
Issue: 571748CA8 - Marsh McLennan Cos 4.650% 3/15/30							
10/31/2024 10127038	B	695,000.000	.9969		- 692,825	692,825	
Issue: 91282CLN9 - U S Treasury Nt 3.500% 9/30/29							
10/31/2024 10127038	S	- 750,000.000	.9706		727,939	736,938	- 8,999
Issue: 91087BAR1 - United Mexico 3.500% 2/12/34							
11/01/2024 10127038	B	25,000.000	.8180		- 20,450	20,450	
Issue: 95000U3F8 - Wells Fargo Co Mtn 5.557% 7/25/34							
11/04/2024 10127038	B	35,000.000	1.0161		- 35,565	35,565	
Issue: 06051GMD8 - Bank Of America Corp 5.518% 10/25/35							
11/04/2024 10127038	B	80,000.000	.9915		- 79,322	79,322	
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
11/04/2024 10127038	S	- 30,000.000	.9662		28,985	29,321	- 336
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
11/04/2024 10127038	S	- 80,000.000	.9663		77,306	78,189	- 883

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CLR0 - U S Treasury Nt 4.125% 10/31/29							
11/04/2024 10127038	B	60,000.000	.9984		- 59,906	59,906	
Issue: 95000U2J1 - Wells Fargo Mtn 2.572% 2/11/31							
11/04/2024 10127038	S	- 60,000.000	.8879		53,273	51,482	1,792
Issue: 06406RBR7 - The Bank Of New York 4.967% 4/26/34							
11/06/2024 10127038	B	115,000.000	.9851		- 113,289	113,289	
Issue: 87165BAR4 - Synchrony Financial 2.875% 10/28/31							
11/06/2024 10127038	B	155,000.000	.8351		- 129,434	129,434	
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
11/06/2024 10127038	B	45,000.000	.9559		- 43,015	43,015	
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
11/06/2024 10127038	S	- 105,000.000	.9580		100,595	102,080	- 1,485
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
11/06/2024 10127038	S	- 100,000.000	.9558		95,582	97,219	- 1,637
Issue: 225401AU2 - Ubs Group Ag 3.091% 5/14/32							
11/06/2024 10127038	S	- 65,000.000	.8775		57,039	54,356	2,683
Issue: 91282CLR0 - U S Treasury Nt 4.125% 10/31/29							
11/07/2024 10127038	S	- 65,000.000	.9973		64,822	64,889	- 66
Issue: 95000U2A0 - Wells Fargo Mtn 3.584% 5/22/28							
11/07/2024 10127038	S	- 125,000.000	.9736		121,701	121,448	254
Issue: 87165BAP8 - Synchrony Financial 5.150% 3/19/29							
11/07/2024 10127038	B	75,000.000	.9886		- 74,143	74,143	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CLQ2 - U S Treasury Nt 3.875% 10/15/27							
11/07/2024 10127038	B	110,000.000	.9922		- 109,145	109,145	
Issue: 174610BG9 - Citizens Financial 6.645% 4/25/35							
11/08/2024 10127038	B	75,000.000	1.0750		- 80,627	80,627	
Issue: 174610BH7 - Citizens Finl Group 5.718% 7/23/32							
11/08/2024 10127038	B	95,000.000	1.0143		- 96,361	96,361	
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
11/08/2024 10127038	S	- 75,000.000	.9655		72,413	72,866	- 453
Issue: 91282CLU3 - U S Treasury Nt 4.125% 10/31/31							
11/08/2024 10127038	S	- 90,000.000	.9932		89,392	89,352	40
Issue: 404280CL1 - Hsbc Hldgs Plc Sr 2.013% 9/22/28							
11/08/2024 10127038	B	70,000.000	.9231		- 64,620	64,620	
Issue: 91282CLQ2 - U S Treasury Nt 3.875% 10/15/27							
11/08/2024 10127038	S	- 65,000.000	.9923		64,502	64,849	- 347
Issue: 91282CLW9 - U S Treasury Nt 4.250% 11/15/34							
11/12/2024 10127038	S	- 180,000.000	.9888		177,982	178,032	- 50
Issue: 110122EH7 - Bristol Myers 5.200% 2/22/34							
11/12/2024 10127038	B	200,000.000	1.0158		- 203,162	203,162	
Issue: 91282CLR0 - U S Treasury Nt 4.125% 10/31/29							
11/14/2024 10127038	B	125,000.000	.9905		- 123,818	123,818	
Issue: 71845JAB4 - Phillips Edison LP 5.750% 7/15/34							
11/14/2024 10127038	S	- 55,000.000	1.0095		55,523	55,442	81

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CLW9 - U S Treasury Nt 4.250% 11/15/34							
11/14/2024 10127038	B	50,000.000	.9843		- 49,213	49,213	
Issue: 65473PAS4 - Nisource Inc 5.200% 7/01/29							
11/14/2024 10127038	S	- 135,000.000	1.0078		136,046	135,004	1,042
Issue: 008513AE3 - Agree Ltd L P 5.625% 6/15/34							
11/18/2024 10127038	S	- 30,000.000	1.0119		30,356	29,765	590
Issue: 008513AD5 - Agree L P 4.800% 10/01/32							
11/18/2024 10127038	B	35,000.000	.9612		- 33,642	33,642	
Issue: 91282CLW9 - U S Treasury Nt 4.250% 11/15/34							
11/20/2024 10127038	S	- 240,000.000	.9868		236,822	237,145	- 323
Issue: 10373QCA6 - Bp Cap Mkts Amer Inc 5.227% 11/17/34							
11/20/2024 10127038	B	250,000.000	.9963		- 249,075	249,075	
Issue: 91282CLU3 - U S Treasury Nt 4.125% 10/31/31							
11/21/2024 10127038	S	- 95,000.000	.9863		93,697	94,210	- 513
Issue: 91282CMA6 - U S Treasury Nt 4.125% 11/30/29							
12/02/2024 10127038	B	80,000.000	1.0017		- 80,134	80,134	
Issue: 65473PAS4 - Nisource Inc 5.200% 7/01/29							
12/02/2024 10127038	S	- 90,000.000	1.0181		91,632	90,003	1,629
Issue: 91282CLW9 - U S Treasury Nt 4.250% 11/15/34							
12/03/2024 10127038	S	- 15,000.000	1.0064		15,096	14,966	131
Issue: 91282CLW9 - U S Treasury Nt 4.250% 11/15/34							
12/04/2024 10127038	S	- 30,000.000	1.0045		30,135	29,932	203

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 36143L2H7 - Ga Global Funding 2.900% 1/06/32							
12/04/2024 10127038	B	45,000.000	.8552		- 38,485	38,485	
Issue: 78016EZZ3 - Royal Bk Cda Mtn 1.400% 11/02/26							
12/05/2024 10127038	S	- 80,000.000	.9448		75,586	73,272	2,314
Issue: 404280CT4 - Hsbc Hldgs Plc 2.804% 5/24/32							
12/05/2024 10127038	B	60,000.000	.8673		- 52,036	52,036	
Issue: 91282CLW9 - U S Treasury Nt 4.250% 11/15/34							
12/05/2024 10127038	S	- 35,000.000	1.0039		35,137	34,947	189
Issue: 91087BAZ3 - United Mexico 6.000% 5/07/36							
12/05/2024 10127038	S	- 25,000.000	.9850		24,625	24,500	125
Issue: 91282CLY5 - U S Treasury Nt 4.250% 11/30/26							
12/05/2024 10127038	B	75,000.000	1.0018		- 75,138	75,138	
Issue: 91087BAR1 - United Mexico 3.500% 2/12/34							
12/10/2024 10127038	S	- 55,000.000	.8260		45,430	44,645	785
Issue: 91087BAZ3 - United Mexico 6.000% 5/07/36							
12/10/2024 10127038	S	- 80,000.000	.9800		78,400	78,400	
Issue: 06368L3L8 - Bank Montreal Mtn 5.511% 6/04/31							
12/16/2024 10127038	S	- 80,000.000	1.0275		82,201	83,000	- 799
Issue: 91282CLZ2 - U S Treasury Nt 4.125% 11/30/31							
12/16/2024 10127038	B	75,000.000	.9882		- 74,118	74,118	
Issue: 91324PFG2 - Unitedhealth Group 4.800% 1/15/30							
12/17/2024 10127038	S	- 65,000.000	1.0003		65,018	65,999	- 981

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91324PFH0 - Unitedhealth 4.950% 1/15/32							
12/17/2024 10127038	B	50,000.000	.9964		- 49,819	49,819	
Issue: 86562MBW9 - Sumitomo Mitsui Finl 2.750% 1/15/30							
12/17/2024 10127038	B	105,000.000	.9011		- 94,610	94,610	
Issue: 91282CMA6 - U S Treasury Nt 4.125% 11/30/29							
12/17/2024 10127038	B	65,000.000	.9948		- 64,660	64,660	
Issue: 91282CMA6 - U S Treasury Nt 4.125% 11/30/29							
12/17/2024 10127038	S	- 100,000.000	.9949		99,488	99,666	- 178
Issue: 91282CLZ2 - U S Treasury Nt 4.125% 11/30/31							
12/17/2024 10127038	S	- 50,000.000	.9889		49,445	49,820	- 375
Issue: 91282CLW9 - U S Treasury Nt 4.250% 11/15/34							
12/19/2024 10127038	B	65,000.000	.9763		- 63,461	63,461	
Issue: 06738ECV5 - Barclays Plc 5.335% 9/10/35							
12/19/2024 10127038	S	- 70,000.000	.9644		67,505	70,969	- 3,465
Issue: 91282CLW9 - U S Treasury Nt 4.250% 11/15/34							
12/20/2024 10127038	B	40,000.000	.9796		- 39,184	39,184	
Issue: 87612EBS4 - Target Corp 4.500% 9/15/34							
12/20/2024 10127038	S	- 45,000.000	.9561		43,022	43,379	- 357
Total For Goldman Sachs & Co. LLC				**0**	**53,694,953**	**53,509,323**	**185,630**

Broker: J.P. Morgan Securities LLC

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CJP7 - U S Treasury Nt 4.375% 12/15/26							
01/03/2024 10127038	B	3,580,000.000	1.0082		- 3,609,367	3,609,367	
Issue: 91282CJS1 - U S Treasury Nt 4.250% 12/31/25							
01/03/2024 10127038	S	- 215,000.000	.9986		214,706	214,628	78
Issue: 91282CJJ1 - U S Treasury Nt 4.500% 11/15/33							
01/04/2024 10127038	B	35,000.000	1.0408		- 36,429	36,429	
Issue: 11271LAK8 - Brookfield Fin Inc 6.350% 1/05/34							
01/04/2024 10127038	S	- 40,000.000	1.0462		41,846	40,415	1,431
Issue: 91282CJJ1 - U S Treasury Nt 4.500% 11/15/33							
01/09/2024 10127038	S	- 80,000.000	1.0393		83,144	83,136	7
Issue: 431282AU6 - Highwoods Rlty Ltd 7.650% 2/01/34							
01/09/2024 10127038	B	90,000.000	1.0812		- 97,305	97,305	
Issue: 91282CJR3 - U S Treasury Nt 3.750% 12/31/28							
01/10/2024 10127038	B	195,000.000	.9911		- 193,263	193,263	
Issue: 172967KU4 - Citigroup Inc 4.125% 7/25/28							
01/10/2024 10127038	S	- 225,000.000	.9566		215,237	201,391	13,847
Issue: 38141GYN8 - Goldman Sachs Group 2.650% 10/21/32							
01/18/2024 10127038	S	- 50,000.000	.8250		41,252	40,041	1,211
Issue: 097023CU7 - Boeing Co Sr Nt 5.040% 5/01/27							
01/18/2024 10127038	B	290,000.000	.9991		- 289,727	289,727	
Issue: 91282CJJ1 - U S Treasury Nt 4.500% 11/15/33							
01/18/2024 10127038	B	35,000.000	1.0280		- 35,979	35,979	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CJT9 - U S Treasury Nt 4.000% 1/15/27							
01/18/2024 10127038	S	- 310,000.000	.9961		308,801	310,351	- 1,550
Issue: 91282CJJ1 - U S Treasury Nt 4.500% 11/15/33							
01/23/2024 10127038	B	85,000.000	1.0279		- 87,371	87,371	
Issue: 431282AU6 - Highwoods Rlty Ltd 7.650% 2/01/34							
01/23/2024 10127038	S	- 90,000.000	1.0879		97,907	97,305	602
Issue: 91282CJQ5 - U S Treasury Nt 3.750% 12/31/30							
01/25/2024 10127038	B	240,000.000	.9793		- 235,041	235,041	
Issue: 91159HJJ0 - US Bancorp 5.850% 10/21/33							
01/29/2024 10127038	S	- 100,000.000	1.0270		102,696	100,822	1,874
Issue: 91282CJJ1 - U S Treasury Nt 4.500% 11/15/33							
01/29/2024 10127038	B	85,000.000	1.0323		- 87,743	87,743	
Issue: 91282CJW2 - U S Treasury Nt 4.000% 1/31/29							
01/29/2024 10127038	S	- 610,000.000	.9995		609,690	609,924	- 233
Issue: 316773DL1 - Fifth Third Bancorp 5.631% 1/29/32							
01/29/2024 10127038	S	- 55,000.000	1.0059		55,325	55,025	299
Issue: 91282CJX0 - U S Treasury Nt 4.000% 1/31/31							
01/29/2024 10127038	B	160,000.000	.9957		- 159,313	159,313	
Issue: 91282CJX0 - U S Treasury Nt 4.000% 1/31/31							
01/29/2024 10127038	B	55,000.000	.9959		- 54,774	54,774	
Issue: 80282KBH8 - Santander Holdings 7.660% 11/09/31							
02/05/2024 10127038	S	- 20,000.000	1.0728		21,456	20,590	866

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 80282KBJ4 - Santander Holdings 6.174% 1/09/30							
02/05/2024 10127038	B	25,000.000	.9956		- 24,891	24,891	
Issue: 91282CJJ1 - U S Treasury Nt 4.500% 11/15/33							
02/06/2024 10127038	S	- 70,000.000	1.0323		72,259	72,442	- 183
Issue: 07274EAL7 - Bayer US Fin LLC 6.500% 11/21/33							
02/06/2024 10127038	B	80,000.000	1.0059		- 80,475	80,475	
Issue: 07274EAK9 - Bayer US Fin LLC 6.375% 11/21/30							
02/06/2024 10127038	S	- 105,000.000	1.0151		106,582	105,523	1,059
Issue: 91282CJW2 - U S Treasury Nt 4.000% 1/31/29							
02/06/2024 10127038	B	130,000.000	.9980		- 129,741	129,741	
Issue: 24422EWR6 - Deere John Mtn 4.750% 1/20/28							
02/12/2024 10127038	S	- 116,000.000	1.0054		116,624	118,351	- 1,727
Issue: 91282CJW2 - U S Treasury Nt 4.000% 1/31/29							
02/12/2024 10127038	B	95,000.000	.9939		- 94,417	94,417	
Issue: 62854AAN4 - Mylan Nv 3.950% 6/15/26							
02/13/2024 10127038	S	- 55,000.000	.9661		53,133	52,414	718
Issue: 025816DN6 - American Express Co 6.489% 10/30/31							
02/13/2024 10127038	S	- 95,000.000	1.0662		101,292	95,946	5,346
Issue: 03076CAN6 - Ameriprise Finl 5.700% 12/15/28							
02/13/2024 10127038	S	- 40,000.000	1.0292		41,169	39,994	1,175
Issue: 91282CJW2 - U S Treasury Nt 4.000% 1/31/29							
02/13/2024 10127038	B	40,000.000	.9881		- 39,525	39,525	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CJW2 - U S Treasury Nt 4.000% 1/31/29							
02/13/2024 10127038	B	125,000.000	.9875		- 123,442	123,442	
Issue: 91282CJV4 - U S Treasury Nt 4.250% 1/31/26							
02/13/2024 10127038	B	65,000.000	.9932		- 64,556	64,556	
Issue: 91282CKA8 - U S Treasury Nt 4.125% 2/15/27							
02/13/2024 10127038	S	- 200,000.000	.9917		198,344	199,281	- 937
Issue: 025816DP1 - American Express Co 5.098% 2/16/28							
02/13/2024 10127038	B	200,000.000	.9977		- 199,534	199,534	
Issue: 91282CJW2 - U S Treasury Nt 4.000% 1/31/29							
02/14/2024 10127038	B	60,000.000	.9875		- 59,248	59,248	
Issue: 91282CJW2 - U S Treasury Nt 4.000% 1/31/29							
02/14/2024 10127038	B	105,000.000	.9893		- 103,876	103,876	
Issue: 91282CJW2 - U S Treasury Nt 4.000% 1/31/29							
02/14/2024 10127038	S	- 795,000.000	.9879		785,342	789,026	- 3,684
Issue: 91282CJX0 - U S Treasury Nt 4.000% 1/31/31							
02/14/2024 10127038	B	485,000.000	.9821		- 476,304	476,304	
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
02/14/2024 10127038	B	80,000.000	.9766		- 78,125	78,125	
Issue: 14040HCN3 - Capital One Finl 3.273% 3/01/30							
02/14/2024 10127038	S	- 115,000.000	.8904		102,399	95,088	7,312
Issue: 233331BK2 - Dte Energy Co 5.100% 3/01/29							
02/14/2024 10127038	S	- 60,000.000	.9926		59,557	59,893	- 336

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 06406RBR7 - The Bank Of New York 4.967% 4/26/34							
02/15/2024 10127038	S	- 230,000.000	.9732		223,836	225,469	- 1,633
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
02/15/2024 10127038	B	65,000.000	.9796		- 63,675	63,675	
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
02/15/2024 10127038	B	205,000.000	.9807		- 201,044	201,044	
Issue: 04316JAH2 - Gallagher Arthur J 5.450% 7/15/34							
02/15/2024 10127038	S	- 65,000.000	.9982		64,885	64,282	603
Issue: 91282CJW2 - U S Treasury Nt 4.000% 1/31/29							
02/22/2024 10127038	B	625,000.000	.9868		- 616,724	616,724	
Issue: 91282CJX0 - U S Treasury Nt 4.000% 1/31/31							
02/22/2024 10127038	S	- 345,000.000	.9809		338,423	339,623	- 1,200
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
02/22/2024 10127038	S	- 90,000.000	.9756		87,806	87,858	- 52
Issue: 254709AT5 - Discover Finl Svcs 7.964% 11/02/34							
02/26/2024 10127038	S	- 95,000.000	1.1227		106,657	102,238	4,419
Issue: 87166FAD5 - Synchrony Bank 5.400% 8/22/25							
02/26/2024 10127038	S	- 95,000.000	.9871		93,771	91,560	2,211
Issue: 87166FAE3 - Synchrony Bank Mtn 5.625% 8/23/27							
02/26/2024 10127038	B	45,000.000	.9719		- 43,736	43,736	
Issue: 14040HDA0 - Capital One Finl 6.377% 6/08/34							
02/26/2024 10127038	B	100,000.000	1.0291		- 102,906	102,906	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CJV4 - U S Treasury Nt 4.250% 1/31/26							
02/26/2024 10127038	B	75,000.000	.9911		- 74,334	74,334	
Issue: 91282CKA8 - U S Treasury Nt 4.125% 2/15/27							
02/26/2024 10127038	S	- 50,000.000	.9897		49,486	49,820	- 334
Issue: 06406RBT3 - Bank New York Mtn 6.317% 10/25/29							
02/27/2024 10127038	S	- 160,000.000	1.0472		167,547	167,239	308
Issue: 91282CJW2 - U S Treasury Nt 4.000% 1/31/29							
02/27/2024 10127038	B	155,000.000	.9863		- 152,875	152,875	
Issue: 91282CJW2 - U S Treasury Nt 4.000% 1/31/29							
02/27/2024 10127038	B	130,000.000	.9859		- 128,162	128,162	
Issue: 83444MAC5 - Solventum Corp 5.400% 3/01/29							
02/27/2024 10127038	S	- 130,000.000	.9974		129,656	129,700	- 44
Issue: 95000U2J1 - Wells Fargo Mtn 2.572% 2/11/31							
02/28/2024 10127038	B	150,000.000	.8535		- 128,031	128,031	
Issue: 95000U3J0 - Wells Fargo Co Mtn 5.198% 1/23/30							
02/28/2024 10127038	S	- 160,000.000	.9915		158,632	159,243	- 611
Issue: 91282CKA8 - U S Treasury Nt 4.125% 2/15/27							
02/28/2024 10127038	S	- 120,000.000	.9907		118,880	119,569	- 689
Issue: 83444MAA9 - Solventum Corp 5.450% 2/25/27							
02/28/2024 10127038	B	125,000.000	1.0023		- 125,286	125,286	
Issue: 91282CKA8 - U S Treasury Nt 4.125% 2/15/27							
03/05/2024 10127038	S	- 175,000.000	.9943		174,009	174,338	- 330

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 49271VAW0 - Keurig Dr Pepper Inc 5.100% 3/15/27							
03/05/2024 10127038	B	170,000.000	.9997		- 169,946	169,946	
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
03/06/2024 10127038	S	- 50,000.000	.9914		49,570	49,153	417
Issue: 91282CKC4 - U S Treasury Nt 4.250% 2/28/31							
03/06/2024 10127038	B	65,000.000	1.0077		- 65,503	65,503	
Issue: 62854AAN4 - Mylan Nv 3.950% 6/15/26							
03/12/2024 10127038	S	- 50,000.000	.9659		48,296	47,650	646
Issue: 37959GAB3 - Global Atlantic 3.125% 6/15/31							
03/12/2024 10127038	B	60,000.000	.8203		- 49,215	49,215	
Issue: 78009PEH0 - Royal Bk Scotlnd Grp 5.076% 1/27/30							
03/12/2024 10127038	S	- 200,000.000	.9843		196,858	194,223	2,635
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
03/12/2024 10127038	S	- 40,000.000	.9883		39,531	39,345	186
Issue: 91282CKD2 - U S Treasury Nt 4.250% 2/28/29							
03/12/2024 10127038	B	185,000.000	1.0041		- 185,759	185,759	
Issue: 91282CKB6 - U S Treasury Nt 4.625% 2/28/26							
03/12/2024 10127038	B	55,000.000	1.0005		- 55,027	55,027	
Issue: 37959GAB3 - Global Atlantic 3.125% 6/15/31							
03/15/2024 10127038	B	80,000.000	.8194		- 65,554	65,554	
Issue: 37959GAA5 - Global Atlantic Fin 4.400% 10/15/29							
03/15/2024 10127038	S	- 90,000.000	.9199		82,792	82,957	- 165

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
03/15/2024 10127038	S	- 55,000.000	.9748		53,612	53,929	- 317
Issue: 91282CKD2 - U S Treasury Nt 4.250% 2/28/29							
03/15/2024 10127038	B	95,000.000	.9966		- 94,677	94,677	
Issue: 097023CU7 - Boeing Co Sr Nt 5.040% 5/01/27							
03/19/2024 10127038	S	- 290,000.000	.9824		284,902	289,727	- 4,826
Issue: 404280DG1 - Hsbc Hldgs Plc 5.210% 8/11/28							
03/19/2024 10127038	S	- 321,000.000	.9945		319,244	320,868	- 1,624
Issue: 776743AG1 - Roper Technologies 2.950% 9/15/29							
03/19/2024 10127038	B	365,000.000	.8950		- 326,671	326,671	
Issue: 91282CKD2 - U S Treasury Nt 4.250% 2/28/29							
03/19/2024 10127038	S	- 365,000.000	.9976		364,130	365,820	- 1,690
Issue: 91282CKE0 - U S Treasury Nt 4.250% 3/15/27							
03/19/2024 10127038	B	295,000.000	.9936		- 293,110	293,110	
Issue: 91282CKE0 - U S Treasury Nt 4.250% 3/15/27							
03/19/2024 10127038	B	355,000.000	.9934		- 352,670	352,670	
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
03/25/2024 10127038	S	- 280,000.000	.9799		274,378	274,274	104
Issue: 50222CAB6 - Lseg US Fin Corp Sr 5.297% 3/28/34							
03/25/2024 10127038	B	290,000.000	1.0036		- 291,044	291,044	
Issue: 771196BL5 - Roche Holdings Inc 2.375% 1/28/27							
04/02/2024 10127038	S	- 45,000.000	.9356		42,102	41,142	960

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CKE0 - U S Treasury Nt 4.250% 3/15/27							
04/02/2024 10127038	B	40,000.000	.9927		- 39,708	39,708	
Issue: 89236TGU3 - Toyota Motor Mtn 2.150% 2/13/30							
04/03/2024 10127038	S	- 100,000.000	.8585		85,854	86,801	- 947
Issue: 91282CKG5 - U S Treasury Nt 4.125% 3/31/29							
04/03/2024 10127038	B	105,000.000	.9879		- 103,729	103,729	
Issue: 91282CDJ7 - U S Treasury Nt 1.375% 11/15/31							
04/03/2024 10127039	S	- 5,345,000.000	.8091		4,324,648	4,408,114	- 83,466
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
04/08/2024 10127038	B	215,000.000	.9655		- 207,576	207,576	
Issue: 500472AC9 - Philips Electronics 6.875% 3/11/38							
04/08/2024 10127038	S	- 170,000.000	1.0811		183,792	185,167	- 1,375
Issue: 37959EAB8 - Globe Life Inc 4.800% 6/15/32							
04/12/2024 10127038	B	30,000.000	.8500		- 25,500	25,500	
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
04/12/2024 10127038	B	80,000.000	.9607		- 76,856	76,856	
Issue: 04316JAD1 - Gallagher Arthur 5.500% 3/02/33							
04/12/2024 10127038	S	- 90,000.000	.9914		89,229	89,267	- 39
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
04/18/2024 10127038	B	55,000.000	.9498		- 52,241	52,241	
Issue: 12803RAH7 - Caixabank S A Sr 6.037% 3/15/35							
04/18/2024 10127038	S	- 55,000.000	.9741		53,578	55,405	- 1,827

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
04/19/2024 10127038	S	- 125,000.000	.9514		118,926	121,307	- 2,381
Issue: 91282CKF7 - U S Treasury Nt 4.125% 3/31/31							
04/19/2024 10127038	B	330,000.000	.9691		- 319,816	319,816	
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
04/23/2024 10127038	B	40,000.000	.9531		- 38,125	38,125	
Issue: 12803RAH7 - Caixabank S A Sr 6.037% 3/15/35							
04/23/2024 10127038	S	- 40,000.000	.9814		39,257	40,294	- 1,037
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
04/25/2024 10127038	B	55,000.000	.9445		- 51,949	51,949	
Issue: 744320BP6 - Prudential Finl In 6.64444% 3/15/54							
04/25/2024 10127038	S	- 60,000.000	.9899		59,394	60,360	- 966
Issue: 91282CKP5 - U S Treasury Nt 4.625% 4/30/29							
04/29/2024 10127038	B	70,000.000	.9991		- 69,934	69,934	
Issue: 89788MAR3 - Truist Finl Corp Mtn 5.435% 1/24/30							
04/29/2024 10127038	S	- 75,000.000	.9819		73,644	74,511	- 867
Issue: 91282CKP5 - U S Treasury Nt 4.625% 4/30/29							
05/01/2024 10127038	B	60,000.000	.9987		- 59,920	59,920	
Issue: 89788MAR3 - Truist Finl Corp Mtn 5.435% 1/24/30							
05/01/2024 10127038	S	- 65,000.000	.9816		63,802	64,576	- 774
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
05/01/2024 10127038	S	- 40,000.000	.9503		38,013	38,222	- 210

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 456837BM4 - Ing Groep N V 5.550% 3/19/35							
05/01/2024 10127038	B	40,000.000	.9663		- 38,650	38,650	
Issue: 91282CKK6 - U S Treasury Nt 4.875% 4/30/26							
05/03/2024 10127038	S	- 700,000.000	1.0013		700,875	698,641	2,234
Issue: 91282CKK6 - U S Treasury Nt 4.875% 4/30/26							
05/06/2024 10127038	S	- 855,000.000	1.0012		856,035	853,341	2,695
Issue: 91282CKJ9 - U S Treasury Nt 4.500% 4/15/27							
05/06/2024 10127038	B	590,000.000	.9963		- 587,788	587,788	
Issue: 91282CKN0 - U S Treasury Nt 4.625% 4/30/31							
05/08/2024 10127038	B	485,000.000	1.0085		- 489,111	489,111	
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
05/08/2024 10127038	S	- 85,000.000	.9620		81,773	81,322	451
Issue: 91282CKK6 - U S Treasury Nt 4.875% 4/30/26							
05/13/2024 10127038	B	85,000.000	1.0002		- 85,013	85,013	
Issue: 961214ER0 - Westpac Bkg Corp 1.150% 6/03/26							
05/13/2024 10127038	S	- 86,000.000	.9228		79,362	76,805	2,557
Issue: 91282CKP5 - U S Treasury Nt 4.625% 4/30/29							
05/14/2024 10127038	B	365,000.000	1.0070		- 367,538	367,538	
Issue: 91282CKN0 - U S Treasury Nt 4.625% 4/30/31							
05/14/2024 10127038	S	- 365,000.000	1.0099		368,607	366,312	2,296
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
05/14/2024 10127038	B	70,000.000	.9933		- 69,532	69,532	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CKP5 - U S Treasury Nt 4.625% 4/30/29							
05/15/2024 10127038	S	- 240,000.000	1.0105		242,513	241,408	1,104
Issue: 502431AF6 - L3Harris Tech Inc 2.900% 12/15/29							
05/15/2024 10127038	B	240,000.000	.8891		- 213,379	213,379	
Issue: 91282CKR1 - U S Treasury Nt 4.500% 5/15/27							
05/16/2024 10127038	B	165,000.000	.9983		- 164,716	164,716	
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
05/16/2024 10127038	B	90,000.000	1.0019		- 90,169	90,169	
Issue: 867229AC0 - Suncor Energy 7.150% 2/01/32							
05/16/2024 10127038	S	- 110,000.000	1.1009		121,094	118,582	2,511
Issue: 001084AR3 - Agco Corp 5.450% 3/21/27							
05/16/2024 10127038	S	- 175,000.000	1.0009		175,159	175,933	- 774
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
05/22/2024 10127038	S	- 50,000.000	.9961		49,807	49,798	9
Issue: 110122CN6 - Bristol Myers Squibb 3.200% 6/15/26							
05/23/2024 10127038	B	200,000.000	.9613		- 192,266	192,266	
Issue: 91282CKK6 - U S Treasury Nt 4.875% 4/30/26							
05/23/2024 10127038	S	- 205,000.000	.9989		204,768	205,074	- 306
Issue: 912797KC0 - U S Treasury Bill 8/22/24							
05/23/2024 10127038	B	880,000.000	.9869		- 868,450	868,450	
Issue: 91282CKR1 - U S Treasury Nt 4.500% 5/15/27							
05/29/2024 10127038	B	40,000.000	.9918		- 39,673	39,673	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 49271VAW0 - Keurig Dr Pepper Inc 5.100% 3/15/27							
05/29/2024 10127038	S	- 40,000.000	.9943		39,771	39,987	- 216
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
05/30/2024 10127038	S	- 65,000.000	.9863		64,106	64,629	- 523
Issue: 80282KBL9 - Santander Holdings 6.342% 5/31/35							
05/30/2024 10127038	B	70,000.000	.9981		- 69,866	69,866	
Issue: 91282CKT7 - U S Treasury Nt 4.500% 5/31/29							
06/03/2024 10127038	S	- 65,000.000	1.0040		65,259	65,103	156
Issue: 06279JAD1 - Bank Ireland Group 5.601% 3/20/30							
06/03/2024 10127038	B	70,000.000	.9951		- 69,656	69,656	
Issue: 46647PEG7 - Jpmorgan Chase Co 5.581% 4/22/30							
06/04/2024 10127038	S	- 150,000.000	1.0166		152,490	150,129	2,361
Issue: 46647PBD7 - Jpmorgan Chase Co 3.702% 5/06/30							
06/04/2024 10127038	B	150,000.000	.9357		- 140,352	140,352	
Issue: 76209PAE3 - Rga Global Fund Mtn 5.448% 5/24/29							
06/04/2024 10127038	S	- 160,000.000	1.0075		161,206	160,219	987
Issue: 91282CKT7 - U S Treasury Nt 4.500% 5/31/29							
06/04/2024 10127038	B	155,000.000	1.0074		- 156,150	156,150	
Issue: 91282CKT7 - U S Treasury Nt 4.500% 5/31/29							
06/04/2024 10127038	S	- 20,000.000	1.0061		20,122	20,043	79
Issue: 06279JAD1 - Bank Ireland Group 5.601% 3/20/30							
06/04/2024 10127038	B	20,000.000	.9965		- 19,930	19,930	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
06/05/2024 10127038	B	80,000.000	1.0037		- 80,297	80,297	
Issue: 50222CAB6 - Lseg US Fin Corp Sr 5.297% 3/28/34							
06/05/2024 10127038	S	- 85,000.000	1.0036		85,308	85,306	2
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
06/07/2024 10127038	S	- 50,000.000	.9957		49,785	49,841	- 56
Issue: 12803RAH7 - Caixabank S A Sr 6.037% 3/15/35							
06/07/2024 10127038	B	55,000.000	1.0036		- 55,197	55,197	
Issue: 91282CKR1 - U S Treasury Nt 4.500% 5/15/27							
06/10/2024 10127038	B	45,000.000	.9956		- 44,801	44,801	
Issue: 91282CKR1 - U S Treasury Nt 4.500% 5/15/27							
06/10/2024 10127038	S	- 305,000.000	.9955		303,642	303,523	119
Issue: 24422EXR5 - John Deere Cap Mtn 4.900% 6/11/27							
06/10/2024 10127038	B	300,000.000	.9955		- 298,656	298,656	
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
06/11/2024 10127038	B	105,000.000	.9982		- 104,811	104,811	
Issue: 50222CAB6 - Lseg US Fin Corp Sr 5.297% 3/28/34							
06/11/2024 10127038	S	- 110,000.000	.9984		109,824	110,396	- 572
Issue: 67080LAD7 - Nuveen LLC 5.980% 4/15/34							
06/17/2024 10127038	B	100,000.000	1.0125		- 101,245	101,245	
Issue: 67080LAC9 - Nuveen LLC Sr 5.550% 1/15/30							
06/17/2024 10127038	S	- 160,000.000	1.0073		161,165	160,886	278

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
06/17/2024 10127038	S	- 110,000.000	1.0072		110,791	109,767	1,024
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
06/17/2024 10127038	S	- 90,000.000	1.0073		90,654	89,809	845
Issue: 91282CKT7 - U S Treasury Nt 4.500% 5/31/29							
06/17/2024 10127038	B	165,000.000	1.0086		- 166,412	166,412	
Issue: 452151LF8 - Illinois ST 5.100% 6/01/33							
06/17/2024 10127038	B	178,823.530	.9886		- 176,778	176,778	
Issue: 912828YQ7 - U S Treasury Nt 1.625% 10/31/26							
06/17/2024 10127039	S	- 3,540,000.000	.9331		3,303,124	3,247,120	56,004
Issue: 95000U2X0 - Wells Fargo Co Mtn 3.908% 4/25/26							
06/25/2024 10127038	S	- 490,000.000	.9854		482,836	480,891	1,945
Issue: 91282CKS9 - U S Treasury Nt 4.875% 5/31/26							
06/25/2024 10127038	B	210,000.000	1.0023		- 210,492	210,492	
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
06/26/2024 10127038	S	- 250,000.000	1.0046		251,152	250,771	381
Issue: 91282CKT7 - U S Treasury Nt 4.500% 5/31/29							
06/26/2024 10127038	B	150,000.000	1.0072		- 151,084	151,084	
Issue: 91282CKT7 - U S Treasury Nt 4.500% 5/31/29							
06/26/2024 10127038	S	- 1,050,000.000	1.0073		1,057,629	1,058,938	- 1,309
Issue: 06738EBM6 - Barclays Plc Sr 2.645% 6/24/31							
06/26/2024 10127038	S	- 145,000.000	.8484		123,012	122,017	995

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91087BAV2 - United Mexico 6.350% 2/09/35							
06/26/2024 10127038	S	- 205,000.000	1.0120		207,460	208,588	- 1,128
Issue: 91087BAZ3 - United Mexico 6.000% 5/07/36							
06/26/2024 10127038	B	190,000.000	.9800		- 186,200	186,200	
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
06/28/2024 10127038	B	385,000.000	.9997		- 384,895	384,895	
Issue: 91282CKV2 - U S Treasury Nt 4.625% 6/15/27							
06/28/2024 10127038	B	230,000.000	1.0029		- 230,656	230,656	
Issue: 75513ECH2 - Rtx Corporation 3.500% 3/15/27							
07/01/2024 10127038	B	425,000.000	.9570		- 406,729	406,729	
Issue: 75625QAE9 - Reckitt Benckiser 3.000% 6/26/27							
07/01/2024 10127038	B	290,000.000	.9394		- 272,432	272,432	
Issue: 913017CY3 - Rtx Corporation 4.125% 11/16/28							
07/01/2024 10127038	S	- 290,000.000	.9597		278,316	280,688	- 2,372
Issue: 91282CKV2 - U S Treasury Nt 4.625% 6/15/27							
07/01/2024 10127038	S	- 375,000.000	1.0014		375,513	376,521	- 1,008
Issue: 91282CKV2 - U S Treasury Nt 4.625% 6/15/27							
07/01/2024 10127038	S	- 280,000.000	1.0010		280,268	281,136	- 868
Issue: 91282CKX8 - U S Treasury Nt 4.250% 6/30/29							
07/01/2024 10127038	B	250,000.000	.9927		- 248,174	248,174	
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
07/03/2024 10127038	B	105,000.000	1.0015		- 105,160	105,160	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 225313AQ8 - Credit Agricole Mtn 6.251% 1/10/35							
07/03/2024 10127038	S	- 115,000.000	1.0147		116,694	116,410	284
Issue: 91282CKV2 - U S Treasury Nt 4.625% 6/15/27							
07/05/2024 10127038	B	40,000.000	1.0063		- 40,251	40,251	
Issue: 06051GKJ7 - Bk Of America Mtn 2.551% 2/04/28							
07/05/2024 10127038	S	- 50,000.000	.9376		46,878	46,402	477
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
07/08/2024 10127038	B	150,000.000	1.0072		- 151,084	151,084	
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
07/08/2024 10127038	S	- 35,000.000	1.0073		35,255	35,044	211
Issue: 24422EXR5 - John Deere Cap Mtn 4.900% 6/11/27							
07/08/2024 10127038	S	- 300,000.000	1.0013		300,393	298,656	1,737
Issue: 91282CKV2 - U S Treasury Nt 4.625% 6/15/27							
07/08/2024 10127038	B	295,000.000	1.0061		- 296,803	296,803	
Issue: 172967PG0 - Citigroup Inc 5.827% 2/13/35							
07/08/2024 10127038	S	- 165,000.000	1.0038		165,627	161,449	4,178
Issue: 110122EH7 - Bristol Myers 5.200% 2/22/34							
07/08/2024 10127038	B	40,000.000	1.0071		- 40,286	40,286	
Issue: 20772GF45 - Connecticut ST Ser A 5.850% 3/15/32							
07/10/2024 10127038	S	- 45,000.000	1.0616		47,771	48,029	- 259
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
07/15/2024 10127038	B	325,000.000	1.0114		- 328,707	328,707	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CKW0 - U S Treasury Nt 4.250% 6/30/31							
07/15/2024 10127038	B	200,000.000	1.0050		- 201,000	201,000	
Issue: 46647PEK8 - Jpmorgan Chase Co 5.294% 7/22/35							
07/17/2024 10127038	B	430,000.000	1.0083		- 433,586	433,586	
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
07/17/2024 10127038	S	- 415,000.000	1.0181		422,522	419,265	3,257
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
07/19/2024 10127038	B	85,000.000	1.0106		- 85,903	85,903	
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
07/19/2024 10127038	S	- 85,000.000	1.0107		85,913	85,921	- 8
Issue: 91282CKW0 - U S Treasury Nt 4.250% 6/30/31							
07/19/2024 10127038	B	115,000.000	1.0043		- 115,490	115,490	
Issue: 91282CKW0 - U S Treasury Nt 4.250% 6/30/31							
07/19/2024 10127038	S	- 115,000.000	1.0040		115,458	114,972	486
Issue: 83444MAE1 - Solventum Corp 5.450% 3/13/31							
07/19/2024 10127038	S	- 125,000.000	.9978		124,728	125,166	- 439
Issue: 83444MAG6 - Solventum Corp 5.600% 3/23/34							
07/19/2024 10127038	B	95,000.000	.9926		- 94,296	94,296	
Issue: 639057AC2 - Natwest Group Plc 1.642% 6/14/27							
07/22/2024 10127038	S	- 240,000.000	.9338		224,122	220,051	4,070
Issue: 91282CKX8 - U S Treasury Nt 4.250% 6/30/29							
07/22/2024 10127038	S	- 440,000.000	1.0043		441,891	440,994	897

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CKY6 - U S Treasury Nt 4.625% 6/30/26							
07/22/2024 10127038	B	220,000.000	1.0019		- 220,421	220,421	
Issue: 91282CKW0 - U S Treasury Nt 4.250% 6/30/31							
07/22/2024 10127038	B	325,000.000	1.0049		- 326,600	326,600	
Issue: 91282CKZ3 - U S Treasury Bd 4.375% 7/15/27							
07/25/2024 10127038	S	- 175,000.000	1.0035		175,615	175,661	- 46
Issue: 14040HDH5 - Capital One Finl 5.884% 7/26/35							
07/25/2024 10127038	B	90,000.000	1.0013		- 90,114	90,114	
Issue: 478160CU6 - Johnson Johnson 4.800% 6/01/29							
07/25/2024 10127038	S	- 265,000.000	1.0168		269,452	265,419	4,033
Issue: 478160CV4 - Johnson Johnson 4.900% 6/01/31							
07/25/2024 10127038	B	195,000.000	1.0182		- 198,549	198,549	
Issue: 98978VAL7 - Zoetis Inc 3.000% 9/12/27							
07/25/2024 10127038	B	175,000.000	.9453		- 165,426	165,426	
Issue: 91282CKX8 - U S Treasury Nt 4.250% 6/30/29							
07/25/2024 10127038	B	255,000.000	1.0051		- 256,295	256,295	
Issue: 14040HCY9 - Capital One Finl 5.817% 2/01/34							
07/25/2024 10127038	S	- 105,000.000	.0000		104,999	102,981	2,018
Issue: 91282CKW0 - U S Treasury Nt 4.250% 6/30/31							
07/25/2024 10127038	S	- 190,000.000	1.0048		190,905	190,360	546
Issue: 95000U3D3 - Wells Fargo Co Mtn 5.389% 4/24/34							
07/26/2024 10127038	S	- 80,000.000	1.0026		80,208	77,872	2,336

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 95000U3F8 - Wells Fargo Co Mtn 5.557% 7/25/34							
07/26/2024 10127038	B	80,000.000	1.0135		- 81,083	81,083	
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
07/26/2024 10127038	S	- 65,000.000	1.0139		65,906	65,762	145
Issue: 50212YAK0 - Lpl Hldgs Inc 6.000% 5/20/34							
07/26/2024 10127038	B	70,000.000	.9970		- 69,793	69,793	
Issue: 91282CKZ3 - U S Treasury Bd 4.375% 7/15/27							
07/30/2024 10127038	S	- 80,000.000	1.0049		80,395	80,302	93
Issue: 75625QAE9 - Reckitt Benckiser 3.000% 6/26/27							
07/30/2024 10127038	B	85,000.000	.9441		- 80,244	80,244	
Issue: 75513ECH2 - Rtx Corporation 3.500% 3/15/27							
07/31/2024 10127038	S	- 165,000.000	.9690		159,878	157,907	1,972
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
07/31/2024 10127038	B	185,000.000	1.0251		- 189,647	189,647	
Issue: 913017CR8 - Rtx Corporation 3.125% 5/04/27							
07/31/2024 10127038	B	165,000.000	.9579		- 158,047	158,047	
Issue: 91282CKZ3 - U S Treasury Bd 4.375% 7/15/27							
08/01/2024 10127038	B	425,000.000	1.0104		- 429,399	429,399	
Issue: 91282CLD1 - U S Treasury Nt 4.125% 7/31/31							
08/01/2024 10127038	S	- 195,000.000	1.0143		197,780	195,668	2,112
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
08/05/2024 10127038	S	- 65,000.000	1.0498		68,235	66,752	1,483

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 6174468U6 - Morgan Stanley Mtn 1.794% 2/13/32							
08/05/2024 10127038	B	110,000.000	.8239		- 90,632	90,632	
Issue: 30040WAZ1 - Eversource Energy Sr 5.950% 7/15/34							
08/06/2024 10127038	S	- 55,000.000	1.0443		57,435	54,906	2,529
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
08/06/2024 10127038	B	50,000.000	1.0389		- 51,945	51,945	
Issue: 09290DAJ0 - Blackrock Funding 4.900% 1/08/35							
08/08/2024 10127038	B	100,000.000	1.0047		- 100,466	100,466	
Issue: 09290DAB7 - Blackrock Funding 5.000% 3/14/34							
08/08/2024 10127038	S	- 105,000.000	1.0155		106,631	105,457	1,174
Issue: 91282CLC3 - U S Treasury Nt 4.000% 7/31/29							
08/09/2024 10127038	S	- 135,000.000	1.0102		136,376	135,976	400
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
08/09/2024 10127038	B	75,000.000	1.0357		- 77,681	77,681	
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
08/09/2024 10127038	B	150,000.000	1.0355		- 155,332	155,332	
Issue: 458140CL2 - Intel Corp 5.150% 2/21/34							
08/09/2024 10127038	S	- 170,000.000	.9887		168,084	168,547	- 462
Issue: 83444MAG6 - Solventum Corp 5.600% 3/23/34							
08/09/2024 10127038	S	- 85,000.000	1.0160		86,358	84,299	2,059
Issue: 83444MAC5 - Solventum Corp 5.400% 3/01/29							
08/09/2024 10127038	B	155,000.000	1.0157		- 157,438	157,438	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
08/12/2024 10127038	B	20,000.000	.9962		- 19,923	19,923	
Issue: 49446RAZ2 - Kimco Realty 3.200% 4/01/32							
08/12/2024 10127038	S	- 30,000.000	.8883		26,648	25,287	1,361
Issue: 808513CE3 - Schwab Charles Corp 5.853% 5/19/34							
08/15/2024 10127038	B	135,000.000	1.0443		- 140,982	140,982	
Issue: 808513CH6 - Schwab Charles Corp 6.136% 8/24/34							
08/15/2024 10127038	S	- 130,000.000	1.0671		138,720	136,211	2,509
Issue: 91282CLC3 - U S Treasury Nt 4.000% 7/31/29							
08/16/2024 10127038	B	115,000.000	1.0100		- 116,154	116,154	
Issue: 68233JCQ5 - Oncor Elec Delivery 4.300% 5/15/28							
08/16/2024 10127038	S	- 155,000.000	.9943		154,120	151,857	2,263
Issue: 91282CLC3 - U S Treasury Nt 4.000% 7/31/29							
08/19/2024 10127038	B	150,000.000	1.0108		- 151,623	151,623	
Issue: 59217GEG0 - Metropolitan Life 2.950% 4/09/30							
08/19/2024 10127038	S	- 150,000.000	.9194		137,913	130,247	7,666
Issue: 91282CLC3 - U S Treasury Nt 4.000% 7/31/29							
08/20/2024 10127038	S	- 160,000.000	1.0132		162,119	161,935	183
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
08/20/2024 10127038	S	- 115,000.000	1.0040		115,463	114,609	854
Issue: 46647PBD7 - Jpmorgan Chase Co 3.702% 5/06/30							
08/22/2024 10127038	B	130,000.000	.9623		- 125,096	125,096	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 05964HBB0 - Banco Santander 5.538% 3/14/30							
08/22/2024 10127038	S	- 130,000.000	1.0234		133,043	130,000	3,043
Issue: 91282CLC3 - U S Treasury Nt 4.000% 7/31/29							
08/26/2024 10127038	B	350,000.000	1.0148		- 355,195	355,195	
Issue: 91282CLD1 - U S Treasury Nt 4.125% 7/31/31							
08/26/2024 10127038	B	800,000.000	1.0242		- 819,375	819,375	
Issue: 91282CLG4 - U S Treasury Nt 3.750% 8/15/27							
08/26/2024 10127038	B	650,000.000	1.0001		- 650,051	650,051	
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
08/26/2024 10127038	B	825,000.000	1.0047		- 828,867	828,867	
Issue: 91282CLG4 - U S Treasury Nt 3.750% 8/15/27							
08/29/2024 10127038	S	- 190,000.000	.9997		189,952	189,676	276
Issue: 458140BQ2 - Intel Corp 3.750% 3/25/27							
08/29/2024 10127038	B	225,000.000	.9742		- 219,193	219,193	
Issue: 912828YQ7 - U S Treasury Nt 1.625% 10/31/26							
08/29/2024 10127039	B	1,575,000.000	.9536		- 1,501,849	1,501,849	
Issue: 91282CAL5 - U S Treasury Nt 0.375% 9/30/27							
08/29/2024 10127039	B	3,230,000.000	.9025		- 2,914,949	2,914,949	
Issue: 912797LE5 - U S Treasury Bill 11/21/24							
08/30/2024 10127038	S	- 815,000.000	.9890		804,677	804,677	
Issue: 174610BG9 - Citizens Financial 6.645% 4/25/35							
09/03/2024 10127038	S	- 70,000.000	1.0847		75,930	71,099	4,831

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
09/03/2024 10127038	B	65,000.000	1.0029		- 65,188	65,188	
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
09/04/2024 10127038	B	55,000.000	1.0094		- 55,519	55,519	
Issue: 60687YDG1 - Mizuho Financial 5.594% 7/10/35							
09/04/2024 10127038	S	- 55,000.000	1.0473		57,599	55,270	2,330
Issue: 37959EAA0 - Globe Life Inc 2.150% 8/15/30							
09/05/2024 10127038	S	- 70,000.000	.8567		59,970	57,083	2,887
Issue: 91282CLK5 - U S Treasury Nt 3.625% 8/31/29							
09/05/2024 10127038	B	75,000.000	1.0028		- 75,208	75,208	
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
09/10/2024 10127038	B	65,000.000	1.0164		- 66,066	66,066	
Issue: 91282CLJ8 - U S Treasury Nt 3.750% 8/31/31							
09/10/2024 10127038	S	- 115,000.000	1.0139		116,601	115,110	1,492
Issue: 06368L3L8 - Bank Montreal Mtn 5.511% 6/04/31							
09/10/2024 10127038	B	125,000.000	1.0535		- 131,690	131,690	
Issue: 452151LF8 - Illinois ST 5.100% 6/01/33							
09/10/2024 10127038	S	- 112,941.180	1.0170		114,863	109,513	5,350
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
09/13/2024 10127038	S	- 220,000.000	1.0182		224,005	222,584	1,421
Issue: 17327CAQ6 - Citigroup Inc 3.057% 1/25/33							
09/13/2024 10127038	B	320,000.000	.8953		- 286,509	286,509	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CLL3 - U S Treasury Nt 3.375% 9/15/27							
09/17/2024 10127038	S	- 120,000.000	.9974		119,684	119,925	- 241
Issue: 36143L2N4 - Ga Global Fund Mtn 4.400% 9/23/27							
09/17/2024 10127038	B	120,000.000	.9992		- 119,906	119,906	
Issue: 91282CLK5 - U S Treasury Nt 3.625% 8/31/29							
09/18/2024 10127038	B	85,000.000	1.0065		- 85,554	85,554	
Issue: 65473PAS4 - Nisource Inc 5.200% 7/01/29							
09/18/2024 10127038	S	- 90,000.000	1.0370		93,332	90,003	3,329
Issue: 91282CLL3 - U S Treasury Nt 3.375% 9/15/27							
09/19/2024 10127038	B	45,000.000	.9967		- 44,851	44,851	
Issue: 10921U2J6 - Brighthouse Mtn 5.550% 4/09/27							
09/19/2024 10127038	S	- 50,000.000	1.0209		51,044	50,036	1,008
Issue: 91282CLJ8 - U S Treasury Nt 3.750% 8/31/31							
09/20/2024 10127038	B	325,000.000	1.0068		- 327,209	327,209	
Issue: 14448CAQ7 - Carrier Global 2.722% 2/15/30							
09/25/2024 10127038	S	- 120,000.000	.9262		111,148	107,200	3,948
Issue: 91282CLK5 - U S Treasury Nt 3.625% 8/31/29							
09/25/2024 10127038	B	120,000.000	1.0049		- 120,591	120,591	
Issue: 46514BRN9 - Israel ST Dlr Bd 5.375% 3/12/29							
09/25/2024 10127038	S	- 55,000.000	1.0138		55,756	55,476	281
Issue: 91282CLK5 - U S Treasury Nt 3.625% 8/31/29							
09/27/2024 10127038	B	45,000.000	1.0055		- 45,246	45,246	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 256677AG0 - Dollar General 3.500% 4/03/30							
09/27/2024 10127038	S	- 45,000.000	.9437		42,464	41,542	922
Issue: 14040HDH5 - Capital One Finl 5.884% 7/26/35							
10/01/2024 10127038	S	- 90,000.000	1.0516		94,643	90,114	4,529
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
10/01/2024 10127038	B	85,000.000	1.0106		- 85,903	85,903	
Issue: 912828YQ7 - U S Treasury Nt 1.625% 10/31/26							
10/01/2024 10127039	S	- 1,300,000.000	.9607		1,248,965	1,215,343	33,622
Issue: 91282CLN9 - U S Treasury Nt 3.500% 9/30/29							
10/02/2024 10127038	B	145,000.000	.9974		- 144,626	144,626	
Issue: 256677AG0 - Dollar General 3.500% 4/03/30							
10/02/2024 10127038	S	- 140,000.000	.9407		131,701	129,242	2,458
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
10/07/2024 10127038	S	- 80,000.000	.9882		79,056	80,510	- 1,454
Issue: 666807CL4 - Northrop Grumman 4.900% 6/01/34							
10/07/2024 10127038	B	85,000.000	1.0119		- 86,014	86,014	
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
10/08/2024 10127038	S	- 40,000.000	.9880		39,519	40,096	- 577
Issue: 50212YAF1 - Lpl Holdings Inc 4.375% 5/15/31							
10/08/2024 10127038	B	60,000.000	.9361		- 56,164	56,164	
Issue: 91282CLN9 - U S Treasury Nt 3.500% 9/30/29							
10/08/2024 10127038	B	270,000.000	.9840		- 265,686	265,686	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 46849LVB4 - Jackson Natl Mtn 4.600% 10/01/29							
10/08/2024 10127038	S	- 275,000.000	.9897		272,157	274,392	- 2,236
Issue: 46647PDY9 - Jpmorgan Chase Co 6.254% 10/23/34							
10/09/2024 10127038	B	125,000.000	1.0936		- 136,701	136,701	
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
10/09/2024 10127038	S	- 120,000.000	.9869		118,425	120,115	- 1,690
Issue: 7591EPAV2 - Regions Financial 5.502% 9/06/35							
10/09/2024 10127038	S	- 130,000.000	1.0095		131,238	130,593	645
Issue: 89788MAS1 - Truist Finl Mtn 5.711% 1/24/35							
10/09/2024 10127038	B	135,000.000	1.0375		- 140,060	140,060	
Issue: 38141GYB4 - Goldman Sachs Group 2.615% 4/22/32							
10/10/2024 10127038	S	- 55,000.000	.8743		48,087	44,484	3,603
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
10/10/2024 10127038	B	35,000.000	.9846		- 34,461	34,461	
Issue: 24906PAA7 - Dentsply Sirona Inc 3.250% 6/01/30							
10/11/2024 10127038	S	- 65,000.000	.9082		59,030	59,038	- 9
Issue: 91282CLN9 - U S Treasury Nt 3.500% 9/30/29							
10/11/2024 10127038	B	65,000.000	.9830		- 63,896	63,896	
Issue: 06406RAB3 - Bank Ny Mellon Mtn 3.442% 2/07/28							
10/15/2024 10127038	S	- 50,000.000	.9810		49,049	49,191	- 142
Issue: 350930AB9 - Foundry Jv Holdco 5.900% 1/25/30							
10/15/2024 10127038	B	160,000.000	1.0233		- 163,731	163,731	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CLN9 - U S Treasury Nt 3.500% 9/30/29							
10/15/2024 10127038	S	- 165,000.000	.9841		162,383	163,271	- 888
Issue: 91282CLQ2 - U S Treasury Nt 3.875% 10/15/27							
10/15/2024 10127038	B	40,000.000	1.0004		- 40,014	40,014	
Issue: 350930AB9 - Foundry Jv Holdco 5.900% 1/25/30							
10/17/2024 10127038	S	- 160,000.000	1.0220		163,517	163,731	- 214
Issue: 24906PAA7 - Dentsply Sirona Inc 3.250% 6/01/30							
10/17/2024 10127038	S	- 140,000.000	.9075		127,043	127,160	- 117
Issue: 91282CLN9 - U S Treasury Nt 3.500% 9/30/29							
10/17/2024 10127038	B	165,000.000	.9820		- 162,029	162,029	
Issue: 91282CLN9 - U S Treasury Nt 3.500% 9/30/29							
10/17/2024 10127038	B	145,000.000	.9818		- 142,361	142,361	
Issue: 46647PBD7 - Jpmorgan Chase Co 3.702% 5/06/30							
10/22/2024 10127038	S	- 80,000.000	.9584		76,674	75,373	1,300
Issue: 46647PBE5 - Jpmorgan Chase Co 2.739% 10/15/30							
10/22/2024 10127038	B	75,000.000	.9111		- 68,333	68,333	
Issue: 780097BL4 - Royal Bk Scotlnd 4.445% 5/08/30							
10/23/2024 10127038	B	200,000.000	.9757		- 195,142	195,142	
Issue: 91282CLN9 - U S Treasury Nt 3.500% 9/30/29							
10/23/2024 10127038	S	- 180,000.000	.9756		175,613	177,391	- 1,778
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
10/24/2024 10127038	B	25,000.000	.9720		- 24,301	24,301	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 59217GGU7 - Metroplitan Mtn 1.550% 1/07/31							
10/24/2024 10127038	S	- 45,000.000	.8274		37,233	36,051	1,181
Issue: 23341CAE3 - Dnb Bank Mtn 4.853% 11/05/30							
10/28/2024 10127038	B	555,000.000	.9998		- 554,900	554,900	
Issue: 91282CLN9 - U S Treasury Nt 3.500% 9/30/29							
10/28/2024 10127038	S	- 565,000.000	.9727		549,595	556,005	- 6,410
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
10/31/2024 10127038	B	295,000.000	.9678		- 285,505	285,505	
Issue: 91282CLM1 - U S Treasury Nt 3.625% 9/30/31							
10/31/2024 10127038	B	190,000.000	.9643		- 183,209	183,209	
Issue: 91282CLR0 - U S Treasury Nt 4.125% 10/31/29							
11/06/2024 10127038	S	- 250,000.000	.9935		248,369	249,652	- 1,282
Issue: 78081BAQ6 - Royalty Pharma Plc 5.150% 9/02/29							
11/06/2024 10127038	B	260,000.000	1.0018		- 260,460	260,460	
Issue: 91282CLR0 - U S Treasury Nt 4.125% 10/31/29							
11/08/2024 10127038	B	70,000.000	.9971		- 69,798	69,798	
Issue: 46647PBE5 - Jpmorgan Chase Co 2.739% 10/15/30							
11/08/2024 10127038	S	- 75,000.000	.9089		68,167	68,333	- 166
Issue: 91282CLW9 - U S Treasury Nt 4.250% 11/15/34							
11/15/2024 10127038	S	- 30,000.000	.9864		29,592	29,645	- 53
Issue: 61747YEF8 - Morgan Stanley 2.484% 9/16/36							
11/15/2024 10127038	B	50,000.000	.8157		- 40,784	40,784	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CLR0 - U S Treasury Nt 4.125% 10/31/29							
11/20/2024 10127038	S	- 375,000.000	.9938		372,656	372,639	17
Issue: 50540RAW2 - Laboratory 2.950% 12/01/29							
11/20/2024 10127038	B	395,000.000	.9084		- 358,798	358,798	
Issue: 91282CLR0 - U S Treasury Nt 4.125% 10/31/29							
11/21/2024 10127038	S	- 135,000.000	.9942		134,214	134,087	127
Issue: 91282CLX7 - U S Treasury Nt 4.000% 11/15/27							
11/21/2024 10127038	S	- 295,000.000	.9964		293,928	293,817	112
Issue: 58769JAZ0 - Mercedes Benz Fin 4.900% 11/15/27							
11/21/2024 10127038	B	300,000.000	.9998		- 299,946	299,946	
Issue: 65364UAN6 - Niagara Mohawk Pwr 1.960% 6/27/30							
11/21/2024 10127038	B	134,000.000	.8494		- 113,814	113,814	
Issue: 87165BAR4 - Synchrony Financial 2.875% 10/28/31							
12/05/2024 10127038	B	35,000.000	.8464		- 29,625	29,625	
Issue: 91282CLW9 - U S Treasury Nt 4.250% 11/15/34							
12/05/2024 10127038	S	- 20,000.000	1.0032		20,065	19,970	95
Total For J.P. Morgan Securities LLC				**0**	**70,310,386**	**70,196,552**	**113,830**
Broker: Morgan Stanley & Co. LLC							
Issue: 91282CJL6 - U S Treasury Nt 4.875% 11/30/25							
01/02/2024 10127038	S	- 225,000.000	1.0089		226,995	226,151	844

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CJS1 - U S Treasury Nt 4.250% 12/31/25							
01/02/2024 10127038	B	215,000.000	.9983		- 214,630	214,630	
Issue: 912797GX9 - U S Treasury Bill 3/14/24							
01/03/2024 10127038	S	- 290,000.000	.9900		286,485	286,485	
Issue: 91282CJJ1 - U S Treasury Nt 4.500% 11/15/33							
01/05/2024 10127038	B	105,000.000	1.0362		- 108,798	108,798	
Issue: 06051GJS9 - Bk Of America Mtn 1.734% 7/22/27							
01/09/2024 10127038	B	220,000.000	.9117		- 200,581	200,581	
Issue: 06051GJT7 - Bk Of America Mtn 2.687% 4/22/32							
01/09/2024 10127038	S	- 90,000.000	.8351		75,157	75,643	- 486
Issue: 59523UAR8 - Mid America 2.750% 3/15/30							
01/09/2024 10127038	B	75,000.000	.8788		- 65,907	65,907	
Issue: 91282CJJ1 - U S Treasury Nt 4.500% 11/15/33							
01/09/2024 10127038	B	60,000.000	1.0393		- 62,358	62,358	
Issue: 91282CJJ1 - U S Treasury Nt 4.500% 11/15/33							
01/09/2024 10127038	B	80,000.000	1.0394		- 83,150	83,150	
Issue: 91282CJJ1 - U S Treasury Nt 4.500% 11/15/33							
01/09/2024 10127038	S	- 210,000.000	1.0391		218,220	218,233	- 13
Issue: 91282CJJ1 - U S Treasury Nt 4.500% 11/15/33							
01/09/2024 10127038	S	- 35,000.000	1.0393		36,374	36,372	2
Issue: 91282CJS1 - U S Treasury Nt 4.250% 12/31/25							
01/09/2024 10127038	S	- 260,000.000	.9978		259,421	259,566	- 145

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CJR3 - U S Treasury Nt 3.750% 12/31/28							
01/09/2024 10127038	S	- 80,000.000	.9902		79,216	79,233	- 17
Issue: 91282CJR3 - U S Treasury Nt 3.750% 12/31/28							
01/09/2024 10127038	S	- 165,000.000	.9902		163,382	163,417	- 35
Issue: 882508BL7 - Texas Instrs Inc 1.900% 9/15/31							
01/09/2024 10127038	S	- 111,000.000	.8432		93,596	91,753	1,843
Issue: 61747YED3 - Morgan Stanley Mtn 2.239% 7/21/32							
01/17/2024 10127038	B	275,000.000	.8056		- 221,537	221,537	
Issue: 91282CJJ1 - U S Treasury Nt 4.500% 11/15/33							
01/17/2024 10127038	S	- 180,000.000	1.0315		185,667	186,481	- 813
Issue: 91282CJR3 - U S Treasury Nt 3.750% 12/31/28							
01/17/2024 10127038	S	- 160,000.000	.9872		157,956	158,308	- 352
Issue: 95000U3J0 - Wells Fargo Co Mtn 5.198% 1/23/30							
01/17/2024 10127038	B	160,000.000	.9953		- 159,243	159,243	
Issue: 95000U2G7 - Wells Fargo Mtn 2.879% 10/30/30							
01/18/2024 10127038	B	105,000.000	.8796		- 92,356	92,356	
Issue: 91282CJJ1 - U S Treasury Nt 4.500% 11/15/33							
01/18/2024 10127038	S	- 45,000.000	1.0299		46,346	46,318	28
Issue: 040555DD3 - Arizona Pub Svc Co 2.200% 12/15/31							
01/18/2024 10127038	B	65,000.000	.8046		- 52,298	52,298	
Issue: 91282CJR3 - U S Treasury Nt 3.750% 12/31/28							
01/18/2024 10127038	B	275,000.000	.9868		- 271,380	271,380	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 95000U2J1 - Wells Fargo Mtn 2.572% 2/11/31							
01/18/2024 10127038	S	- 260,000.000	.8605		223,725	222,732	993
Issue: 95000U2J1 - Wells Fargo Mtn 2.572% 2/11/31							
01/18/2024 10127038	S	- 100,000.000	.8603		86,034	85,666	368
Issue: 61747YED3 - Morgan Stanley Mtn 2.239% 7/21/32							
01/19/2024 10127038	S	- 250,000.000	.8063		201,578	201,398	180
Issue: 91282CJJ1 - U S Treasury Nt 4.500% 11/15/33							
01/19/2024 10127038	B	165,000.000	1.0273		- 169,499	169,499	
Issue: 91282CJQ5 - U S Treasury Nt 3.750% 12/31/30							
01/23/2024 10127038	S	- 55,000.000	.9783		53,805	53,851	- 45
Issue: 316773DL1 - Fifth Third Bancorp 5.631% 1/29/32							
01/23/2024 10127038	B	55,000.000	1.0005		- 55,025	55,025	
Issue: 91282CJR3 - U S Treasury Nt 3.750% 12/31/28							
01/24/2024 10127038	B	235,000.000	.9852		- 231,521	231,521	
Issue: 36143L2L8 - Ga Global Fund Mtn 5.500% 1/08/29							
01/24/2024 10127038	S	- 245,000.000	.9972		244,321	243,020	1,301
Issue: 91282CJW2 - U S Treasury Nt 4.000% 1/31/29							
01/29/2024 10127038	B	30,000.000	1.0006		- 30,018	30,018	
Issue: 092113AV1 - Black Hills Corp 5.950% 3/15/28							
01/29/2024 10127038	S	- 35,000.000	1.0326		36,141	35,654	487
Issue: 91282CJW2 - U S Treasury Nt 4.000% 1/31/29							
01/31/2024 10127038	S	- 180,000.000	1.0063		181,132	180,550	582

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 200340AW7 - Comerica Inc 5.982% 1/30/30							
01/31/2024 10127038	B	190,000.000	.9967		- 189,369	189,369	
Issue: 38141GYM0 - Goldman Sachs 1.948% 10/21/27							
02/01/2024 10127038	B	50,000.000	.9198		- 45,991	45,991	
Issue: 91282CJV4 - U S Treasury Nt 4.250% 1/31/26							
02/01/2024 10127038	S	- 65,000.000	1.0005		65,032	64,898	133
Issue: 06406RBU0 - Bank Of Ny Mtn 6.474% 10/25/34							
02/02/2024 10127038	S	- 145,000.000	1.1002		159,522	144,704	14,818
Issue: 771196CG5 - Roche Holdings Inc 5.489% 11/13/30							
02/02/2024 10127038	B	240,000.000	1.0447		- 250,718	250,718	
Issue: 91282CJJ1 - U S Treasury Nt 4.500% 11/15/33							
02/02/2024 10127038	B	125,000.000	1.0366		- 129,580	129,580	
Issue: 91282CJJ1 - U S Treasury Nt 4.500% 11/15/33							
02/02/2024 10127038	B	140,000.000	1.0376		- 145,261	145,261	
Issue: 91282CJJ1 - U S Treasury Nt 4.500% 11/15/33							
02/02/2024 10127038	B	75,000.000	1.0363		- 77,725	77,725	
Issue: 91282CJJ1 - U S Treasury Nt 4.500% 11/15/33							
02/02/2024 10127038	S	- 90,000.000	1.0379		93,410	93,140	271
Issue: 716973AE2 - Pfizer Invt 4.750% 5/19/33							
02/02/2024 10127038	S	- 85,000.000	.9928		84,390	85,371	- 981
Issue: 06406RBP1 - Bank Of Ny Mtn 4.706% 2/01/34							
02/02/2024 10127038	S	- 145,000.000	.9703		140,698	136,135	4,562

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CJW2 - U S Treasury Nt 4.000% 1/31/29							
02/02/2024 10127038	S	- 310,000.000	.9998		309,939	310,980	- 1,041
Issue: 92338CAE3 - Veralto Corp 5.450% 9/18/33							
02/02/2024 10127038	B	100,000.000	1.0179		- 101,790	101,790	
Issue: 91282CJX0 - U S Treasury Nt 4.000% 1/31/31							
02/05/2024 10127038	S	- 255,000.000	.9938		253,426	253,955	- 529
Issue: 61747YEC5 - Morgan Stanley Mtn 1.512% 7/20/27							
02/06/2024 10127038	S	- 90,000.000	.9177		82,591	80,224	2,367
Issue: 91282CJJ1 - U S Treasury Nt 4.500% 11/15/33							
02/06/2024 10127038	S	- 115,000.000	1.0307		118,531	119,012	- 481
Issue: 91282CJT9 - U S Treasury Nt 4.000% 1/15/27							
02/06/2024 10127038	S	- 70,000.000	.9948		69,639	69,994	- 355
Issue: 61690U8A1 - Morgan Stanley Bk 4.952% 1/14/28							
02/06/2024 10127038	B	70,000.000	.9987		- 69,912	69,912	
Issue: 91282CJV4 - U S Treasury Nt 4.250% 1/31/26							
02/06/2024 10127038	B	105,000.000	.9972		- 104,705	104,705	
Issue: 91282CJX0 - U S Treasury Nt 4.000% 1/31/31							
02/06/2024 10127038	B	25,000.000	.9961		- 24,901	24,901	
Issue: 61747YFM2 - Morgan Stanley 5.942% 2/07/39							
02/06/2024 10127038	B	125,000.000	1.0043		- 125,541	125,541	
Issue: 37045XER3 - General Mtrs Finl 5.750% 2/08/31							
02/06/2024 10127038	S	- 25,000.000	1.0082		25,205	25,149	56

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 06051GJS9 - Bk Of America Mtn 1.734% 7/22/27							
02/07/2024 10127038	S	- 430,000.000	.9220		396,443	387,453	8,990
Issue: 61772BAB9 - Morgan Stanley Mtn 1.593% 5/04/27							
02/07/2024 10127038	S	- 190,000.000	.9247		175,684	172,681	3,002
Issue: 91282CJW2 - U S Treasury Nt 4.000% 1/31/29							
02/07/2024 10127038	S	- 380,000.000	.9977		379,124	380,428	- 1,304
Issue: 91282CJV4 - U S Treasury Nt 4.250% 1/31/26							
02/07/2024 10127038	B	200,000.000	.9968		- 199,363	199,363	
Issue: 91282CJV4 - U S Treasury Nt 4.250% 1/31/26							
02/07/2024 10127038	B	500,000.000	.9971		- 498,574	498,574	
Issue: 172967PF2 - Citigroup Inc 5.174% 2/13/30							
02/07/2024 10127038	B	390,000.000	.9997		- 389,883	389,883	
Issue: 91282CJT9 - U S Treasury Nt 4.000% 1/15/27							
02/12/2024 10127038	S	- 2,530,000.000	.9928		2,511,717	2,528,710	- 16,993
Issue: 91282CJT9 - U S Treasury Nt 4.000% 1/15/27							
02/12/2024 10127038	S	- 1,180,000.000	.9929		1,171,611	1,179,398	- 7,787
Issue: 91282CKA8 - U S Treasury Nt 4.125% 2/15/27							
02/12/2024 10127038	B	2,460,000.000	.9964		- 2,451,063	2,451,063	
Issue: 91282CKA8 - U S Treasury Nt 4.125% 2/15/27							
02/12/2024 10127038	B	1,145,000.000	.9965		- 1,140,975	1,140,975	
Issue: 61747YEC5 - Morgan Stanley Mtn 1.512% 7/20/27							
02/14/2024 10127038	S	- 282,000.000	.9144		257,858	251,369	6,489

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CJW2 - U S Treasury Nt 4.000% 1/31/29							
02/14/2024 10127038	B	100,000.000	.9893		- 98,930	98,930	
Issue: 91282CJV4 - U S Treasury Nt 4.250% 1/31/26							
02/14/2024 10127038	B	325,000.000	.9936		- 322,905	322,905	
Issue: 30225VAJ6 - Extra Space Storage 5.700% 4/01/28							
02/14/2024 10127038	S	- 120,000.000	1.0141		121,691	120,583	1,108
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
02/15/2024 10127038	S	- 35,000.000	.9813		34,345	34,417	- 72
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
02/15/2024 10127038	S	- 760,000.000	.9837		747,591	747,344	247
Issue: 110122EH7 - Bristol Myers 5.200% 2/22/34							
02/15/2024 10127038	B	785,000.000	1.0113		- 793,894	793,894	
Issue: 912797HG5 - U S Treasury Bill 4/25/24							
02/20/2024 10127038	S	- 480,000.000	.9907		473,676	473,676	
Issue: 91282CJW2 - U S Treasury Nt 4.000% 1/31/29							
02/21/2024 10127038	B	80,000.000	.9892		- 79,138	79,138	
Issue: 91282CJW2 - U S Treasury Nt 4.000% 1/31/29							
02/21/2024 10127038	B	95,000.000	.9873		- 93,798	93,798	
Issue: 17325FBB3 - Citibank N A Sr 5.803% 9/29/28							
02/21/2024 10127038	S	- 100,000.000	1.0334		103,344	103,801	- 457
Issue: 716973AE2 - Pfizer Invt 4.750% 5/19/33							
02/22/2024 10127038	S	- 100,000.000	.9761		97,614	100,436	- 2,822

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 82620KBE2 - Siemens Fin Nv 2.150% 3/11/31							
02/22/2024 10127038	B	250,000.000	.8334		- 208,353	208,353	
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
02/22/2024 10127038	B	90,000.000	.9746		- 87,715	87,715	
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
02/22/2024 10127038	S	- 170,000.000	.9737		165,524	165,954	- 430
Issue: 91282CJW2 - U S Treasury Nt 4.000% 1/31/29							
02/26/2024 10127038	B	40,000.000	.9864		- 39,456	39,456	
Issue: 91282CJW2 - U S Treasury Nt 4.000% 1/31/29							
02/26/2024 10127038	S	- 350,000.000	.9857		344,982	346,125	- 1,143
Issue: 172967PF2 - Citigroup Inc 5.174% 2/13/30							
02/26/2024 10127038	S	- 40,000.000	.9907		39,629	39,988	- 359
Issue: 00287YDS5 - Abbvie Inc 4.800% 3/15/29							
02/26/2024 10127038	B	340,000.000	.9948		- 338,242	338,242	
Issue: 06406RBP1 - Bank Of Ny Mtn 4.706% 2/01/34							
02/27/2024 10127038	B	165,000.000	.9543		- 157,453	157,453	
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
02/27/2024 10127038	S	- 140,000.000	.9770		136,773	136,700	73
Issue: 912797HG5 - U S Treasury Bill 4/25/24							
02/29/2024 10127038	S	- 505,000.000	.9919		498,346	498,346	
Issue: 91282CKB6 - U S Treasury Nt 4.625% 2/28/26							
03/05/2024 10127038	S	- 225,000.000	1.0014		225,308	225,150	157

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 65163LAN9 - Newmont Corp 5.300% 3/15/26							
03/05/2024 10127038	B	225,000.000	1.0017		- 225,371	225,371	
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
03/06/2024 10127038	S	- 115,000.000	.9910		113,967	113,053	914
Issue: 09290DAB7 - Blackrock Funding 5.000% 3/14/34							
03/06/2024 10127038	B	120,000.000	1.0038		- 120,456	120,456	
Issue: 46647PCJ3 - Jpmorgan Chase Co 2.069% 6/01/29							
03/07/2024 10127038	S	- 280,000.000	.8885		248,774	240,290	8,484
Issue: 91282CKD2 - U S Treasury Nt 4.250% 2/28/29							
03/07/2024 10127038	B	220,000.000	1.0065		- 221,435	221,435	
Issue: 91282CKD2 - U S Treasury Nt 4.250% 2/28/29							
03/12/2024 10127038	S	- 145,000.000	1.0046		145,668	145,531	137
Issue: 008513AB9 - Agree Ltd L P 2.000% 6/15/28							
03/13/2024 10127038	S	- 105,000.000	.8760		91,979	87,951	4,028
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
03/13/2024 10127038	B	45,000.000	.9860		- 44,371	44,371	
Issue: 91282CKD2 - U S Treasury Nt 4.250% 2/28/29							
03/13/2024 10127038	B	80,000.000	1.0026		- 80,206	80,206	
Issue: 10373QBV1 - Bp Cap Mkts Amer 4.893% 9/11/33							
03/19/2024 10127038	S	- 115,000.000	.9846		113,223	114,072	- 848
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
03/19/2024 10127038	B	110,000.000	.9747		- 107,216	107,216	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 744573AU0 - Public Svc 2.450% 11/15/31							
03/20/2024 10127038	B	39,000.000	.8206		- 32,002	32,002	
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
03/20/2024 10127038	S	- 30,000.000	.9777		29,332	29,351	- 19
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
03/20/2024 10127038	S	- 175,000.000	.9762		170,830	171,215	- 385
Issue: 06406RBW6 - Bank New York Mtn 5.188% 3/14/35							
03/20/2024 10127038	B	180,000.000	.9862		- 177,520	177,520	
Issue: 91282CKD2 - U S Treasury Nt 4.250% 2/28/29							
03/22/2024 10127038	S	- 335,000.000	1.0027		335,890	335,532	358
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
03/25/2024 10127038	B	455,000.000	.9794		- 445,616	445,616	
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
03/28/2024 10127038	B	1,160,000.000	.9845		- 1,142,056	1,142,056	
Issue: 001084AR3 - Agco Corp 5.450% 3/21/27							
03/28/2024 10127038	B	220,000.000	1.0053		- 221,173	221,173	
Issue: 61690U8A1 - Morgan Stanley Bk 4.952% 1/14/28							
04/02/2024 10127038	B	160,000.000	.9942		- 159,069	159,069	
Issue: 91282CKE0 - U S Treasury Nt 4.250% 3/15/27							
04/02/2024 10127038	S	- 150,000.000	.9930		148,945	149,003	- 58
Issue: 06406RBP1 - Bank Of Ny Mtn 4.706% 2/01/34							
04/03/2024 10127038	S	- 105,000.000	.9552		100,300	100,197	103

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
04/03/2024 10127038	B	90,000.000	.9684		- 87,152	87,152	
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
04/05/2024 10127038	B	90,000.000	.9709		- 87,381	87,381	
Issue: 67080LAC9 - Nuveen LLC Sr 5.550% 1/15/30							
04/09/2024 10127038	B	160,000.000	1.0055		- 160,886	160,886	
Issue: 95000U2X0 - Wells Fargo Co Mtn 3.908% 4/25/26							
04/09/2024 10127038	B	490,000.000	.9814		- 480,891	480,891	
Issue: 91282CKG5 - U S Treasury Nt 4.125% 3/31/29							
04/09/2024 10127038	S	- 175,000.000	.9888		173,038	173,121	- 83
Issue: 91282CKH3 - U S Treasury Nt 4.500% 3/31/26							
04/09/2024 10127038	S	- 260,000.000	.9956		258,857	259,401	- 543
Issue: 20602DAC5 - Concentrix Corp Sr 6.850% 8/02/33							
04/10/2024 10127038	S	- 80,000.000	.9815		78,516	77,866	650
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
04/10/2024 10127038	B	70,000.000	.9602		- 67,216	67,216	
Issue: 91282CKG5 - U S Treasury Nt 4.125% 3/31/29							
04/12/2024 10127038	S	- 15,000.000	.9823		14,735	14,782	- 47
Issue: 63111XAJ0 - Nasdaq Inc 5.550% 2/15/34							
04/15/2024 10127038	S	- 20,000.000	.9866		19,732	18,844	888
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
04/15/2024 10127038	B	20,000.000	.9523		- 19,045	19,045	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 95000U3L5 - Wells Fargo Mtn 5.707% 4/22/28							
04/16/2024 10127038	B	155,000.000	.9996		- 154,936	154,936	
Issue: 91282CKJ9 - U S Treasury Nt 4.500% 4/15/27							
04/16/2024 10127038	S	- 155,000.000	.9922		153,795	153,649	146
Issue: 61747YFQ3 - Morgan Stanley Sr 5.656% 4/18/30							
04/18/2024 10127038	B	430,000.000	1.0001		- 430,052	430,052	
Issue: 91282CKG5 - U S Treasury Nt 4.125% 3/31/29							
04/18/2024 10127038	S	- 425,000.000	.9778		415,554	415,144	409
Issue: 316773DF4 - Fifth Third Bancorp 4.337% 4/25/33							
04/22/2024 10127038	B	50,000.000	.8849		- 44,245	44,245	
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
04/22/2024 10127038	S	- 40,000.000	.9513		38,053	38,769	- 716
Issue: 17325FBG2 - Citibank N A 5.570% 4/30/34							
04/23/2024 10127038	B	220,000.000	1.0032		- 220,702	220,702	
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
04/23/2024 10127038	S	- 220,000.000	.9532		209,696	213,014	- 3,318
Issue: 06406RBP1 - Bank Of Ny Mtn 4.706% 2/01/34							
04/25/2024 10127038	S	- 60,000.000	.9351		56,104	57,256	- 1,152
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
04/25/2024 10127038	B	50,000.000	.9452		- 47,258	47,258	
Issue: 61747YED3 - Morgan Stanley Mtn 2.239% 7/21/32							
04/30/2024 10127038	S	- 125,000.000	.7981		99,758	101,164	- 1,406

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CKP5 - U S Treasury Nt 4.625% 4/30/29							
04/30/2024 10127038	B	45,000.000	.9961		- 44,826	44,826	
Issue: 61744YAP3 - Morgan Stanley Mtn 3.772% 1/24/29							
04/30/2024 10127038	S	- 65,000.000	.9388		61,021	59,370	1,650
Issue: 91159HJR2 - US Bancorp Mtn 5.678% 1/23/35							
04/30/2024 10127038	S	- 105,000.000	.9792		102,812	102,054	758
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
04/30/2024 10127038	B	85,000.000	.9487		- 80,637	80,637	
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
04/30/2024 10127038	B	100,000.000	.9491		- 94,914	94,914	
Issue: 61690U8A1 - Morgan Stanley Bk 4.952% 1/14/28							
05/01/2024 10127038	B	240,000.000	.9853		- 236,479	236,479	
Issue: 91282CJZ5 - U S Treasury Nt 4.000% 2/15/34							
05/01/2024 10127038	S	- 100,000.000	.9540		95,398	95,555	- 157
Issue: 456837BM4 - Ing Groep N V 5.550% 3/19/35							
05/01/2024 10127038	B	105,000.000	.9698		- 101,828	101,828	
Issue: 91282CKJ9 - U S Treasury Nt 4.500% 4/15/27							
05/01/2024 10127038	S	- 220,000.000	.9903		217,860	218,113	- 253
Issue: 91282CKP5 - U S Treasury Nt 4.625% 4/30/29							
05/02/2024 10127038	B	95,000.000	1.0016		- 95,148	95,148	
Issue: 91282CKK6 - U S Treasury Nt 4.875% 4/30/26							
05/02/2024 10127038	B	10,000.000	.9998		- 9,998	9,998	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 892356AA4 - Tractor Supply Co 1.750% 11/01/30							
05/02/2024 10127038	S	- 90,000.000	.8023		72,211	72,055	156
Issue: 6174468V4 - Morgan Stanley 0.985% 12/10/26							
05/02/2024 10127038	S	- 15,000.000	.9289		13,933	13,394	539
Issue: 912797GK7 - U S Treasury Bill 8/08/24							
05/03/2024 10127038	B	2,615,000.000	.9865		- 2,579,693	2,579,693	
Issue: 91282CKK6 - U S Treasury Nt 4.875% 4/30/26							
05/07/2024 10127038	B	135,000.000	1.0009		- 135,119	135,119	
Issue: 6174468V4 - Morgan Stanley 0.985% 12/10/26							
05/07/2024 10127038	S	- 175,000.000	.9309		162,909	156,266	6,643
Issue: 91282CKK6 - U S Treasury Nt 4.875% 4/30/26							
05/13/2024 10127038	B	90,000.000	1.0004		- 90,035	90,035	
Issue: 49177JAD4 - Kenvue Inc 5.350% 3/22/26							
05/13/2024 10127038	S	- 100,000.000	1.0038		100,383	101,153	- 770
Issue: 46647PBL9 - Jpmorgan Chase Co 2.522% 4/22/31							
05/14/2024 10127038	S	- 50,000.000	.8578		42,891	43,017	- 126
Issue: 91282CKP5 - U S Treasury Nt 4.625% 4/30/29							
05/14/2024 10127038	B	55,000.000	1.0072		- 55,397	55,397	
Issue: 91282CKR1 - U S Treasury Nt 4.500% 5/15/27							
05/14/2024 10127038	S	- 85,000.000	.9968		84,724	84,667	57
Issue: 46647PCW4 - Jpmorgan Chase Co 2.947% 2/24/28							
05/14/2024 10127038	B	95,000.000	.9384		- 89,146	89,146	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
05/15/2024 10127038	B	165,000.000	1.0016		- 165,271	165,271	
Issue: 172967PG0 - Citigroup Inc 5.827% 2/13/35							
05/15/2024 10127038	S	- 180,000.000	.9942		178,952	176,126	2,826
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
05/16/2024 10127038	B	15,000.000	.9999		- 14,999	14,999	
Issue: 172967PG0 - Citigroup Inc 5.827% 2/13/35							
05/16/2024 10127038	S	- 15,000.000	.9948		14,923	14,677	245
Issue: 91282CKP5 - U S Treasury Nt 4.625% 4/30/29							
05/23/2024 10127038	B	110,000.000	1.0034		- 110,378	110,378	
Issue: 91282CKP5 - U S Treasury Nt 4.625% 4/30/29							
05/23/2024 10127038	S	- 245,000.000	1.0069		246,694	246,524	170
Issue: 91282CKR1 - U S Treasury Nt 4.500% 5/15/27							
05/23/2024 10127038	B	75,000.000	.9938		- 74,534	74,534	
Issue: 14040HDC6 - Capital One 7.624% 10/30/31							
05/23/2024 10127038	S	- 85,000.000	1.0914		92,772	93,012	- 241
Issue: 76209PAE3 - Rga Global Fund Mtn 5.448% 5/24/29							
05/23/2024 10127038	B	250,000.000	1.0014		- 250,343	250,343	
Issue: 06738ECP8 - Barclays Plc 5.674% 3/12/28							
05/23/2024 10127038	S	- 80,000.000	.9979		79,835	80,214	- 378
Issue: 91282CKR1 - U S Treasury Nt 4.500% 5/15/27							
05/29/2024 10127038	S	- 190,000.000	.9928		188,623	189,091	- 467

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CKR1 - U S Treasury Nt 4.500% 5/15/27							
05/29/2024 10127038	S	- 165,000.000	.9915		163,605	164,210	- 606
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
05/29/2024 10127038	S	- 195,000.000	.9812		191,329	194,213	- 2,884
Issue: 61690U8B9 - Morgan Stanley 5.504% 5/26/28							
05/29/2024 10127038	B	190,000.000	1.0012		- 190,230	190,230	
Issue: 61690U8B9 - Morgan Stanley 5.504% 5/26/28							
05/29/2024 10127038	B	165,000.000	1.0004		- 165,069	165,069	
Issue: 80282KBL9 - Santander Holdings 6.342% 5/31/35							
05/29/2024 10127038	B	210,000.000	.9919		- 208,301	208,301	
Issue: 76209PAE3 - Rga Global Fund Mtn 5.448% 5/24/29							
06/03/2024 10127038	S	- 90,000.000	1.0051		90,461	90,123	338
Issue: 91282CKT7 - U S Treasury Nt 4.500% 5/31/29							
06/03/2024 10127038	B	85,000.000	1.0040		- 85,342	85,342	
Issue: 91282CKT7 - U S Treasury Nt 4.500% 5/31/29							
06/04/2024 10127038	S	- 110,000.000	1.0062		110,683	110,237	446
Issue: 78081BAQ6 - Royalty Pharma Plc 5.150% 9/02/29							
06/04/2024 10127038	B	105,000.000	.9917		- 104,124	104,124	
Issue: 205887CF7 - Conagra Brands Inc 1.375% 11/01/27							
06/05/2024 10127038	B	185,000.000	.8794		- 162,680	162,680	
Issue: 205887CJ9 - Conagra Brands Inc 5.300% 10/01/26							
06/05/2024 10127038	S	- 300,000.000	1.0016		300,480	299,573	907

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CKR1 - U S Treasury Nt 4.500% 5/15/27							
06/05/2024 10127038	S	- 195,000.000	.9993		194,855	194,054	802
Issue: 91282CKS9 - U S Treasury Nt 4.875% 5/31/26							
06/05/2024 10127038	B	345,000.000	1.0025		- 345,856	345,856	
Issue: 037735DA2 - Appalachian Pwr Co 4.500% 8/01/32							
06/10/2024 10127038	B	225,000.000	.9205		- 207,119	207,119	
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
06/10/2024 10127038	S	- 175,000.000	.9928		173,742	174,443	- 700
Issue: 91282CKT7 - U S Treasury Nt 4.500% 5/31/29							
06/10/2024 10127038	S	- 305,000.000	1.0013		305,405	305,674	- 269
Issue: 24422EXT1 - John Deere Cap Mtn 4.850% 6/11/29							
06/10/2024 10127038	B	310,000.000	.9921		- 307,560	307,560	
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
06/11/2024 10127038	B	35,000.000	.9939		- 34,787	34,787	
Issue: 649840CT0 - New York ST Corp 2.150% 10/01/31							
06/11/2024 10127038	S	- 50,000.000	.8030		40,150	39,558	592
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
06/12/2024 10127038	S	- 60,000.000	1.0045		60,267	59,873	395
Issue: 225313AQ8 - Credit Agricole Mtn 6.251% 1/10/35							
06/12/2024 10127038	B	65,000.000	1.0174		- 66,129	66,129	
Issue: 025816DU0 - American Express 5.532% 4/25/30							
06/13/2024 10127038	B	100,000.000	1.0190		- 101,902	101,902	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CKT7 - U S Treasury Nt 4.500% 5/31/29							
06/13/2024 10127038	S	- 95,000.000	1.0122		96,162	95,382	780
Issue: 760759AT7 - Republic Services 3.950% 5/15/28							
06/20/2024 10127038	B	126,000.000	.9623		- 121,244	121,244	
Issue: 91282CKT7 - U S Treasury Nt 4.500% 5/31/29							
06/20/2024 10127038	S	- 100,000.000	1.0095		100,949	100,551	398
Issue: 91282CKT7 - U S Treasury Nt 4.500% 5/31/29							
06/20/2024 10127038	S	- 75,000.000	1.0098		75,738	75,413	325
Issue: 88283LHU3 - Texas ST Transn 5.178% 4/01/30							
06/20/2024 10127038	B	85,000.000	1.0020		- 85,167	85,167	
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
06/25/2024 10127038	B	40,000.000	1.0097		- 40,388	40,388	
Issue: 91282CKS9 - U S Treasury Nt 4.875% 5/31/26							
06/25/2024 10127038	B	10,000.000	1.0022		- 10,022	10,022	
Issue: 253393AF9 - Dicks Sporting Goods 3.150% 1/15/32							
06/25/2024 10127038	S	- 55,000.000	.8558		47,066	43,579	3,488
Issue: 12505BAD2 - Cbre Services Inc 4.875% 3/01/26							
06/25/2024 10127038	S	- 10,000.000	.9876		9,876	9,931	- 55
Issue: 91282CKX8 - U S Treasury Nt 4.250% 6/30/29							
07/01/2024 10127038	S	- 100,000.000	.9917		99,172	99,245	- 73
Issue: 88283LHU3 - Texas ST Transn 5.178% 4/01/30							
07/01/2024 10127038	B	115,000.000	.9961		- 114,547	114,547	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CKW0 - U S Treasury Nt 4.250% 6/30/31							
07/08/2024 10127038	B	50,000.000	1.0002		- 50,010	50,010	
Issue: 110122EG9 - Bristol Myers 5.100% 2/22/31							
07/08/2024 10127038	S	- 55,000.000	1.0100		55,551	55,507	43
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
07/10/2024 10127038	B	40,000.000	1.0073		- 40,294	40,294	
Issue: 13607LWW9 - Canadian Imperial Bk 6.092% 10/03/33							
07/10/2024 10127038	S	- 45,000.000	1.0507		47,282	46,263	1,019
Issue: 91282CKW0 - U S Treasury Nt 4.250% 6/30/31							
07/15/2024 10127038	B	45,000.000	1.0050		- 45,223	45,223	
Issue: 444859CA8 - Humana Inc 6.33056% 4/15/31							
07/15/2024 10127038	S	- 50,000.000	1.0075		50,376	50,166	210
Issue: 097023CY9 - Boeing Co Sr Nt 5.150% 5/01/30							
07/16/2024 10127038	S	- 55,000.000	.9759		53,673	54,758	- 1,085
Issue: 91282CKX8 - U S Treasury Nt 4.250% 6/30/29							
07/16/2024 10127038	B	60,000.000	1.0057		- 60,342	60,342	
Issue: 61747YFT7 - Morgan Stanley Sr Nt 5.320% 7/19/35							
07/18/2024 10127038	B	130,000.000	1.0024		- 130,309	130,309	
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
07/18/2024 10127038	S	- 120,000.000	1.0164		121,973	121,302	671
Issue: 74340XCN9 - Prologis L P Sr Nt 5.000% 1/31/35							
07/19/2024 10127038	B	105,000.000	.9862		- 103,547	103,547	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
07/19/2024 10127038	S	- 105,000.000	1.0105		106,103	106,138	- 35
Issue: 91282CKX8 - U S Treasury Nt 4.250% 6/30/29							
07/26/2024 10127038	B	95,000.000	1.0067		- 95,638	95,638	
Issue: 06279JAD1 - Bank Ireland Group 5.601% 3/20/30							
07/26/2024 10127038	S	- 105,000.000	1.0086		105,904	104,896	1,008
Issue: 91282CLB5 - U S Treasury Nt 4.375% 7/31/26							
07/31/2024 10127038	S	- 415,000.000	1.0002		415,097	415,015	82
Issue: 91282CLC3 - U S Treasury Nt 4.000% 7/31/29							
07/31/2024 10127038	B	1,080,000.000	1.0030		- 1,083,248	1,083,248	
Issue: 686053BN8 - Oregon Sch Brds Assn 5.550% 6/30/28							
07/31/2024 10127038	B	301,430.160	1.0140		- 305,638	305,638	
Issue: 91282CLC3 - U S Treasury Nt 4.000% 7/31/29							
08/02/2024 10127038	S	- 145,000.000	1.0149		147,158	145,429	1,729
Issue: 91324PFG2 - Unitedhealth Group 4.800% 1/15/30							
08/02/2024 10127038	B	135,000.000	1.0154		- 137,075	137,075	
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
08/05/2024 10127038	B	40,000.000	1.0444		- 41,775	41,775	
Issue: 053484AF8 - Avalonbay Cmntys Inc 5.350% 6/01/34							
08/05/2024 10127038	S	- 45,000.000	1.0352		46,582	44,847	1,736
Issue: 46647PEK8 - Jpmorgan Chase Co 5.294% 7/22/35							
08/07/2024 10127038	S	- 85,000.000	1.0162		86,379	85,709	670

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
08/07/2024 10127038	B	80,000.000	1.0346		- 82,769	82,769	
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
08/12/2024 10127038	B	1,160,000.000	.9936		- 1,152,564	1,152,564	
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
08/12/2024 10127038	B	35,000.000	.9944		- 34,804	34,804	
Issue: 91282CKQ3 - U S Treasury Nt 4.375% 5/15/34							
08/12/2024 10127038	S	- 1,155,000.000	1.0338		1,194,085	1,192,487	1,598
Issue: 110122EH7 - Bristol Myers 5.200% 2/22/34							
08/12/2024 10127038	S	- 40,000.000	1.0340		41,360	40,286	1,075
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
08/13/2024 10127038	B	85,000.000	1.0014		- 85,123	85,123	
Issue: 92343VFR0 - Verizon 1.750% 1/20/31							
08/13/2024 10127038	S	- 140,000.000	.8370		117,179	109,771	7,408
Issue: 91282CLG4 - U S Treasury Nt 3.750% 8/15/27							
08/14/2024 10127038	B	70,000.000	.9995		- 69,963	69,963	
Issue: 904764BU0 - Unilever Cap Corp 4.250% 8/12/27							
08/14/2024 10127038	S	- 70,000.000	1.0028		70,193	69,945	248
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
08/23/2024 10127038	B	115,000.000	1.0058		- 115,669	115,669	
Issue: 86562MDP2 - Sumitomo Mitsui 5.558% 7/09/34							
08/23/2024 10127038	S	- 120,000.000	1.0510		126,122	120,805	5,317

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CLK5 - U S Treasury Nt 3.625% 8/31/29							
08/30/2024 10127038	B	780,000.000	.9959		- 776,801	776,801	
Issue: 24422EXP9 - John Deere Mtn 5.100% 4/11/34							
09/04/2024 10127038	S	- 100,000.000	1.0425		104,251	104,051	200
Issue: 38141GB29 - Goldman Sachs Group 5.049% 7/23/30							
09/04/2024 10127038	S	- 140,000.000	1.0203		142,843	139,793	3,051
Issue: 38141GA87 - Goldman Sachs Group 5.727% 4/25/30							
09/04/2024 10127038	B	145,000.000	1.0466		- 151,754	151,754	
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
09/04/2024 10127038	B	95,000.000	1.0063		- 95,601	95,601	
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
09/05/2024 10127038	S	- 100,000.000	1.0105		101,047	100,298	749
Issue: 67704LAA9 - Oglethorpe Pwr Ga 5.534% 1/01/35							
09/05/2024 10127038	B	120,000.000	1.0421		- 125,047	125,047	
Issue: 46647PEK8 - Jpmorgan Chase Co 5.294% 7/22/35							
09/06/2024 10127038	S	- 110,000.000	1.0431		114,744	110,917	3,827
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
09/06/2024 10127038	B	105,000.000	1.0151		- 106,589	106,589	
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
09/09/2024 10127038	B	80,000.000	1.0135		- 81,077	81,077	
Issue: 15189XAZ1 - Centerpoint Energy 4.450% 10/01/32							
09/09/2024 10127038	S	- 100,000.000	.9954		99,536	95,560	3,976

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CLK5 - U S Treasury Nt 3.625% 8/31/29							
09/10/2024 10127038	B	80,000.000	1.0090		- 80,717	80,717	
Issue: 91282CLK5 - U S Treasury Nt 3.625% 8/31/29							
09/10/2024 10127038	B	75,000.000	1.0090		- 75,672	75,672	
Issue: 86562MCB4 - Sumitomo Mitsui Finl 2.130% 7/08/30							
09/10/2024 10127038	S	- 70,000.000	.8832		61,821	58,404	3,417
Issue: 86562MDM9 - Sumitomo Mitsui Fin 5.316% 7/09/29							
09/10/2024 10127038	S	- 85,000.000	1.0422		88,584	86,930	1,654
Issue: 91282CLG4 - U S Treasury Nt 3.750% 8/15/27							
09/11/2024 10127038	B	90,000.000	1.0075		- 90,677	90,677	
Issue: 10921U2J6 - Brighthouse Mtn 5.550% 4/09/27							
09/11/2024 10127038	S	- 100,000.000	1.0197		101,969	100,071	1,898
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
09/13/2024 10127038	B	25,000.000	1.0185		- 25,462	25,462	
Issue: 50212YAK0 - Lpl Hldgs Inc 6.000% 5/20/34							
09/13/2024 10127038	S	- 30,000.000	1.0483		31,449	29,911	1,538
Issue: 38141GB29 - Goldman Sachs Group 5.049% 7/23/30							
09/17/2024 10127038	S	- 70,000.000	1.0270		71,892	69,896	1,996
Issue: 06051GJL4 - Bk Of America Mtn 1.922% 10/24/31							
09/17/2024 10127038	B	135,000.000	.8641		- 116,651	116,651	
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
09/17/2024 10127038	B	70,000.000	1.0194		- 71,360	71,360	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
09/17/2024 10127038	S	- 40,000.000	1.0187		40,749	40,622	127
Issue: 91282CLK5 - U S Treasury Nt 3.625% 8/31/29							
09/17/2024 10127038	B	70,000.000	1.0085		- 70,593	70,593	
Issue: 38141GXR0 - Goldman Sachs Group 1.992% 1/27/32							
09/17/2024 10127038	B	65,000.000	.8550		- 55,572	55,572	
Issue: 00973RAJ2 - Aker Bp Asa 4.000% 1/15/31							
09/17/2024 10127038	S	- 115,000.000	.9526		109,549	103,535	6,015
Issue: 06051GJP5 - Bk Of America Corp 2.651% 3/11/32							
09/17/2024 10127038	S	- 125,000.000	.8930		111,630	105,168	6,462
Issue: 91282CLK5 - U S Treasury Nt 3.625% 8/31/29							
09/19/2024 10127038	S	- 45,000.000	1.0053		45,237	45,220	18
Issue: 17327CAT0 - Citigroup Inc 4.542% 9/19/30							
09/19/2024 10127038	B	45,000.000	1.0028		- 45,128	45,128	
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
09/20/2024 10127038	B	50,000.000	1.0112		- 50,559	50,559	
Issue: 55037AAB4 - Lundin Energy 3.100% 7/15/31							
09/20/2024 10127038	S	- 80,000.000	.8952		71,618	68,650	2,967
Issue: 91282CLK5 - U S Treasury Nt 3.625% 8/31/29							
09/23/2024 10127038	S	- 115,000.000	1.0054		115,615	115,566	50
Issue: 172967PF2 - Citigroup Inc 5.174% 2/13/30							
09/23/2024 10127038	B	130,000.000	1.0291		- 133,779	133,779	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
09/24/2024 10127038	S	- 40,000.000	1.0103		40,411	40,518	- 108
Issue: 828807DY0 - Simon Ppty Group 4.750% 9/26/34							
09/24/2024 10127038	B	45,000.000	.9958		- 44,809	44,809	
Issue: 91282CLK5 - U S Treasury Nt 3.625% 8/31/29							
09/25/2024 10127038	B	50,000.000	1.0052		- 50,260	50,260	
Issue: 91282CLJ8 - U S Treasury Nt 3.750% 8/31/31							
09/25/2024 10127038	B	260,000.000	1.0070		- 261,828	261,828	
Issue: 38141GYM0 - Goldman Sachs 1.948% 10/21/27							
09/30/2024 10127038	S	- 115,000.000	.9533		109,630	104,357	5,273
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
09/30/2024 10127038	B	585,000.000	1.0070		- 589,090	589,090	
Issue: 95000U2S1 - Wells Fargo Co Mtn 2.393% 6/02/28							
09/30/2024 10127038	B	75,000.000	.9519		- 71,390	71,390	
Issue: 91282CLH2 - U S Treasury Nt 3.750% 8/31/26							
09/30/2024 10127038	S	- 1,545,000.000	1.0020		1,548,018	1,541,365	6,653
Issue: 91282CLJ8 - U S Treasury Nt 3.750% 8/31/31							
09/30/2024 10127038	S	- 1,415,000.000	1.0060		1,423,512	1,424,142	- 630
Issue: 91282CLL3 - U S Treasury Nt 3.375% 9/15/27							
09/30/2024 10127038	S	- 65,000.000	.9959		64,736	64,863	- 127
Issue: 91282CLP4 - U S Treasury Nt 3.500% 9/30/26							
09/30/2024 10127038	B	115,000.000	.9972		- 114,677	114,677	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CLP4 - U S Treasury Nt 3.500% 9/30/26							
09/30/2024 10127038	B	1,485,000.000	.9977		- 1,481,578	1,481,578	
Issue: 91282CLM1 - U S Treasury Nt 3.625% 9/30/31							
09/30/2024 10127038	B	1,405,000.000	.9987		- 1,403,134	1,403,134	
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
10/07/2024 10127038	B	20,000.000	.9878		- 19,755	19,755	
Issue: 37959EAC6 - Globe Life Inc 5.850% 9/15/34							
10/07/2024 10127038	S	- 20,000.000	1.0285		20,570	20,162	408
Issue: 24422EXX2 - John Deere Mtn 4.400% 9/08/31							
10/07/2024 10127038	S	- 95,000.000	.9928		94,320	94,917	- 597
Issue: 91282CLM1 - U S Treasury Nt 3.625% 9/30/31							
10/07/2024 10127038	B	95,000.000	.9815		- 93,241	93,241	
Issue: 17325FBG2 - Citibank N A 5.570% 4/30/34							
10/10/2024 10127038	S	- 65,000.000	1.0465		68,023	65,207	2,815
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
10/10/2024 10127038	B	65,000.000	.9811		- 63,774	63,774	
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
10/15/2024 10127038	B	175,000.000	.9864		- 172,628	172,628	
Issue: 7591EPAV2 - Regions Financial 5.502% 9/06/35							
10/15/2024 10127038	S	- 180,000.000	1.0151		182,718	180,821	1,897
Issue: 61747YFG5 - Morgan Stanley Mtn 5.424% 7/21/34							
10/17/2024 10127038	B	55,000.000	1.0293		- 56,614	56,614	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 61747YFU4 - Morgan Stanley Sr 4.654% 10/18/30							
10/17/2024 10127038	B	290,000.000	.9992		- 289,756	289,756	
Issue: 98978VAL7 - Zoetis Inc 3.000% 9/12/27							
10/17/2024 10127038	S	- 175,000.000	.9641		168,716	165,426	3,290
Issue: 6174468X0 - Morgan Stanley Mtn 1.928% 4/28/32							
10/17/2024 10127038	S	- 80,000.000	.8387		67,093	64,578	2,515
Issue: 91282CLN9 - U S Treasury Nt 3.500% 9/30/29							
10/17/2024 10127038	S	- 290,000.000	.9820		284,778	286,649	- 1,872
Issue: 91282CLQ2 - U S Treasury Nt 3.875% 10/15/27							
10/17/2024 10127038	B	165,000.000	.9996		- 164,929	164,929	
Issue: 42218SAK4 - Health Care Svc Corp 5.200% 6/15/29							
10/18/2024 10127038	S	- 45,000.000	1.0243		46,092	45,653	438
Issue: 91282CLN9 - U S Treasury Nt 3.500% 9/30/29							
10/18/2024 10127038	B	40,000.000	.9833		- 39,333	39,333	
Issue: 06051GMD8 - Bank Of America Corp 5.518% 10/25/35							
10/22/2024 10127038	B	195,000.000	1.0011		- 195,222	195,222	
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
10/22/2024 10127038	S	- 190,000.000	.9738		185,027	188,508	- 3,481
Issue: 61690U8E3 - Morgan Stanley 4.968% 7/14/28							
10/23/2024 10127038	S	- 45,000.000	1.0095		45,427	45,061	366
Issue: 61690U8B9 - Morgan Stanley 5.504% 5/26/28							
10/23/2024 10127038	B	45,000.000	1.0213		- 45,957	45,957	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
10/24/2024 10127038	B	140,000.000	.9748		- 136,473	136,473	
Issue: 04316JAF6 - Gallagher Arthur J 6.500% 2/15/34							
10/24/2024 10127038	S	- 145,000.000	1.0914		158,253	151,303	6,950
Issue: 91282CLN9 - U S Treasury Nt 3.500% 9/30/29							
10/25/2024 10127038	S	- 325,000.000	.9771		317,561	320,126	- 2,566
Issue: 91282CLM1 - U S Treasury Nt 3.625% 9/30/31							
10/25/2024 10127038	B	300,000.000	.9712		- 291,352	291,352	
Issue: 020002BJ9 - Allstate Corp Sr 1.450% 12/15/30							
10/28/2024 10127038	B	140,000.000	.8162		- 114,271	114,271	
Issue: 91282CLN9 - U S Treasury Nt 3.500% 9/30/29							
10/28/2024 10127038	S	- 150,000.000	.9728		145,922	147,612	- 1,690
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
10/29/2024 10127038	B	165,000.000	.9682		- 159,760	159,760	
Issue: 904764BV8 - Unilever Cap Corp 4.625% 8/12/34							
10/29/2024 10127038	S	- 170,000.000	.9830		167,102	168,458	- 1,357
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
10/30/2024 10127038	S	- 100,000.000	.9694		96,941	98,168	- 1,226
Issue: 928668CL4 - Volkswagen Group 4.850% 8/15/27							
10/30/2024 10127038	B	175,000.000	.9914		- 173,500	173,500	
Issue: 15189XBF4 - Centerpoint 5.050% 3/01/35							
10/30/2024 10127038	B	100,000.000	.9985		- 99,848	99,848	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CLQ2 - U S Treasury Nt 3.875% 10/15/27							
10/30/2024 10127038	S	- 165,000.000	.9929		163,833	165,033	- 1,200
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
11/01/2024 10127038	S	- 20,000.000	.9691		19,383	19,562	- 179
Issue: 61747YFG5 - Morgan Stanley Mtn 5.424% 7/21/34							
11/04/2024 10127038	S	- 55,000.000	1.0115		55,631	56,614	- 983
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
11/04/2024 10127038	B	50,000.000	.9666		- 48,328	48,328	
Issue: 91282CLR0 - U S Treasury Nt 4.125% 10/31/29							
11/05/2024 10127038	B	120,000.000	.9961		- 119,531	119,531	
Issue: 95000U2J1 - Wells Fargo Mtn 2.572% 2/11/31							
11/05/2024 10127038	S	- 125,000.000	.8865		110,816	107,254	3,563
Issue: 341271AH7 - Florida ST Brd Admin 5.526% 7/01/34							
11/06/2024 10127038	S	- 40,000.000	1.0097		40,388	41,091	- 702
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
11/06/2024 10127038	B	40,000.000	.9556		- 38,225	38,225	
Issue: 91282CLR0 - U S Treasury Nt 4.125% 10/31/29							
11/06/2024 10127038	S	- 390,000.000	.9923		386,984	389,457	- 2,473
Issue: 91282CLU3 - U S Treasury Nt 4.125% 10/31/31							
11/06/2024 10127038	B	295,000.000	.9844		- 290,391	290,391	
Issue: 91282CLF6 - U S Treasury Nt 3.875% 8/15/34							
11/07/2024 10127038	S	- 35,000.000	.9588		33,559	34,004	- 445

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 80282KBL9 - Santander Holdings 6.342% 5/31/35							
11/07/2024 10127038	B	35,000.000	1.0280		- 35,979	35,979	
Issue: 91282CLX7 - U S Treasury Nt 4.000% 11/15/27							
11/12/2024 10127038	B	15,000.000	.9952		- 14,927	14,927	
Issue: 025816DP1 - American Express Co 5.098% 2/16/28							
11/12/2024 10127038	S	- 20,000.000	1.0069		20,138	19,950	187
Issue: 91282CLR0 - U S Treasury Nt 4.125% 10/31/29							
11/13/2024 10127038	S	- 530,000.000	.9936		526,584	528,315	- 1,732
Issue: 91282CLS8 - U S Treasury Nt 4.125% 10/31/26							
11/13/2024 10127038	S	- 215,000.000	.9971		214,379	214,883	- 505
Issue: 91282CLX7 - U S Treasury Nt 4.000% 11/15/27							
11/13/2024 10127038	B	165,000.000	.9965		- 164,426	164,426	
Issue: 404121AH8 - Hca Inc 5.375% 9/01/26							
11/13/2024 10127038	B	305,000.000	1.0055		- 306,665	306,665	
Issue: 404280EN5 - Hsbc Hldgs Plc 5.286% 11/19/30							
11/13/2024 10127038	B	535,000.000	1.0020		- 536,070	536,070	
Issue: 404119BU2 - Hca Inc 4.500% 2/15/27							
11/13/2024 10127038	S	- 207,000.000	.9919		205,327	203,155	2,173
Issue: 91282CLU3 - U S Treasury Nt 4.125% 10/31/31							
11/14/2024 10127038	S	- 590,000.000	.9844		580,804	585,094	- 4,290
Issue: 91282CLX7 - U S Treasury Nt 4.000% 11/15/27							
11/14/2024 10127038	S	- 245,000.000	.9967		244,196	244,017	179

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 58769JAZ0 - Mercedes Benz Fin 4.900% 11/15/27							
11/14/2024 10127038	B	245,000.000	1.0010		- 245,250	245,250	
Issue: 61747YFT7 - Morgan Stanley Sr Nt 5.320% 7/19/35							
11/15/2024 10127038	S	- 55,000.000	.9990		54,942	55,131	- 189
Issue: 91282CLW9 - U S Treasury Nt 4.250% 11/15/34							
11/15/2024 10127038	B	50,000.000	.9846		- 49,229	49,229	
Issue: 91282CLW9 - U S Treasury Nt 4.250% 11/15/34							
11/15/2024 10127038	S	- 65,000.000	.9846		64,002	64,231	- 229
Issue: 61747YEF8 - Morgan Stanley 2.484% 9/16/36							
11/15/2024 10127038	B	105,000.000	.8143		- 85,506	85,506	
Issue: 61747YFU4 - Morgan Stanley Sr 4.654% 10/18/30							
11/18/2024 10127038	S	- 290,000.000	.9841		285,380	289,756	- 4,376
Issue: 91282CLR0 - U S Treasury Nt 4.125% 10/31/29							
11/18/2024 10127038	B	280,000.000	.9926		- 277,922	277,922	
Issue: 91282CLX7 - U S Treasury Nt 4.000% 11/15/27							
11/19/2024 10127038	S	- 70,000.000	.9969		69,784	69,719	65
Issue: 677050AC0 - Oglethorpe Power Co 6.191% 1/01/31							
11/19/2024 10127038	B	70,000.000	1.0310		- 72,171	72,171	
Issue: 91282CLW9 - U S Treasury Nt 4.250% 11/15/34							
11/20/2024 10127038	B	110,000.000	.9888		- 108,767	108,767	
Issue: 89157XAD3 - Totalenergies Cap 4.724% 9/10/34							
11/20/2024 10127038	S	- 115,000.000	.9742		112,034	116,340	- 4,306

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CLR0 - U S Treasury Nt 4.125% 10/31/29							
11/22/2024 10127038	B	235,000.000	.9923		- 233,192	233,192	
Issue: 29366MAF5 - Entergy Arkansas LLC 5.450% 6/01/34							
11/25/2024 10127038	S	- 65,000.000	1.0385		67,500	66,713	787
Issue: 91282CLX7 - U S Treasury Nt 4.000% 11/15/27							
11/25/2024 10127038	S	- 135,000.000	.9969		134,578	134,459	120
Issue: 91282CLW9 - U S Treasury Nt 4.250% 11/15/34							
11/25/2024 10127038	B	60,000.000	.9984		- 59,906	59,906	
Issue: 677050AC0 - Oglethorpe Power Co 6.191% 1/01/31							
11/25/2024 10127038	B	131,250.000	1.0308		- 135,294	135,294	
Issue: 91282CLR0 - U S Treasury Nt 4.125% 10/31/29							
11/26/2024 10127038	S	- 100,000.000	.9961		99,605	99,394	211
Issue: 83444MAC5 - Solventum Corp 5.400% 3/01/29							
11/26/2024 10127038	B	115,000.000	1.0104		- 116,193	116,193	
Issue: 91282CLW9 - U S Treasury Nt 4.250% 11/15/34							
11/29/2024 10127038	B	550,000.000	1.0045		- 552,471	552,471	
Issue: 912797KA4 - U S Treasury Bill 2/20/25							
11/29/2024 10127038	S	- 975,000.000	.9903		964,126	964,126	
Issue: 46647PBD7 - Jpmorgan Chase Co 3.702% 5/06/30							
12/02/2024 10127038	S	- 170,000.000	.9562		162,561	160,168	2,393
Issue: 91282CLX7 - U S Treasury Nt 4.000% 11/15/27							
12/02/2024 10127038	B	360,000.000	1.0001		- 360,042	360,042	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CLW9 - U S Treasury Nt 4.250% 11/15/34							
12/02/2024 10127038	S	- 30,000.000	1.0045		30,136	29,916	220
Issue: 91282CMA6 - U S Treasury Nt 4.125% 11/30/29							
12/02/2024 10127038	B	145,000.000	1.0015		- 145,221	145,221	
Issue: 61747YEF8 - Morgan Stanley 2.484% 9/16/36							
12/02/2024 10127038	B	50,000.000	.8258		- 41,292	41,292	
Issue: 04636NAK9 - Astrazeneca Finance 4.800% 2/26/27							
12/02/2024 10127038	S	- 485,000.000	1.0087		489,215	483,547	5,668
Issue: 91282CMA6 - U S Treasury Nt 4.125% 11/30/29							
12/03/2024 10127038	S	- 40,000.000	1.0025		40,100	40,028	72
Issue: 03073EAW5 - Cencora Inc 4.850% 12/15/29							
12/03/2024 10127038	B	40,000.000	1.0014		- 40,054	40,054	
Issue: 404280EN5 - Hsbc Hldgs Plc 5.286% 11/19/30							
12/05/2024 10127038	S	- 70,000.000	1.0086		70,601	70,140	461
Issue: 91282CMA6 - U S Treasury Nt 4.125% 11/30/29							
12/05/2024 10127038	B	70,000.000	1.0013		- 70,088	70,088	
Issue: 91282CLZ2 - U S Treasury Nt 4.125% 11/30/31							
12/06/2024 10127038	S	- 80,000.000	1.0020		80,159	79,769	391
Issue: 36143L2Q7 - Ga Global Fund Mtn 5.200% 12/09/31							
12/06/2024 10127038	B	80,000.000	1.0005		- 80,037	80,037	
Issue: 91282CLW9 - U S Treasury Nt 4.250% 11/15/34							
12/11/2024 10127038	B	35,000.000	1.0017		- 35,059	35,059	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 06738ECV5 - Barclays Plc 5.335% 9/10/35							
12/11/2024 10127038	S	- 40,000.000	.9921		39,685	40,554	- 869
Issue: 91282CLY5 - U S Treasury Nt 4.250% 11/30/26							
12/19/2024 10127038	B	120,000.000	.9988		- 119,850	119,850	
Issue: 912828YQ7 - U S Treasury Nt 1.625% 10/31/26							
12/19/2024 10127039	S	- 1,945,000.000	.9525		1,852,613	1,818,340	34,273
Issue: 91282CMD0 - U S Treasury Nt 4.375% 12/31/29							
12/31/2024 10127038	B	235,000.000	.9998		- 234,954	234,954	
Issue: 912797MT1 - U S Treasury Bill 3/13/25							
12/31/2024 10127038	S	- 660,000.000	.9919		652,890	652,890	
Issue: 91282CMB4 - U S Treasury Nt 4.000% 12/15/27							
12/31/2024 10127038	B	255,000.000	.9925		- 253,088	253,088	
Total For Morgan Stanley & Co. LLC				**0**	**74,605,495**	**74,466,304**	**139,194**
GRAND TOTAL				**0**	**537,796,828**	**520,811,994**	**16,984,835**

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

Issue: 31846V443 - First Am Govt Ob Fd Cl V							
01/02/2024 10127038	B	468,684.350	1.0000		- 468,684	468,684	
01/02/2024 10127038	B	6,067.730	1.0000		- 6,068	6,068	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/03/2024 10127009	B	206.500	1.0000		- 207	207	
01/03/2024 10127011	B	.140	1.0000				
01/03/2024 10127014	B	584.640	1.0000		- 585	585	
01/03/2024 10127017	B	1,969.110	1.0000		- 1,969	1,969	
01/03/2024 10127018	B	2.150	1.0000		- 2	2	
01/03/2024 10127020	B	2.740	1.0000		- 3	3	
01/03/2024 10127021	B	.100	1.0000				
01/03/2024 10127023	B	.430	1.0000				
01/03/2024 10127024	B	146.190	1.0000		- 146	146	
01/03/2024 10127025	B	.130	1.0000				
01/03/2024 10127027	B	32.870	1.0000		- 33	33	
01/03/2024 10127028	B	629.920	1.0000		- 630	630	
01/03/2024 10127034	B	.300	1.0000				
01/03/2024 10127038	B	5,906.550	1.0000		- 5,907	5,907	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/03/2024 10127039	B	34,764.080	1.0000		- 34,764	34,764	
01/04/2024 10127038	B	70,329.750	1.0000		- 70,330	70,330	
01/04/2024 10127039	B	268,043.180	1.0000		- 268,043	268,043	
01/05/2024 10127038	B	6,367.120	1.0000		- 6,367	6,367	
01/05/2024 21706935	B	.190	1.0000				
01/08/2024 10127038	B	91,016.590	1.0000		- 91,017	91,017	
01/08/2024 10127038	B	9,554.900	1.0000		- 9,555	9,555	
01/09/2024 10127038	B	346,259.000	1.0000		- 346,259	346,259	
01/09/2024 10127038	B	1,312.640	1.0000		- 1,313	1,313	
01/09/2024 10127039	B	322,405.480	1.0000		- 322,405	322,405	
01/11/2024 10127038	B	3,141.780	1.0000		- 3,142	3,142	
01/12/2024 10127038	B	10,242.400	1.0000		- 10,242	10,242	
01/12/2024 10127039	B	484,997.580	1.0000		- 484,998	484,998	
01/16/2024 10127038	B	82,303.260	1.0000		- 82,303	82,303	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/16/2024 10127038	B	30,059.370	1.0000		- 30,059	30,059	
01/16/2024 10127039	B	260,471.760	1.0000		- 260,472	260,472	
01/17/2024 10127038	B	1,575.000	1.0000		- 1,575	1,575	
01/17/2024 10127038	B	4,781.250	1.0000		- 4,781	4,781	
01/18/2024 10127038	B	275,901.440	1.0000		- 275,901	275,901	
01/19/2024 10127038	B	5,640.500	1.0000		- 5,641	5,641	
01/22/2024 10127038	B	43,082.650	1.0000		- 43,083	43,083	
01/23/2024 10127039	B	403,903.240	1.0000		- 403,903	403,903	
01/23/2024 21706935	B	32,713.120	1.0000		- 32,713	32,713	
01/24/2024 10127038	B	288,588.260	1.0000		- 288,588	288,588	
01/24/2024 10127038	B	4,491.830	1.0000		- 4,492	4,492	
01/25/2024 10127038	B	189,714.780	1.0000		- 189,715	189,715	
01/25/2024 10127038	B	453.360	1.0000		- 453	453	
01/26/2024 10127038	B	69,007.100	1.0000		- 69,007	69,007	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/26/2024 10127038	B	6,161.660	1.0000		- 6,162	6,162	
01/26/2024 10127039	B	383,997.580	1.0000		- 383,998	383,998	
01/29/2024 10127038	B	9,517.720	1.0000		- 9,518	9,518	
01/29/2024 10127038	B	3,129.130	1.0000		- 3,129	3,129	
01/30/2024 10127039	B	556,559.960	1.0000		- 556,560	556,560	
01/30/2024 21706935	B	9,731,893.840	1.0000		- 9,731,894	9,731,894	
01/31/2024 10127014	B	705.610	1.0000		- 706	706	
01/31/2024 10127038	B	96,260.500	1.0000		- 96,261	96,261	
01/31/2024 10127039	B	198,404.600	1.0000		- 198,405	198,405	
01/31/2024 21706935	B	4,500,000.000	1.0000		- 4,500,000	4,500,000	
02/01/2024 10127038	B	21,935.750	1.0000		- 21,936	21,936	
02/01/2024 10127038	B	66,871.140	1.0000		- 66,871	66,871	
02/01/2024 10127039	B	776,846.580	1.0000		- 776,847	776,847	
02/02/2024 10127009	B	11.330	1.0000		- 11	11	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/02/2024 10127011	B	.140	1.0000				
02/02/2024 10127014	B	552.860	1.0000		- 553	553	
02/02/2024 10127017	B	14.970	1.0000		- 15	15	
02/02/2024 10127018	B	2.220	1.0000		- 2	2	
02/02/2024 10127020	B	2.750	1.0000		- 3	3	
02/02/2024 10127021	B	.100	1.0000				
02/02/2024 10127023	B	.440	1.0000				
02/02/2024 10127024	B	6.780	1.0000		- 7	7	
02/02/2024 10127025	B	.130	1.0000				
02/02/2024 10127027	B	32.890	1.0000		- 33	33	
02/02/2024 10127028	B	2.550	1.0000		- 3	3	
02/02/2024 10127034	B	.300	1.0000				
02/02/2024 10127039	B	22,677.460	1.0000		- 22,677	22,677	
02/02/2024 10127039	B	761,337.210	1.0000		- 761,337	761,337	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/02/2024 21706935	B	7,495.910	1.0000		- 7,496	7,496	
02/05/2024 10127038	B	24,805.140	1.0000		- 24,805	24,805	
02/05/2024 10127038	B	8,663.760	1.0000		- 8,664	8,664	
02/06/2024 10127038	B	143,191.780	1.0000		- 143,192	143,192	
02/06/2024 10127038	B	13,609.480	1.0000		- 13,609	13,609	
02/07/2024 10127039	B	671,907.800	1.0000		- 671,908	671,908	
02/08/2024 10127018	B	4,500,000.000	1.0000		- 4,500,000	4,500,000	
02/08/2024 10127038	B	2,543.140	1.0000		- 2,543	2,543	
02/09/2024 10127018	B	514.950	1.0000		- 515	515	
02/09/2024 10127038	B	243,898.780	1.0000		- 243,899	243,899	
02/09/2024 10127038	B	6,039.000	1.0000		- 6,039	6,039	
02/14/2024 10127038	B	5,076,889.410	1.0000		- 5,076,889	5,076,889	
02/15/2024 10127038	B	15,943.570	1.0000		- 15,944	15,944	
02/15/2024 10127039	B	186,365.630	1.0000		- 186,366	186,366	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/15/2024 10127039	B	497,574.530	1.0000		- 497,575	497,575	
02/15/2024 21706935	B	766.140	1.0000		- 766	766	
02/16/2024 10127020	B	1,060,808.000	1.0000		- 1,060,808	1,060,808	
02/16/2024 10127039	B	223,672.650	1.0000		- 223,673	223,673	
02/20/2024 10127038	B	810,178.940	1.0000		- 810,179	810,179	
02/21/2024 10127038	B	469,411.180	1.0000		- 469,411	469,411	
02/21/2024 10127039	B	214,949.000	1.0000		- 214,949	214,949	
02/21/2024 21706935	B	1,061,445.150	1.0000		- 1,061,445	1,061,445	
02/22/2024 10127018	B	4,500,000.000	1.0000		- 4,500,000	4,500,000	
02/22/2024 10127038	B	3,049.950	1.0000		- 3,050	3,050	
02/23/2024 10127038	B	912,657.310	1.0000		- 912,657	912,657	
02/23/2024 10127038	B	77,916.380	1.0000		- 77,916	77,916	
02/23/2024 21706935	B	1,325.140	1.0000		- 1,325	1,325	
02/26/2024 10127039	B	557,497.620	1.0000		- 557,498	557,498	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/27/2024 10127038	B	3,619.120	1.0000		- 3,619	3,619	
02/28/2024 10127038	B	19,833.250	1.0000		- 19,833	19,833	
02/28/2024 10127038	B	641.350	1.0000		- 641	641	
02/28/2024 21706935	B	1,700,000.000	1.0000		- 1,700,000	1,700,000	
02/29/2024 10127014	B	1,080.420	1.0000		- 1,080	1,080	
02/29/2024 10127038	B	3,202.820	1.0000		- 3,203	3,203	
02/29/2024 10127039	B	379,432.920	1.0000		- 379,433	379,433	
02/29/2024 21706935	B	1,100,000.000	1.0000		- 1,100,000	1,100,000	
03/01/2024 10127038	B	546,297.930	1.0000		- 546,298	546,298	
03/01/2024 10127038	B	525,804.870	1.0000		- 525,805	525,805	
03/01/2024 10127039	B	163,845.600	1.0000		- 163,846	163,846	
03/04/2024 10127009	B	9.530	1.0000		- 10	10	
03/04/2024 10127011	B	.120	1.0000				
03/04/2024 10127014	B	448.750	1.0000		- 449	449	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/04/2024 10127017	B	12.990	1.0000		- 13	13	
03/04/2024 10127018	B	626.510	1.0000		- 627	627	
03/04/2024 10127020	B	732.730	1.0000		- 733	733	
03/04/2024 10127021	B	.080	1.0000				
03/04/2024 10127023	B	.370	1.0000				
03/04/2024 10127024	B	5.710	1.0000		- 6	6	
03/04/2024 10127025	B	.110	1.0000				
03/04/2024 10127027	B	27.530	1.0000		- 28	28	
03/04/2024 10127028	B	2.280	1.0000		- 2	2	
03/04/2024 10127034	B	.260	1.0000				
03/04/2024 10127039	B	13,929.710	1.0000		- 13,930	13,930	
03/04/2024 10127039	B	713,559.900	1.0000		- 713,560	713,560	
03/04/2024 21706935	B	10,737.580	1.0000		- 10,738	10,738	
03/06/2024 10127038	B	232,276.240	1.0000		- 232,276	232,276	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/06/2024 10127039	B	730,782.480	1.0000		- 730,782	730,782	
03/07/2024 10127038	B	243,993.960	1.0000		- 243,994	243,994	
03/07/2024 10127039	B	250,969.500	1.0000		- 250,970	250,970	
03/08/2024 10127038	B	552,528.280	1.0000		- 552,528	552,528	
03/08/2024 10127038	B	2,156.730	1.0000		- 2,157	2,157	
03/08/2024 10127039	B	175,248.020	1.0000		- 175,248	175,248	
03/11/2024 10127038	B	56,328.760	1.0000		- 56,329	56,329	
03/11/2024 10127038	B	2,124.990	1.0000		- 2,125	2,125	
03/11/2024 10127039	B	68,282.480	1.0000		- 68,282	68,282	
03/13/2024 10127038	B	79,422.360	1.0000		- 79,422	79,422	
03/13/2024 10127038	B	3,343.730	1.0000		- 3,344	3,344	
03/14/2024 10127038	B	4,591.880	1.0000		- 4,592	4,592	
03/15/2024 10127038	B	689,299.500	1.0000		- 689,300	689,300	
03/15/2024 10127038	B	27,910.540	1.0000		- 27,911	27,911	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/19/2024 10127038	B	5,515.590	1.0000		- 5,516	5,516	
03/20/2024 10127038	B	45,359.980	1.0000		- 45,360	45,360	
03/20/2024 10127039	B	410,410.080	1.0000		- 410,410	410,410	
03/21/2024 10127038	B	11,504.500	1.0000		- 11,505	11,505	
03/21/2024 10127038	B	7,445.480	1.0000		- 7,445	7,445	
03/21/2024 10127039	B	316,775.920	1.0000		- 316,776	316,776	
03/25/2024 10127039	B	452,934.420	1.0000		- 452,934	452,934	
03/26/2024 10127038	B	413,192.200	1.0000		- 413,192	413,192	
03/27/2024 10127028	B	3,000,000.000	1.0000		- 3,000,000	3,000,000	
03/27/2024 10127039	B	149,501.500	1.0000		- 149,502	149,502	
03/27/2024 21706935	B	6,000,000.000	1.0000		- 6,000,000	6,000,000	
04/01/2024 10127038	B	68,178.850	1.0000		- 68,179	68,179	
04/01/2024 10127039	B	313,855.900	1.0000		- 313,856	313,856	
04/02/2024 10127009	B	.040	1.0000				

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/02/2024 10127014	B	485.970	1.0000		- 486	486	
04/02/2024 10127017	B	.050	1.0000				
04/02/2024 10127018	B	2.440	1.0000		- 2	2	
04/02/2024 10127020	B	2.850	1.0000		- 3	3	
04/02/2024 10127024	B	.020	1.0000				
04/02/2024 10127027	B	.110	1.0000				
04/02/2024 10127028	B	.010	1.0000				
04/02/2024 10127038	B	24,898.300	1.0000		- 24,898	24,898	
04/02/2024 10127039	B	13,118.870	1.0000		- 13,119	13,119	
04/02/2024 21706935	B	9,974.680	1.0000		- 9,975	9,975	
04/02/2024 21706935	B	1,292.000	1.0000		- 1,292	1,292	
04/03/2024 10127038	B	25,151.120	1.0000		- 25,151	25,151	
04/04/2024 10127021	B	27,202.130	1.0000		- 27,202	27,202	
04/04/2024 10127038	B	3,566.520	1.0000		- 3,567	3,567	

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 10127038	B	593.670	1.0000		- 594	594	
04/04/2024 10127039	B	4,353,116.580	1.0000		- 4,353,117	4,353,117	
04/05/2024 10127038	B	63,187.070	1.0000		- 63,187	63,187	
04/05/2024 10127039	B	503,930.960	1.0000		- 503,931	503,931	
04/08/2024 10127038	B	386,018.590	1.0000		- 386,019	386,019	
04/08/2024 10127038	B	6,484.040	1.0000		- 6,484	6,484	
04/08/2024 21706935	B	504.110	1.0000		- 504	504	
04/09/2024 10127038	B	5,218.810	1.0000		- 5,219	5,219	
04/10/2024 10127039	B	525,654.400	1.0000		- 525,654	525,654	
04/11/2024 10127038	B	21,514.320	1.0000		- 21,514	21,514	
04/12/2024 10127038	B	13,270.910	1.0000		- 13,271	13,271	
04/12/2024 10127038	B	5,085.910	1.0000		- 5,086	5,086	
04/15/2024 10127038	B	300,800.180	1.0000		- 300,800	300,800	
04/15/2024 10127038	B	950.610	1.0000		- 951	951	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/15/2024 10127039	B	719,230.660	1.0000		- 719,231	719,231	
04/16/2024 10127038	B	9,338.070	1.0000		- 9,338	9,338	
04/16/2024 10127038	B	26,408.110	1.0000		- 26,408	26,408	
04/17/2024 10127038	B	680,810.360	1.0000		- 680,810	680,810	
04/17/2024 21706935	B	263,915.390	1.0000		- 263,915	263,915	
04/18/2024 10127038	B	625,917.880	1.0000		- 625,918	625,918	
04/18/2024 10127039	B	181,891.070	1.0000		- 181,891	181,891	
04/19/2024 10127038	B	5,921.940	1.0000		- 5,922	5,922	
04/19/2024 21706935	B	33,271.440	1.0000		- 33,271	33,271	
04/22/2024 10127039	B	78,015.320	1.0000		- 78,015	78,015	
04/23/2024 10127038	B	1,609.370	1.0000		- 1,609	1,609	
04/24/2024 10127038	B	19,624.050	1.0000		- 19,624	19,624	
04/24/2024 10127039	B	93,031.250	1.0000		- 93,031	93,031	
04/25/2024 10127038	B	6,714.040	1.0000		- 6,714	6,714	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/26/2024 10127038	B	2,440.510	1.0000		- 2,441	2,441	
04/29/2024 10127038	B	14,510.550	1.0000		- 14,511	14,511	
04/29/2024 10127039	B	71,938.250	1.0000		- 71,938	71,938	
04/30/2024 10127014	B	2,160.840	1.0000		- 2,161	2,161	
04/30/2024 10127039	B	42,331.250	1.0000		- 42,331	42,331	
04/30/2024 10127039	B	144,750.000	1.0000		- 144,750	144,750	
04/30/2024 21706935	B	6,000,003.930	1.0000		- 6,000,004	6,000,004	
05/01/2024 10127038	B	227,100.060	1.0000		- 227,100	227,100	
05/01/2024 10127038	B	7,895.280	1.0000		- 7,895	7,895	
05/01/2024 21706935	B	85,505.930	1.0000		- 85,506	85,506	
05/02/2024 10127009	B	.040	1.0000				
05/02/2024 10127014	B	472.250	1.0000		- 472	472	
05/02/2024 10127017	B	.050	1.0000				
05/02/2024 10127018	B	2.620	1.0000		- 3	3	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/02/2024 10127020	B	3.060	1.0000		- 3	3	
05/02/2024 10127021	B	101.820	1.0000		- 102	102	
05/02/2024 10127024	B	.020	1.0000				
05/02/2024 10127027	B	.110	1.0000				
05/02/2024 10127028	B	.010	1.0000				
05/02/2024 10127039	B	261,553.330	1.0000		- 261,553	261,553	
05/02/2024 21706935	B	2,575.040	1.0000		- 2,575	2,575	
05/03/2024 10127038	B	242,346.090	1.0000		- 242,346	242,346	
05/03/2024 10127038	B	851.680	1.0000		- 852	852	
05/03/2024 10127039	B	96,936.000	1.0000		- 96,936	96,936	
05/06/2024 10127022	B	1,000,000.000	1.0000		- 1,000,000	1,000,000	
05/06/2024 10127038	B	38,688.500	1.0000		- 38,689	38,689	
05/06/2024 10127039	B	172,783.220	1.0000		- 172,783	172,783	
05/07/2024 10127039	B	2,157.000	1.0000		- 2,157	2,157	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/08/2024 10127038	B	41,500.280	1.0000		- 41,500	41,500	
05/08/2024 10127039	B	27,375.000	1.0000		- 27,375	27,375	
05/09/2024 10127038	B	118,472.680	1.0000		- 118,473	118,473	
05/09/2024 10127038	B	5,499.860	1.0000		- 5,500	5,500	
05/09/2024 21706935	B	904.210	1.0000		- 904	904	
05/10/2024 10127038	B	307,685.950	1.0000		- 307,686	307,686	
05/10/2024 10127038	B	2,616.760	1.0000		- 2,617	2,617	
05/10/2024 10127039	B	94,499.280	1.0000		- 94,499	94,499	
05/13/2024 10127038	B	6,412.950	1.0000		- 6,413	6,413	
05/14/2024 10127039	B	41,436.000	1.0000		- 41,436	41,436	
05/15/2024 10127038	B	8,893.770	1.0000		- 8,894	8,894	
05/15/2024 10127039	B	70,359.380	1.0000		- 70,359	70,359	
05/15/2024 10127039	B	89,813.280	1.0000		- 89,813	89,813	
05/15/2024 21706935	B	1,549,937.000	1.0000		- 1,549,937	1,549,937	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/16/2024 10127038	B	294,777.050	1.0000		- 294,777	294,777	
05/16/2024 10127039	B	216,561.000	1.0000		- 216,561	216,561	
05/17/2024 10127038	B	29,478.140	1.0000		- 29,478	29,478	
05/20/2024 10127038	B	649,461.690	1.0000		- 649,462	649,462	
05/20/2024 10127038	B	4,796.840	1.0000		- 4,797	4,797	
05/21/2024 10127038	B	531.350	1.0000		- 531	531	
05/22/2024 10127038	B	41,529.910	1.0000		- 41,530	41,530	
05/22/2024 10127039	B	43,323.520	1.0000		- 43,324	43,324	
05/23/2024 10127038	B	16,984.990	1.0000		- 16,985	16,985	
05/28/2024 10127038	B	167,725.340	1.0000		- 167,725	167,725	
05/29/2024 10127038	B	25,336.520	1.0000		- 25,337	25,337	
05/29/2024 10127038	B	6,606.730	1.0000		- 6,607	6,607	
05/29/2024 21706935	B	2,958,722.580	1.0000		- 2,958,723	2,958,723	
05/30/2024 10127038	B	6,335.960	1.0000		- 6,336	6,336	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/31/2024 10127038	B	115,929.490	1.0000		- 115,929	115,929	
05/31/2024 10127039	B	149,710.920	1.0000		- 149,711	149,711	
06/03/2024 10127038	B	40,867.080	1.0000		- 40,867	40,867	
06/03/2024 10127038	B	51,335.300	1.0000		- 51,335	51,335	
06/03/2024 10127039	B	83,735.800	1.0000		- 83,736	83,736	
06/04/2024 10127009	B	.040	1.0000				
06/04/2024 10127014	B	499.540	1.0000		- 500	500	
06/04/2024 10127017	B	.060	1.0000				
06/04/2024 10127018	B	2.720	1.0000		- 3	3	
06/04/2024 10127020	B	3.180	1.0000		- 3	3	
06/04/2024 10127021	B	117.480	1.0000		- 117	117	
06/04/2024 10127022	B	138.610	1.0000		- 139	139	
06/04/2024 10127024	B	.020	1.0000				
06/04/2024 10127027	B	.120	1.0000				

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/04/2024 10127028	B	.010	1.0000				
06/04/2024 10127039	B	8,010.280	1.0000		- 8,010	8,010	
06/04/2024 21706935	B	10,635.020	1.0000		- 10,635	10,635	
06/05/2024 10127038	B	442,970.180	1.0000		- 442,970	442,970	
06/05/2024 10127039	B	240,014.930	1.0000		- 240,015	240,015	
06/05/2024 10127039	B	143,141.320	1.0000		- 143,141	143,141	
06/06/2024 10127039	B	94,757.100	1.0000		- 94,757	94,757	
06/07/2024 10127038	B	2,752.580	1.0000		- 2,753	2,753	
06/07/2024 10127038	B	62.760	1.0000		- 63	63	
06/07/2024 10127039	B	26,500.000	1.0000		- 26,500	26,500	
06/10/2024 10127038	B	17,077.810	1.0000		- 17,078	17,078	
06/11/2024 10127038	B	40,134.270	1.0000		- 40,134	40,134	
06/11/2024 10127038	B	8,906.610	1.0000		- 8,907	8,907	
06/12/2024 10127038	B	48,095.140	1.0000		- 48,095	48,095	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/12/2024 10127039	B	140,912.620	1.0000		- 140,913	140,913	
06/13/2024 10127039	B	246,695.330	1.0000		- 246,695	246,695	
06/14/2024 10127039	B	138,850.850	1.0000		- 138,851	138,851	
06/17/2024 10127038	B	174,742.650	1.0000		- 174,743	174,743	
06/17/2024 10127038	B	5,627.530	1.0000		- 5,628	5,628	
06/17/2024 10127039	B	34,242.820	1.0000		- 34,243	34,243	
06/18/2024 10127038	B	1,890.390	1.0000		- 1,890	1,890	
06/18/2024 10127039	B	2,727,632.480	1.0000		- 2,727,632	2,727,632	
06/20/2024 10127038	B	279,893.860	1.0000		- 279,894	279,894	
06/20/2024 21706935	B	260.540	1.0000		- 261	261	
06/21/2024 10127038	B	145,925.300	1.0000		- 145,925	145,925	
06/21/2024 10127039	B	522,266.320	1.0000		- 522,266	522,266	
06/24/2024 10127038	B	124.830	1.0000		- 125	125	
06/25/2024 10127038	B	32,838.590	1.0000		- 32,839	32,839	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/25/2024 10127039	B	56,919.650	1.0000		- 56,920	56,920	
06/26/2024 10127038	B	1,003,576.690	1.0000		- 1,003,577	1,003,577	
06/26/2024 10127039	B	83,805.400	1.0000		- 83,805	83,805	
06/26/2024 21706935	B	2,301,671.160	1.0000		- 2,301,671	2,301,671	
06/27/2024 10127038	B	2,021,883.950	1.0000		- 2,021,884	2,021,884	
06/28/2024 10127014	B	1,080.420	1.0000		- 1,080	1,080	
06/28/2024 10127038	B	2,203.040	1.0000		- 2,203	2,203	
06/28/2024 10127039	B	237,236.600	1.0000		- 237,237	237,237	
06/28/2024 21706935	B	1,243,101.010	1.0000		- 1,243,101	1,243,101	
07/02/2024 10127009	B	.040	1.0000				
07/02/2024 10127014	B	486.050	1.0000		- 486	486	
07/02/2024 10127017	B	.050	1.0000				
07/02/2024 10127018	B	2.640	1.0000		- 3	3	
07/02/2024 10127020	B	3.090	1.0000		- 3	3	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/02/2024 10127021	B	114.210	1.0000		- 114	114	
07/02/2024 10127022	B	.520	1.0000		- 1	1	
07/02/2024 10127024	B	.020	1.0000				
07/02/2024 10127027	B	.120	1.0000				
07/02/2024 10127028	B	.010	1.0000				
07/02/2024 10127038	B	17,943.530	1.0000		- 17,944	17,944	
07/02/2024 10127038	B	30,059.690	1.0000		- 30,060	30,060	
07/02/2024 10127039	B	14,165.470	1.0000		- 14,165	14,165	
07/02/2024 21706935	B	5,192.060	1.0000		- 5,192	5,192	
07/02/2024 21706935	B	1.770	1.0000		- 2	2	
07/05/2024 10127038	B	327,229.570	1.0000		- 327,230	327,230	
07/05/2024 10127039	B	377,636.480	1.0000		- 377,636	377,636	
07/05/2024 10127039	B	750,940.900	1.0000		- 750,941	750,941	
07/08/2024 10127038	B	53,145.430	1.0000		- 53,145	53,145	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/08/2024 10127039	B	691,389.200	1.0000		- 691,389	691,389	
07/08/2024 21706935	B	61,640.040	1.0000		- 61,640	61,640	
07/10/2024 10127038	B	5,680.010	1.0000		- 5,680	5,680	
07/10/2024 21706935	B	5,854.440	1.0000		- 5,854	5,854	
07/11/2024 10127027	B	1,700,000.000	1.0000		- 1,700,000	1,700,000	
07/11/2024 10127039	B	145,181.200	1.0000		- 145,181	145,181	
07/12/2024 10127039	B	804,031.250	1.0000		- 804,031	804,031	
07/15/2024 10127038	B	1,715,353.130	1.0000		- 1,715,353	1,715,353	
07/15/2024 10127039	B	56,371.350	1.0000		- 56,371	56,371	
07/15/2024 21706935	B	82.740	1.0000		- 83	83	
07/16/2024 10127038	B	12,052.810	1.0000		- 12,053	12,053	
07/17/2024 10127038	B	18,608.170	1.0000		- 18,608	18,608	
07/17/2024 10127039	B	523,524.150	1.0000		- 523,524	523,524	
07/17/2024 21706935	B	1,215.870	1.0000		- 1,216	1,216	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/18/2024 10127038	B	927,181.920	1.0000		- 927,182	927,182	
07/18/2024 10127039	B	162,934.580	1.0000		- 162,935	162,935	
07/19/2024 10127038	B	153,649.420	1.0000		- 153,649	153,649	
07/22/2024 10127038	B	1,454.840	1.0000		- 1,455	1,455	
07/24/2024 10127038	B	113,321.480	1.0000		- 113,321	113,321	
07/24/2024 10127038	B	3,531.550	1.0000		- 3,532	3,532	
07/24/2024 10127039	B	194,218.750	1.0000		- 194,219	194,219	
07/25/2024 10127038	B	165,258.140	1.0000		- 165,258	165,258	
07/25/2024 10127038	B	10,028.080	1.0000		- 10,028	10,028	
07/26/2024 10127039	B	199,875.000	1.0000		- 199,875	199,875	
07/29/2024 10127039	B	510,806.200	1.0000		- 510,806	510,806	
07/30/2024 10127038	B	2,987,505.360	1.0000		- 2,987,505	2,987,505	
07/30/2024 10127039	B	169,781.980	1.0000		- 169,782	169,782	
07/31/2024 10127039	B	296,382.100	1.0000		- 296,382	296,382	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/01/2024 10127038	B	49,006.470	1.0000		- 49,006	49,006	
08/01/2024 21706935	B	2,204,553.520	1.0000		- 2,204,554	2,204,554	
08/02/2024 10127009	B	.040	1.0000				
08/02/2024 10127014	B	508.380	1.0000		- 508	508	
08/02/2024 10127017	B	.060	1.0000				
08/02/2024 10127018	B	2.740	1.0000		- 3	3	
08/02/2024 10127020	B	3.200	1.0000		- 3	3	
08/02/2024 10127021	B	118.470	1.0000		- 118	118	
08/02/2024 10127022	B	.600	1.0000		- 1	1	
08/02/2024 10127024	B	.020	1.0000				
08/02/2024 10127027	B	4,600,943.960	1.0000		- 4,600,944	4,600,944	
08/02/2024 10127028	B	.010	1.0000				
08/02/2024 10127039	B	22,831.500	1.0000		- 22,832	22,832	
08/02/2024 10127039	B	1,545,997.470	1.0000		- 1,545,997	1,545,997	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/02/2024 21706935	B	2,700,041.320	1.0000		- 2,700,041	2,700,041	
08/05/2024 10127038	B	726.220	1.0000		- 726	726	
08/05/2024 10127039	B	1,854,336.650	1.0000		- 1,854,337	1,854,337	
08/06/2024 10127039	B	5,218.750	1.0000		- 5,219	5,219	
08/07/2024 10127038	B	3,668.940	1.0000		- 3,669	3,669	
08/07/2024 10127038	B	9,335.730	1.0000		- 9,336	9,336	
08/08/2024 10127038	B	232,722.210	1.0000		- 232,722	232,722	
08/08/2024 10127038	B	19,359.140	1.0000		- 19,359	19,359	
08/08/2024 21706935	B	687.870	1.0000		- 688	688	
08/09/2024 10127038	B	549,429.350	1.0000		- 549,429	549,429	
08/09/2024 10127038	B	405.570	1.0000		- 406	406	
08/09/2024 21706935	B	1,777.660	1.0000		- 1,778	1,778	
08/12/2024 10127039	B	452,003.120	1.0000		- 452,003	452,003	
08/12/2024 21706935	B	321.510	1.0000		- 322	322	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/13/2024 10127038	B	2,436,089.070	1.0000		- 2,436,089	2,436,089	
08/13/2024 10127039	B	343,156.250	1.0000		- 343,156	343,156	
08/14/2024 10127039	B	517,073.580	1.0000		- 517,074	517,074	
08/15/2024 10127009	B	700,000.000	1.0000		- 700,000	700,000	
08/15/2024 10127038	B	1,975.820	1.0000		- 1,976	1,976	
08/15/2024 10127039	B	186,365.630	1.0000		- 186,366	186,366	
08/15/2024 10127039	B	251,697.120	1.0000		- 251,697	251,697	
08/16/2024 10127038	B	72,018.970	1.0000		- 72,019	72,019	
08/16/2024 21706935	B	41.000	1.0000		- 41	41	
08/19/2024 10127038	B	45,659.330	1.0000		- 45,659	45,659	
08/19/2024 10127039	B	259,299.100	1.0000		- 259,299	259,299	
08/20/2024 10127039	B	192,545.780	1.0000		- 192,546	192,546	
08/21/2024 10127020	B	654,722.000	1.0000		- 654,722	654,722	
08/21/2024 10127039	B	475,083.000	1.0000		- 475,083	475,083	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/22/2024 10127038	B	3,300.420	1.0000		- 3,300	3,300	
08/22/2024 10127039	B	421,315.020	1.0000		- 421,315	421,315	
08/26/2024 10127038	B	134,931.810	1.0000		- 134,932	134,932	
08/26/2024 10127038	B	4,006,473.010	1.0000		- 4,006,473	4,006,473	
08/26/2024 10127039	B	527,445.700	1.0000		- 527,446	527,446	
08/26/2024 21706935	B	38,655,470.110	1.0000		- 38,655,470 *	38,655,470	
08/28/2024 10127038	B	6,660.480	1.0000		- 6,660	6,660	
08/30/2024 10127038	B	687.600	1.0000		- 688	688	
09/03/2024 10127017	B	1,000,000.000	1.0000		- 1,000,000	1,000,000	
09/03/2024 10127038	B	400,979.640	1.0000		- 400,980	400,980	
09/03/2024 10127038	B	36,274.200	1.0000		- 36,274	36,274	
09/04/2024 10127009	B	.040	1.0000				
09/04/2024 10127014	B	509.430	1.0000		- 509	509	
09/04/2024 10127017	B	.060	1.0000				

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/04/2024 10127018	B	2.750	1.0000		- 3	3	
09/04/2024 10127020	B	455.960	1.0000		- 456	456	
09/04/2024 10127021	B	118.710	1.0000		- 119	119	
09/04/2024 10127022	B	.600	1.0000		- 1	1	
09/04/2024 10127024	B	.020	1.0000				
09/04/2024 10127027	B	3.920	1.0000		- 4	4	
09/04/2024 10127028	B	.010	1.0000				
09/04/2024 10127038	B	375,163.640	1.0000		- 375,164	375,164	
09/04/2024 10127039	B	36,106.110	1.0000		- 36,106	36,106	
09/04/2024 21706935	B	28,218.900	1.0000		- 28,219	28,219	
09/05/2024 10127038	B	402,619.540	1.0000		- 402,620	402,620	
09/05/2024 10127039	B	459,505.680	1.0000		- 459,506	459,506	
09/05/2024 21706935	B	2.040	1.0000		- 2	2	
09/06/2024 10127038	B	455,543.420	1.0000		- 455,543	455,543	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/06/2024 10127039	B	655,905.140	1.0000		- 655,905	655,905	
09/06/2024 10127039	B	253,308.820	1.0000		- 253,309	253,309	
09/09/2024 10127038	B	56,655.890	1.0000		- 56,656	56,656	
09/09/2024 10127038	B	9,890.320	1.0000		- 9,890	9,890	
09/09/2024 10127039	B	287,519.250	1.0000		- 287,519	287,519	
09/10/2024 10127039	B	51,313.610	1.0000		- 51,314	51,314	
09/11/2024 10127039	B	464,126.110	1.0000		- 464,126	464,126	
09/12/2024 21706935	B	397.690	1.0000		- 398	398	
09/13/2024 10127038	B	106,049.890	1.0000		- 106,050	106,050	
09/13/2024 10127038	B	4,015.920	1.0000		- 4,016	4,016	
09/13/2024 21706935	B	825.920	1.0000		- 826	826	
09/16/2024 10127038	B	15,034.550	1.0000		- 15,035	15,035	
09/16/2024 10127039	B	258,830.640	1.0000		- 258,831	258,831	
09/17/2024 10127038	B	2,313.720	1.0000		- 2,314	2,314	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/17/2024 10127039	B	169,857.620	1.0000		- 169,858	169,858	
09/18/2024 10127038	B	119,941.220	1.0000		- 119,941	119,941	
09/18/2024 10127038	B	123,764.410	1.0000		- 123,764	123,764	
09/19/2024 10127038	B	6,773.970	1.0000		- 6,774	6,774	
09/20/2024 10127038	B	122,948.440	1.0000		- 122,948	122,948	
09/20/2024 10127038	B	15,187.500	1.0000		- 15,188	15,188	
09/23/2024 10127038	B	1,656.260	1.0000		- 1,656	1,656	
09/23/2024 10127039	B	105,954.290	1.0000		- 105,954	105,954	
09/24/2024 10127038	B	3,038.510	1.0000		- 3,039	3,039	
09/25/2024 10127038	B	164,134.570	1.0000		- 164,135	164,135	
09/25/2024 10127039	B	59,201.720	1.0000		- 59,202	59,202	
09/26/2024 10127038	B	25,880.060	1.0000		- 25,880	25,880	
09/26/2024 10127038	B	5,382.230	1.0000		- 5,382	5,382	
09/27/2024 10127038	B	561,554.190	1.0000		- 561,554	561,554	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/27/2024 21706935	B	5,800,000.000	1.0000		- 5,800,000	5,800,000	
09/30/2024 10127039	B	12,881.250	1.0000		- 12,881	12,881	
09/30/2024 10127039	B	384,481.750	1.0000		- 384,482	384,482	
09/30/2024 21706935	B	300,000.000	1.0000		- 300,000	300,000	
10/01/2024 10127038	B	352,102.580	1.0000		- 352,103	352,103	
10/02/2024 10127009	B	.040	1.0000				
10/02/2024 10127014	B	478.900	1.0000		- 479	479	
10/02/2024 10127018	B	2.580	1.0000		- 3	3	
10/02/2024 10127020	B	1.640	1.0000		- 2	2	
10/02/2024 10127021	B	111.600	1.0000		- 112	112	
10/02/2024 10127022	B	.560	1.0000		- 1	1	
10/02/2024 10127024	B	.020	1.0000				
10/02/2024 10127027	B	3.810	1.0000		- 4	4	
10/02/2024 10127028	B	.010	1.0000				

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/02/2024 10127038	B	341,018.090	1.0000		- 341,018	341,018	
10/02/2024 10127039	B	1,280,104.370	1.0000		- 1,280,104	1,280,104	
10/02/2024 21706935	B	6,890.470	1.0000		- 6,890	6,890	
10/03/2024 10127038	B	9,520.150	1.0000		- 9,520	9,520	
10/04/2024 10127038	B	3,281.320	1.0000		- 3,281	3,281	
10/07/2024 10127038	B	200,850.550	1.0000		- 200,851	200,851	
10/08/2024 10127038	B	118,726.680	1.0000		- 118,727	118,727	
10/08/2024 21706935	B	1,151.830	1.0000		- 1,152	1,152	
10/09/2024 10127038	B	750,698.500	1.0000		- 750,699	750,699	
10/10/2024 10127038	B	890.340	1.0000		- 890	890	
10/11/2024 10127038	B	89,661.680	1.0000		- 89,662	89,662	
10/11/2024 10127038	B	10,359.200	1.0000		- 10,359	10,359	
10/15/2024 10127021	B	190,693.270	1.0000		- 190,693	190,693	
10/15/2024 10127038	B	44,910.200	1.0000		- 44,910	44,910	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/15/2024 10127038	B	6,586.090	1.0000		- 6,586	6,586	
10/15/2024 21706935	B	79.120	1.0000		- 79	79	
10/17/2024 10127038	B	53,474.180	1.0000		- 53,474	53,474	
10/17/2024 10127038	B	3,905.200	1.0000		- 3,905	3,905	
10/17/2024 10127039	B	941,402.000	1.0000		- 941,402	941,402	
10/17/2024 10127039	B	209,675.070	1.0000		- 209,675	209,675	
10/17/2024 21706935	B	.440	1.0000				
10/18/2024 10127038	B	10,156.600	1.0000		- 10,157	10,157	
10/21/2024 10127038	B	6,699.210	1.0000		- 6,699	6,699	
10/21/2024 10127039	B	247,720.890	1.0000		- 247,721	247,721	
10/22/2024 10127038	B	27,907.890	1.0000		- 27,908	27,908	
10/22/2024 10127038	B	11,624.770	1.0000		- 11,625	11,625	
10/22/2024 10127039	B	3,406,948.990	1.0000		- 3,406,949	3,406,949	
10/23/2024 10127038	B	2,590.190	1.0000		- 2,590	2,590	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/24/2024 10127038	B	635,981.630	1.0000		- 635,982	635,982	
10/24/2024 10127038	B	1,398.070	1.0000		- 1,398	1,398	
10/25/2024 10127039	B	452,656.420	1.0000		- 452,656	452,656	
10/28/2024 10127038	B	58,038.310	1.0000		- 58,038	58,038	
10/28/2024 10127038	B	1,312.190	1.0000		- 1,312	1,312	
10/29/2024 10127038	B	652,310.150	1.0000		- 652,310	652,310	
10/29/2024 10127038	B	5,086.020	1.0000		- 5,086	5,086	
10/29/2024 21706935	B	32,843.000	1.0000		- 32,843	32,843	
10/30/2024 10127038	B	617,435.530	1.0000		- 617,436	617,436	
10/30/2024 10127039	B	70,377.140	1.0000		- 70,377	70,377	
10/30/2024 21706935	B	9,500,000.000	1.0000		- 9,500,000	9,500,000	
10/31/2024 10127014	B	14,936.530	1.0000		- 14,937	14,937	
10/31/2024 10127022	B	140.890	1.0000		- 141	141	
10/31/2024 10127038	B	168,638.800	1.0000		- 168,639	168,639	

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 10127039	B	15,803.130	1.0000		- 15,803	15,803	
10/31/2024 10127039	B	65,152.060	1.0000		- 65,152	65,152	
11/01/2024 10127038	B	417,847.470	1.0000		- 417,847	417,847	
11/01/2024 10127038	B	111,082.240	1.0000		- 111,082	111,082	
11/04/2024 10127009	B	.040	1.0000				
11/04/2024 10127014	B	472.250	1.0000		- 472	472	
11/04/2024 10127018	B	2.540	1.0000		- 3	3	
11/04/2024 10127020	B	1.800	1.0000		- 2	2	
11/04/2024 10127021	B	520.410	1.0000		- 520	520	
11/04/2024 10127022	B	.540	1.0000		- 1	1	
11/04/2024 10127024	B	.020	1.0000				
11/04/2024 10127027	B	3.740	1.0000		- 4	4	
11/04/2024 10127028	B	.010	1.0000				
11/04/2024 10127038	B	560.000	1.0000		- 560	560	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/04/2024 10127039	B	16,975.310	1.0000		- 16,975	16,975	
11/04/2024 21706935	B	5,392.350	1.0000		- 5,392	5,392	
11/05/2024 10127038	B	1,778.180	1.0000		- 1,778	1,778	
11/05/2024 10127039	B	553,144.620	1.0000		- 553,145	553,145	
11/06/2024 10127039	B	160,290.860	1.0000		- 160,291	160,291	
11/07/2024 10127038	B	242,259.870	1.0000		- 242,260	242,260	
11/07/2024 10127038	B	24,062.500	1.0000		- 24,063	24,063	
11/07/2024 21706935	B	219,098.180	1.0000		- 219,098	219,098	
11/08/2024 10127039	B	882,646.010	1.0000		- 882,646	882,646	
11/08/2024 21706935	B	976.950	1.0000		- 977	977	
11/13/2024 10127038	B	2,258,440.290	1.0000		- 2,258,440	2,258,440	
11/13/2024 10127038	B	26,337.930	1.0000		- 26,338	26,338	
11/14/2024 10127038	B	1,031,316.600	1.0000		- 1,031,317	1,031,317	
11/14/2024 10127038	B	14,914.290	1.0000		- 14,914	14,914	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/15/2024 10127039	B	70,359.380	1.0000		- 70,359	70,359	
11/15/2024 10127039	B	301,387.260	1.0000		- 301,387	301,387	
11/18/2024 21706935	B	599.980	1.0000		- 600	600	
11/19/2024 10127039	B	105,610.180	1.0000		- 105,610	105,610	
11/20/2024 10127038	B	132,246.140	1.0000		- 132,246	132,246	
11/20/2024 10127039	B	383,485.740	1.0000		- 383,486	383,486	
11/20/2024 21706935	B	283.240	1.0000		- 283	283	
11/22/2024 21706935	B	758.590	1.0000		- 759	759	
11/25/2024 10127038	B	24,200.610	1.0000		- 24,201	24,201	
11/25/2024 10127039	B	208,477.870	1.0000		- 208,478	208,478	
11/26/2024 10127039	B	1,530,757.460	1.0000		- 1,530,757	1,530,757	
11/26/2024 21706935	B	2,026.540	1.0000		- 2,027	2,027	
11/27/2024 10127038	B	4,677.800	1.0000		- 4,678	4,678	
11/27/2024 21706935	B	4,100,000.000	1.0000		- 4,100,000	4,100,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/29/2024 10127014	B	17,485.830	1.0000		- 17,486	17,486	
11/29/2024 10127038	B	21,255.180	1.0000		- 21,255	21,255	
12/02/2024 10127038	B	81,390.220	1.0000		- 81,390	81,390	
12/02/2024 10127038	B	35,370.520	1.0000		- 35,371	35,371	
12/02/2024 10127039	B	645,182.200	1.0000		- 645,182	645,182	
12/03/2024 10127009	B	.040	1.0000				
12/03/2024 10127014	B	480.520	1.0000		- 481	481	
12/03/2024 10127018	B	2.370	1.0000		- 2	2	
12/03/2024 10127020	B	1.680	1.0000		- 2	2	
12/03/2024 10127021	B	164.780	1.0000		- 165	165	
12/03/2024 10127022	B	.520	1.0000		- 1	1	
12/03/2024 10127024	B	.020	1.0000				
12/03/2024 10127027	B	3.500	1.0000		- 4	4	
12/03/2024 10127028	B	.010	1.0000				

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/03/2024 10127038	B	481,195.290	1.0000		- 481,195	481,195	
12/03/2024 10127039	B	502,368.940	1.0000		- 502,369	502,369	
12/03/2024 21706935	B	3,406.460	1.0000		- 3,406	3,406	
12/04/2024 10127038	B	286,336.860	1.0000		- 286,337	286,337	
12/04/2024 10127038	B	7,351.720	1.0000		- 7,352	7,352	
12/05/2024 10127038	B	14,546.880	1.0000		- 14,547	14,547	
12/05/2024 10127038	B	685.650	1.0000		- 686	686	
12/05/2024 10127039	B	457,427.070	1.0000		- 457,427	457,427	
12/09/2024 10127038	B	695.490	1.0000		- 695	695	
12/09/2024 10127039	B	310,829.330	1.0000		- 310,829	310,829	
12/10/2024 10127038	B	59,547.350	1.0000		- 59,547	59,547	
12/10/2024 10127038	B	3,992.070	1.0000		- 3,992	3,992	
12/12/2024 10127038	B	76,009.570	1.0000		- 76,010	76,010	
12/12/2024 21706935	B	4,339.120	1.0000		- 4,339	4,339	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/13/2024 10127038	B	243,665.340	1.0000		- 243,665	243,665	
12/13/2024 10127038	B	3,687.480	1.0000		- 3,687	3,687	
12/13/2024 21706935	B	35.000	1.0000		- 35	35	
12/16/2024 10127038	B	65,581.590	1.0000		- 65,582	65,582	
12/16/2024 10127038	B	14,546.550	1.0000		- 14,547	14,547	
12/17/2024 10127039	B	10,184.370	1.0000		- 10,184	10,184	
12/18/2024 10127039	B	129,356.180	1.0000		- 129,356	129,356	
12/19/2024 10127014	B	.620	1.0000		- 1	1	
12/19/2024 10127038	B	2,189.710	1.0000		- 2,190	2,190	
12/19/2024 21706935	B	133.080	1.0000		- 133	133	
12/20/2024 10127038	B	13,842.120	1.0000		- 13,842	13,842	
12/20/2024 10127039	B	1,567,232.810	1.0000		- 1,567,233	1,567,233	
12/20/2024 10127039	B	2,800,022.750	1.0000		- 2,800,023	2,800,023	
12/20/2024 21706935	B	398.650	1.0000		- 399	399	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/23/2024 10127038	B	135,771.340	1.0000		- 135,771	135,771	
12/23/2024 10127039	B	449,694.410	1.0000		- 449,694	449,694	
12/24/2024 10127038	B	4,335.000	1.0000		- 4,335	4,335	
12/26/2024 10127038	B	17,998.150	1.0000		- 17,998	17,998	
12/26/2024 10127039	B	139,125.630	1.0000		- 139,126	139,126	
12/26/2024 21706935	B	3,100,000.000	1.0000		- 3,100,000	3,100,000	
12/27/2024 10127023	B	.370	1.0000				
12/27/2024 10127038	B	4,576.370	1.0000		- 4,576	4,576	
12/27/2024 10127039	B	98,804.270	1.0000		- 98,804	98,804	
12/30/2024 10127038	B	13,528.680	1.0000		- 13,529	13,529	
12/31/2024 10127038	B	29,623.980	1.0000		- 29,624	29,624	
Total For Buys				**0**	**234,978,303**	**234,978,303**	**0**
01/02/2024 10127039	S	- 32,045.980	1.0000		32,046	32,046	
01/02/2024 21706935	S	- 553,020.020	1.0000		553,020	553,020	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/03/2024 10127038	S	- 401,672.440	1.0000		401,672	401,672	
01/03/2024 10127039	S	- 866,019.870	1.0000		866,020	866,020	
01/03/2024 21706935	S	- 5,633,515.060	1.0000		5,633,515	5,633,515	
01/04/2024 10127038	S	- 6,367.740	1.0000		6,368	6,368	
01/05/2024 10127038	S	- 26,161.990	1.0000		26,162	26,162	
01/05/2024 10127039	S	- 677,158.080	1.0000		677,158	677,158	
01/08/2024 10127039	S	- 362,280.480	1.0000		362,280	362,280	
01/10/2024 10127038	S	- 266,446.720	1.0000		266,447	266,447	
01/10/2024 10127038	S	- 1,976.770	1.0000		1,977	1,977	
01/10/2024 10127039	S	- 146,001.060	1.0000		146,001	146,001	
01/11/2024 10127038	S	- 111,720.420	1.0000		111,720	111,720	
01/11/2024 10127039	S	- 76,154.420	1.0000		76,154	76,154	
01/12/2024 10127038	S	- 23,756.640	1.0000		23,757	23,757	
01/17/2024 10127039	S	- 909,250.000	1.0000		909,250	909,250	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/18/2024 10127038	S	- 16,380.890	1.0000		16,381	16,381	
01/18/2024 10127039	S	- 401,658.200	1.0000		401,658	401,658	
01/19/2024 10127038	S	- 343,342.720	1.0000		343,343	343,343	
01/19/2024 10127039	S	- 284,840.740	1.0000		284,841	284,841	
01/22/2024 10127014	S	- 25,785.930	1.0000		25,786	25,786	
01/22/2024 10127038	S	- 8,774.260	1.0000		8,774	8,774	
01/22/2024 10127039	S	- 64,876.060	1.0000		64,876	64,876	
01/23/2024 10127038	S	- 31,528.160	1.0000		31,528	31,528	
01/23/2024 10127038	S	- 1,101.330	1.0000		1,101	1,101	
01/24/2024 10127039	S	- 346,779.420	1.0000		346,779	346,779	
01/25/2024 10127039	S	- 296,812.500	1.0000		296,813	296,813	
01/26/2024 21706935	S	- 113,623.320	1.0000		113,623	113,623	
01/29/2024 10127039	S	- 284,433.900	1.0000		284,434	284,434	
01/29/2024 21706935	S	- 60,980.500	1.0000		60,981	60,981	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/30/2024 10127038	S	- 35,236.630	1.0000		35,237	35,237	
01/30/2024 10127038	S	- 1,874.950	1.0000		1,875	1,875	
01/31/2024 10127038	S	- 10,445.020	1.0000		10,445	10,445	
02/01/2024 21706935	S	- 3,204,278.780	1.0000		3,204,279	3,204,279	
02/02/2024 10127038	S	- 956,329.840	1.0000		956,330	956,330	
02/02/2024 10127038	S	- 19,296.800	1.0000		19,297	19,297	
02/02/2024 21706935	S	- 6,000,000.000	1.0000		6,000,000	6,000,000	
02/05/2024 10127039	S	- 1,653,972.380	1.0000		1,653,972	1,653,972	
02/06/2024 10127039	S	- 1,222,518.200	1.0000		1,222,518	1,222,518	
02/06/2024 21706935	S	- 108,535.330	1.0000		108,535	108,535	
02/07/2024 10127038	S	- 87,479.470	1.0000		87,479	87,479	
02/07/2024 10127038	S	- 6,070.070	1.0000		6,070	6,070	
02/08/2024 10127018	S	- 4,500,514.950	1.0000		4,500,515	4,500,515	
02/08/2024 10127038	S	- 1,522.850	1.0000		1,523	1,523	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/08/2024 10127039	S	- 163,841.950	1.0000		163,842	163,842	
02/08/2024 21706935	S	- 4,500,000.000	1.0000		4,500,000	4,500,000	
02/09/2024 10127039	S	- 638,641.400	1.0000		638,641	638,641	
02/12/2024 10127038	S	- 44,443.590	1.0000		44,444	44,444	
02/12/2024 10127038	S	- 2,961.050	1.0000		2,961	2,961	
02/12/2024 10127039	S	- 214,075.270	1.0000		214,075	214,075	
02/13/2024 10127038	S	- 240,203.830	1.0000		240,204	240,204	
02/13/2024 10127038	S	- 819.890	1.0000		820	820	
02/14/2024 10127038	S	- 7,461.240	1.0000		7,461	7,461	
02/14/2024 10127039	S	- 1,267,204.430	1.0000		1,267,204	1,267,204	
02/15/2024 10127038	S	- 4,756,497.660	1.0000		4,756,498	4,756,498	
02/16/2024 10127038	S	- 263,484.280	1.0000		263,484	263,484	
02/16/2024 10127038	S	- 436.110	1.0000		436	436	
02/20/2024 10127038	S	- 2,219.340	1.0000		2,219	2,219	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/20/2024 10127039	S	- 578,230.780	1.0000		578,231	578,231	
02/21/2024 10127020	S	- 1,061,445.150	1.0000		1,061,445	1,061,445	
02/22/2024 10127038	S	- 1,300,835.240	1.0000		1,300,835	1,300,835	
02/22/2024 10127039	S	- 432,761.100	1.0000		432,761	432,761	
02/23/2024 10127018	S	- 4,500,000.000	1.0000		4,500,000	4,500,000	
02/23/2024 10127039	S	- 96,720.500	1.0000		96,721	96,721	
02/26/2024 10127038	S	- 928,487.950	1.0000		928,488	928,488	
02/26/2024 10127038	S	- 6,726.430	1.0000		6,726	6,726	
02/27/2024 10127009	S	- 2,640.920	1.0000		2,641	2,641	
02/27/2024 10127011	S	- 32.950	1.0000		33	33	
02/27/2024 10127017	S	- 3,599.510	1.0000		3,600	3,600	
02/27/2024 10127018	S	- 514.950	1.0000		515	515	
02/27/2024 10127021	S	- 23.440	1.0000		23	23	
02/27/2024 10127023	S	- 103.170	1.0000		103	103	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/27/2024 10127024	S	- 1,581.580	1.0000		1,582	1,582	
02/27/2024 10127025	S	- 30.310	1.0000		30	30	
02/27/2024 10127027	S	- 7,629.450	1.0000		7,629	7,629	
02/27/2024 10127028	S	- 632.470	1.0000		632	632	
02/27/2024 10127034	S	- 70.700	1.0000		71	71	
02/27/2024 10127038	S	- 1,279.090	1.0000		1,279	1,279	
02/27/2024 10127039	S	- 363,930.900	1.0000		363,931	363,931	
02/27/2024 21706935	S	- 107,289.280	1.0000		107,289	107,289	
02/28/2024 10127039	S	- 115,077.650	1.0000		115,078	115,078	
02/29/2024 10127038	S	- 161.440	1.0000		161	161	
03/01/2024 21706935	S	- 3,268,906.440	1.0000		3,268,906	3,268,906	
03/04/2024 10127038	S	- 813,066.280	1.0000		813,066	813,066	
03/04/2024 10127038	S	- 2,572.620	1.0000		2,573	2,573	
03/05/2024 10127038	S	- 388,554.550	1.0000		388,555	388,555	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/05/2024 10127038	S	- 375.030	1.0000		375	375	
03/05/2024 10127039	S	- 382,622.400	1.0000		382,622	382,622	
03/06/2024 10127038	S	- 12,984.260	1.0000		12,984	12,984	
03/07/2024 10127038	S	- 8,500.340	1.0000		8,500	8,500	
03/12/2024 10127038	S	- 671,049.400	1.0000		671,049	671,049	
03/12/2024 10127038	S	- 1,562.330	1.0000		1,562	1,562	
03/12/2024 10127039	S	- 187,254.580	1.0000		187,255	187,255	
03/13/2024 10127039	S	- 498,777.420	1.0000		498,777	498,777	
03/14/2024 10127038	S	- 353,689.680	1.0000		353,690	353,690	
03/14/2024 10127039	S	- 309,218.480	1.0000		309,218	309,218	
03/15/2024 10127039	S	- 959,877.120	1.0000		959,877	959,877	
03/18/2024 10127038	S	- 14,986.050	1.0000		14,986	14,986	
03/18/2024 10127038	S	- 1,100.970	1.0000		1,101	1,101	
03/18/2024 10127039	S	- 127,622.400	1.0000		127,622	127,622	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/19/2024 10127038	S	- 13,740.870	1.0000		13,741	13,741	
03/19/2024 10127039	S	- 327,378.080	1.0000		327,378	327,378	
03/20/2024 10127038	S	- 4,357.230	1.0000		4,357	4,357	
03/22/2024 10127038	S	- 43,095.100	1.0000		43,095	43,095	
03/22/2024 10127038	S	- 2,874.920	1.0000		2,875	2,875	
03/22/2024 10127039	S	- 40,745.420	1.0000		40,745	40,745	
03/22/2024 21706935	S	- 2,863.020	1.0000		2,863	2,863	
03/25/2024 10127038	S	- 242,479.500	1.0000		242,480	242,480	
03/25/2024 10127038	S	- 725.370	1.0000		725	725	
03/25/2024 21706935	S	- 107,758.250	1.0000		107,758	107,758	
03/26/2024 10127038	S	- 286.990	1.0000		287	287	
03/26/2024 10127039	S	- 288,281.520	1.0000		288,282	288,282	
03/26/2024 21706935	S	- 5,766.740	1.0000		5,767	5,767	
03/27/2024 10127028	S	- 3,000,000.000	1.0000		3,000,000	3,000,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/27/2024 10127038	S	- 247,528.670	1.0000		247,529	247,529	
03/27/2024 10127038	S	- 3,531.350	1.0000		3,531	3,531	
03/28/2024 10127038	S	- 249,312.850	1.0000		249,313	249,313	
03/28/2024 10127038	S	- 2,546.820	1.0000		2,547	2,547	
04/01/2024 10127038	S	- 1,804.160	1.0000		1,804	1,804	
04/01/2024 10127039	S	- 43,899.420	1.0000		43,899	43,899	
04/01/2024 21706935	S	- 6,801,065.740	1.0000		6,801,066	6,801,066	
04/02/2024 10127038	S	- 208,560.270	1.0000		208,560	208,560	
04/02/2024 10127039	S	- 1,187,754.100	1.0000		1,187,754	1,187,754	
04/03/2024 10127038	S	- 144,632.530	1.0000		144,633	144,633	
04/03/2024 10127039	S	- 271,062.980	1.0000		271,063	271,063	
04/05/2024 10127038	S	- 7,765.260	1.0000		7,765	7,765	
04/08/2024 10127039	S	- 648,746.650	1.0000		648,747	648,747	
04/09/2024 10127038	S	- 67,342.640	1.0000		67,343	67,343	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/09/2024 10127039	S	- 475,703.160	1.0000		475,703	475,703	
04/10/2024 10127038	S	- 40,906.060	1.0000		40,906	40,906	
04/10/2024 10127038	S	- 10,734.320	1.0000		10,734	10,734	
04/11/2024 10127038	S	- 549,399.700	1.0000		549,400	549,400	
04/11/2024 10127039	S	- 1,884,471.000	1.0000		1,884,471	1,884,471	
04/12/2024 10127039	S	- 128,713.150	1.0000		128,713	128,713	
04/15/2024 21706935	S	- 274,126.250	1.0000		274,126	274,126	
04/16/2024 10127039	S	- 1,105,671.510	1.0000		1,105,672	1,105,672	
04/17/2024 10127039	S	- 153,985.690	1.0000		153,986	153,986	
04/18/2024 10127038	S	- 16,979.070	1.0000		16,979	16,979	
04/19/2024 10127038	S	- 926,611.090	1.0000		926,611	926,611	
04/19/2024 10127039	S	- 184,672.320	1.0000		184,672	184,672	
04/22/2024 10127038	S	- 541,772.970	1.0000		541,773	541,773	
04/22/2024 10127038	S	- 2,052.900	1.0000		2,053	2,053	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/22/2024 21706935	S	- 60,424.530	1.0000		60,425	60,425	
04/23/2024 10127038	S	- 176,994.700	1.0000		176,995	176,995	
04/23/2024 10127039	S	- 14,575.570	1.0000		14,576	14,576	
04/24/2024 10127038	S	- 156.330	1.0000		156	156	
04/24/2024 21706935	S	- 40,626.920	1.0000		40,627	40,627	
04/25/2024 10127038	S	- 52,975.370	1.0000		52,975	52,975	
04/25/2024 10127039	S	- 121,752.250	1.0000		121,752	121,752	
04/26/2024 10127039	S	- 154,125.000	1.0000		154,125	154,125	
04/26/2024 21706935	S	- 58,921.840	1.0000		58,922	58,922	
04/29/2024 10127038	S	- 5,660.670	1.0000		5,661	5,661	
04/29/2024 21706935	S	- 54,301.430	1.0000		54,301	54,301	
04/30/2024 10127038	S	- 23,682.510	1.0000		23,683	23,683	
04/30/2024 10127038	S	- 9,468.650	1.0000		9,469	9,469	
05/01/2024 10127039	S	- 214,265.930	1.0000		214,266	214,266	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/02/2024 10127038	S	- 98,615.890	1.0000		98,616	98,616	
05/02/2024 10127038	S	- 18,798.350	1.0000		18,798	18,798	
05/02/2024 10127039	S	- 2,068,202.810	1.0000		2,068,203	2,068,203	
05/06/2024 10127038	S	- 13,816.150	1.0000		13,816	13,816	
05/06/2024 21706935	S	- 6,000,000.000	1.0000		6,000,000	6,000,000	
05/07/2024 10127022	S	- 1,000,000.000	1.0000		1,000,000	1,000,000	
05/07/2024 10127038	S	- 214,109.860	1.0000		214,110	214,110	
05/07/2024 10127038	S	- 6,265.630	1.0000		6,266	6,266	
05/08/2024 10127038	S	- 8,672.140	1.0000		8,672	8,672	
05/09/2024 10127039	S	- 62,157.000	1.0000		62,157	62,157	
05/13/2024 10127038	S	- 115,997.570	1.0000		115,998	115,998	
05/13/2024 10127039	S	- 131,249.280	1.0000		131,249	131,249	
05/14/2024 10127038	S	- 98,103.640	1.0000		98,104	98,104	
05/14/2024 10127038	S	- 3,595.300	1.0000		3,595	3,595	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/15/2024 10127038	S	- 219,730.810	1.0000		219,731	219,731	
05/16/2024 10127038	S	- 7,687.100	1.0000		7,687	7,687	
05/17/2024 10127038	S	- 5,500.070	1.0000		5,500	5,500	
05/17/2024 10127039	S	- 92,342.280	1.0000		92,342	92,342	
05/20/2024 10127039	S	- 99,000.720	1.0000		99,001	99,001	
05/21/2024 10127038	S	- 392,156.630	1.0000		392,157	392,157	
05/21/2024 10127039	S	- 32,250.000	1.0000		32,250	32,250	
05/22/2024 10127038	S	- 3,992.100	1.0000		3,992	3,992	
05/23/2024 10127038	S	- 4,197.480	1.0000		4,197	4,197	
05/23/2024 10127039	S	- 78,778.670	1.0000		78,779	78,779	
05/24/2024 10127038	S	- 534,583.090	1.0000		534,583	534,583	
05/24/2024 10127038	S	- 4,662.680	1.0000		4,663	4,663	
05/24/2024 10127039	S	- 115,561.910	1.0000		115,562	115,562	
05/28/2024 10127038	S	- 4,367.490	1.0000		4,367	4,367	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/28/2024 10127039	S	- 13,609.300	1.0000		13,609	13,609	
05/29/2024 10127039	S	- 115,083.730	1.0000		115,084	115,084	
05/30/2024 10127038	S	- 67,187.100	1.0000		67,187	67,187	
05/30/2024 10127039	S	- 160,521.190	1.0000		160,521	160,521	
05/31/2024 10127038	S	- 1,593.460	1.0000		1,593	1,593	
06/03/2024 21706935	S	- 4,348,414.800	1.0000		4,348,415	4,348,415	
06/04/2024 10127038	S	- 286,332.190	1.0000		286,332	286,332	
06/04/2024 10127038	S	- 18,406.690	1.0000		18,407	18,407	
06/05/2024 10127038	S	- 10,406.070	1.0000		10,406	10,406	
06/06/2024 10127038	S	- 4,675.810	1.0000		4,676	4,676	
06/06/2024 10127038	S	- 4,000.110	1.0000		4,000	4,000	
06/10/2024 10127038	S	- 442,571.470	1.0000		442,571	442,571	
06/10/2024 10127039	S	- 345,908.370	1.0000		345,908	345,908	
06/11/2024 10127039	S	- 63,802.550	1.0000		63,803	63,803	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/12/2024 10127038	S	- 10,343.800	1.0000		10,344	10,344	
06/12/2024 21706935	S	- 136,628.730	1.0000		136,629	136,629	
06/13/2024 10127038	S	- 2,428.500	1.0000		2,429	2,429	
06/13/2024 10127038	S	- 15,609.690	1.0000		15,610	15,610	
06/13/2024 21706935	S	- 7,429.000	1.0000		7,429	7,429	
06/14/2024 10127038	S	- 9,691.670	1.0000		9,692	9,692	
06/14/2024 10127038	S	- 3,820.770	1.0000		3,821	3,821	
06/18/2024 10127038	S	- 182,606.820	1.0000		182,607	182,607	
06/20/2024 10127038	S	- 4,408.280	1.0000		4,408	4,408	
06/21/2024 10127038	S	- 85,620.870	1.0000		85,621	85,621	
06/21/2024 10127039	S	- 316,590.300	1.0000		316,590	316,590	
06/24/2024 10127038	S	- 265,795.930	1.0000		265,796	265,796	
06/24/2024 10127039	S	- 45,185.970	1.0000		45,186	45,186	
06/25/2024 10127038	S	- 2,328.190	1.0000		2,328	2,328	

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 10127038	S	- 1,585.980	1.0000		1,586	1,586	
06/27/2024 10127039	S	- 687,593.750	1.0000		687,594	687,594	
06/28/2024 10127038	S	- 114,214.210	1.0000		114,214	114,214	
07/01/2024 10127038	S	- 219,436.050	1.0000		219,436	219,436	
07/01/2024 10127038	S	- 2,000,000.000	1.0000		2,000,000	2,000,000	
07/01/2024 10127039	S	- 421,689.030	1.0000		421,689	421,689	
07/01/2024 21706935	S	- 2,251,056.790	1.0000		2,251,057	2,251,057	
07/02/2024 10127039	S	- 1,156,805.400	1.0000		1,156,805	1,156,805	
07/03/2024 10127038	S	- 340,637.880	1.0000		340,638	340,638	
07/03/2024 10127038	S	- 6,913.980	1.0000		6,914	6,914	
07/05/2024 10127038	S	- 14,572.210	1.0000		14,572	14,572	
07/08/2024 10127038	S	- 4,765.840	1.0000		4,766	4,766	
07/09/2024 10127038	S	- 292,630.140	1.0000		292,630	292,630	
07/09/2024 10127038	S	- 3,296.720	1.0000		3,297	3,297	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/10/2024 10127038	S	- 138,194.060	1.0000		138,194	138,194	
07/10/2024 10127039	S	- 255,541.270	1.0000		255,541	255,541	
07/10/2024 21706935	S	- 1,199,714.220	1.0000		1,199,714	1,199,714	
07/11/2024 10127038	S	- 698,777.080	1.0000		698,777	698,777	
07/11/2024 10127038	S	- 6,117.300	1.0000		6,117	6,117	
07/12/2024 10127038	S	- 13,709.540	1.0000		13,710	13,710	
07/12/2024 10127038	S	- 1,706.670	1.0000		1,707	1,707	
07/12/2024 21706935	S	- 2,276.760	1.0000		2,277	2,277	
07/15/2024 10127027	S	- 1,700,027.990	1.0000		1,700,028	1,700,028	
07/15/2024 10127038	S	- 145,931.800	1.0000		145,932	145,932	
07/16/2024 10127038	S	- 1,293,652.940	1.0000		1,293,653	1,293,653	
07/16/2024 10127039	S	- 331,198.780	1.0000		331,199	331,199	
07/17/2024 10127038	S	- 12,648.630	1.0000		12,649	12,649	
07/18/2024 10127038	S	- 269,055.680	1.0000		269,056	269,056	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/19/2024 10127038	S	- 814.660	1.0000		815	815	
07/19/2024 10127039	S	- 355,638.400	1.0000		355,638	355,638	
07/19/2024 21706935	S	- 111,937.560	1.0000		111,938	111,938	
07/22/2024 10127038	S	- 78,546.800	1.0000		78,547	78,547	
07/22/2024 10127039	S	- 467,733.680	1.0000		467,734	467,734	
07/23/2024 10127038	S	- 564,030.600	1.0000		564,031	564,031	
07/23/2024 10127038	S	- 824.960	1.0000		825	825	
07/23/2024 10127039	S	- 176,571.720	1.0000		176,572	176,572	
07/23/2024 21706935	S	- 112.500	1.0000		113	113	
07/24/2024 21706935	S	- 345,123.050	1.0000		345,123	345,123	
07/25/2024 10127039	S	- 342,883.630	1.0000		342,884	342,884	
07/26/2024 10127038	S	- 99,752.020	1.0000		99,752	99,752	
07/26/2024 10127038	S	- 9,513.810	1.0000		9,514	9,514	
07/26/2024 21706935	S	- 25,166.360	1.0000		25,166	25,166	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/29/2024 10127038	S	- 62,678.670	1.0000		62,679	62,679	
07/29/2024 10127038	S	- 85.990	1.0000		86	86	
07/30/2024 10127038	S	- 3,796.760	1.0000		3,797	3,797	
07/31/2024 10127038	S	- 2,386,175.700	1.0000		2,386,176	2,386,176	
08/01/2024 10127038	S	- 317,460.750	1.0000		317,461	317,461	
08/01/2024 21706935	S	- 2,282,264.010	1.0000		2,282,264	2,282,264	
08/02/2024 10127027	S	- 4,600,000.000	1.0000		4,600,000	4,600,000	
08/02/2024 10127038	S	- 475,359.580	1.0000		475,360	475,360	
08/02/2024 10127038	S	- 2,960.760	1.0000		2,961	2,961	
08/05/2024 10127038	S	- 11,915.020	1.0000		11,915	11,915	
08/06/2024 10127038	S	- 514,773.320	1.0000		514,773	514,773	
08/06/2024 10127038	S	- 2,312.050	1.0000		2,312	2,312	
08/07/2024 10127039	S	- 968,801.750	1.0000		968,802	968,802	
08/08/2024 10127039	S	- 732,701.700	1.0000		732,702	732,702	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/09/2024 10127039	S	- 303,398.820	1.0000		303,399	303,399	
08/12/2024 10127038	S	- 562,007.580	1.0000		562,008	562,008	
08/12/2024 10127038	S	- 17,678.800	1.0000		17,679	17,679	
08/13/2024 10127038	S	- 2,749.700	1.0000		2,750	2,750	
08/14/2024 10127038	S	- 115,649.020	1.0000		115,649	115,649	
08/14/2024 10127038	S	- 562.840	1.0000		563	563	
08/14/2024 21706935	S	- 1,500,000.000	1.0000		1,500,000	1,500,000	
08/15/2024 10127009	S	- 700,000.000	1.0000		700,000	700,000	
08/15/2024 10127038	S	- 1,571,747.730	1.0000		1,571,748	1,571,748	
08/15/2024 21706935	S	- 700,000.000	1.0000		700,000	700,000	
08/16/2024 10127038	S	- 999.920	1.0000		1,000	1,000	
08/16/2024 10127039	S	- 1,074,659.900	1.0000		1,074,660	1,074,660	
08/19/2024 10127038	S	- 2,125.020	1.0000		2,125	2,125	
08/20/2024 10127038	S	- 443,512.090	1.0000		443,512	443,512	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/20/2024 10127038	S	- 5,406.180	1.0000		5,406	5,406	
08/20/2024 21706935	S	- 118,993.730	1.0000		118,994	118,994	
08/21/2024 10127038	S	- 79,269.430	1.0000		79,269	79,269	
08/21/2024 10127038	S	- 905.900	1.0000		906	906	
08/22/2024 10127038	S	- 331,333.070	1.0000		331,333	331,333	
08/22/2024 21706935	S	- 21,913.650	1.0000		21,914	21,914	
08/23/2024 10127038	S	- 281,758.630	1.0000		281,759	281,759	
08/23/2024 10127038	S	- 4,066.600	1.0000		4,067	4,067	
08/23/2024 10127039	S	- 823,475.220	1.0000		823,475	823,475	
08/26/2024 10127020	S	- 655,470.110	1.0000		655,470	655,470	
08/27/2024 10127038	S	- 3,844,660.960	1.0000		3,844,661	3,844,661	
08/27/2024 10127038	S	- 410.280	1.0000		410	410	
08/27/2024 10127039	S	- 104,898.550	1.0000		104,899	104,899	
08/28/2024 10127038	S	- 4,412.780	1.0000		4,413	4,413	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/28/2024 10127039	S	- 136,646.590	1.0000		136,647	136,647	
08/29/2024 10127038	S	- 285,166.440	1.0000		285,166	285,166	
08/29/2024 10127038	S	- 375.100	1.0000		375	375	
08/29/2024 10127039	S	- 81,490.460	1.0000		81,490	81,490	
08/30/2024 10127038	S	- 17,543.270	1.0000		17,543	17,543	
08/30/2024 10127039	S	- 4,430,312.670	1.0000		4,430,313	4,430,313	
08/30/2024 10127039	S	- 243,310.680	1.0000		243,311	243,311	
08/30/2024 21706935	S	- 34,500,000.000	1.0000		34,500,000	34,500,000	
09/03/2024 10127017	S	- 1,000,013.260	1.0000		1,000,013	1,000,013	
09/03/2024 10127039	S	- 345,451.780	1.0000		345,452	345,452	
09/03/2024 21706935	S	- 3,039,947.700	1.0000		3,039,948	3,039,948	
09/04/2024 10127038	S	- 8,893.560	1.0000		8,894	8,894	
09/05/2024 10127038	S	- 2,500.100	1.0000		2,500	2,500	
09/06/2024 10127038	S	- 107,797.300	1.0000		107,797	107,797	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/10/2024 10127038	S	- 111,055.190	1.0000		111,055	111,055	
09/10/2024 10127038	S	- 2,834.400	1.0000		2,834	2,834	
09/10/2024 21706935	S	- 998,793.390	1.0000		998,793	998,793	
09/11/2024 10127038	S	- 299,193.670	1.0000		299,194	299,194	
09/11/2024 10127038	S	- 53,774.120	1.0000		53,774	53,774	
09/11/2024 21706935	S	- 1,206.610	1.0000		1,207	1,207	
09/12/2024 10127038	S	- 1,073,022.550	1.0000		1,073,023	1,073,023	
09/12/2024 10127038	S	- 4,125.100	1.0000		4,125	4,125	
09/12/2024 10127039	S	- 96,657.360	1.0000		96,657	96,657	
09/13/2024 10127039	S	- 188,301.610	1.0000		188,302	188,302	
09/16/2024 10127038	S	- 302,455.540	1.0000		302,456	302,456	
09/17/2024 10127038	S	- 1,079.620	1.0000		1,080	1,080	
09/18/2024 10127039	S	- 201,840.420	1.0000		201,840	201,840	
09/19/2024 10127038	S	- 166,223.510	1.0000		166,224	166,224	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/19/2024 10127039	S	- 371,863.110	1.0000		371,863	371,863	
09/20/2024 10127039	S	- 398,906.250	1.0000		398,906	398,906	
09/23/2024 10127038	S	- 189,688.530	1.0000		189,689	189,689	
09/24/2024 10127038	S	- 32,856.620	1.0000		32,857	32,857	
09/24/2024 10127039	S	- 93,514.220	1.0000		93,514	93,514	
09/24/2024 21706935	S	- 39,310.810	1.0000		39,311	39,311	
09/25/2024 10127038	S	- 34,854.370	1.0000		34,854	34,854	
09/26/2024 10127039	S	- 359,263.110	1.0000		359,263	359,263	
09/26/2024 21706935	S	- 290,112.710	1.0000		290,113	290,113	
09/27/2024 10127038	S	- 10,866.660	1.0000		10,867	10,867	
09/27/2024 10127039	S	- 161,110.430	1.0000		161,110	161,110	
09/30/2024 10127038	S	- 2,212.330	1.0000		2,212	2,212	
09/30/2024 10127038	S	- 507.920	1.0000		508	508	
10/01/2024 10127038	S	- 805,256.110	1.0000		805,256	805,256	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/01/2024 10127039	S	- 523,671.470	1.0000		523,671	523,671	
10/01/2024 21706935	S	- 4,565,095.270	1.0000		4,565,095	4,565,095	
10/02/2024 10127038	S	- 11,179.510	1.0000		11,180	11,180	
10/03/2024 10127038	S	- 20,342.680	1.0000		20,343	20,343	
10/03/2024 10127039	S	- 7,324.500	1.0000		7,325	7,325	
10/04/2024 10127038	S	- 111,153.460	1.0000		111,153	111,153	
10/04/2024 10127039	S	- 770,579.180	1.0000		770,579	770,579	
10/07/2024 10127038	S	- 9,062.950	1.0000		9,063	9,063	
10/07/2024 10127039	S	- 1,535,041.460	1.0000		1,535,041	1,535,041	
10/08/2024 10127038	S	- 1,804.550	1.0000		1,805	1,805	
10/08/2024 10127039	S	- 558,313.530	1.0000		558,314	558,314	
10/09/2024 10127039	S	- 58,422.930	1.0000		58,423	58,423	
10/10/2024 10127038	S	- 729,830.760	1.0000		729,831	729,831	
10/10/2024 10127039	S	- 371,517.900	1.0000		371,518	371,518	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/11/2024 10127039	S	- 299,509.100	1.0000		299,509	299,509	
10/11/2024 21706935	S	- 1,202,203.000	1.0000		1,202,203	1,202,203	
10/15/2024 10127039	S	- 325,625.000	1.0000		325,625	325,625	
10/16/2024 10127038	S	- 100,171.230	1.0000		100,171	100,171	
10/16/2024 10127038	S	- 13,952.970	1.0000		13,953	13,953	
10/18/2024 10127038	S	- 378,911.020	1.0000		378,911	378,911	
10/18/2024 10127039	S	- 878,878.250	1.0000		878,878	878,878	
10/21/2024 10127038	S	- 48,974.950	1.0000		48,975	48,975	
10/23/2024 10127038	S	- 177,404.760	1.0000		177,405	177,405	
10/23/2024 10127039	S	- 235,275.610	1.0000		235,276	235,276	
10/23/2024 21706935	S	- 56,824.470	1.0000		56,824	56,824	
10/24/2024 10127039	S	- 456,112.960	1.0000		456,113	456,113	
10/25/2024 10127038	S	- 262,329.890	1.0000		262,330	262,330	
10/25/2024 10127038	S	- 5,077.820	1.0000		5,078	5,078	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/28/2024 10127039	S	- 370,484.410	1.0000		370,484	370,484	
10/29/2024 10127039	S	- 510,405.110	1.0000		510,405	510,405	
10/30/2024 10127022	S	- 140.890	1.0000		141	141	
10/30/2024 10127038	S	- 992,926.390	1.0000		992,926	992,926	
10/30/2024 21706935	S	- 61,462.590	1.0000		61,463	61,463	
10/31/2024 10127038	S	- 7,937.120	1.0000		7,937	7,937	
10/31/2024 21706935	S	- 4,000,000.000	1.0000		4,000,000	4,000,000	
11/01/2024 10127039	S	- 228,280.340	1.0000		228,280	228,280	
11/01/2024 21706935	S	- 5,507,939.910	1.0000		5,507,940	5,507,940	
11/04/2024 10127038	S	- 115,689.280	1.0000		115,689	115,689	
11/04/2024 10127039	S	- 793,640.370	1.0000		793,640	793,640	
11/05/2024 10127038	S	- 559,809.470	1.0000		559,809	559,809	
11/05/2024 21706935	S	- 233,664.250	1.0000		233,664	233,664	
11/06/2024 10127038	S	- 88,694.850	1.0000		88,695	88,695	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/06/2024 10127038	S	- 12,077.700	1.0000		12,078	12,078	
11/07/2024 10127021	S	- 219,098.180	1.0000		219,098	219,098	
11/07/2024 10127039	S	- 1,452,502.140	1.0000		1,452,502	1,452,502	
11/08/2024 10127038	S	- 757,537.620	1.0000		757,538	757,538	
11/08/2024 10127038	S	- 16,586.120	1.0000		16,586	16,586	
11/12/2024 10127038	S	- 18,640.630	1.0000		18,641	18,641	
11/12/2024 10127038	S	- 11,851.310	1.0000		11,851	11,851	
11/12/2024 10127039	S	- 168,254.220	1.0000		168,254	168,254	
11/13/2024 10127039	S	- 863,590.780	1.0000		863,591	863,591	
11/14/2024 10127039	S	- 172,157.190	1.0000		172,157	172,157	
11/15/2024 10127038	S	- 1,413,845.540	1.0000		1,413,846	1,413,846	
11/15/2024 10127038	S	- 9,191.930	1.0000		9,192	9,192	
11/18/2024 10127038	S	- 8,062.920	1.0000		8,063	8,063	
11/18/2024 10127038	S	- 1,187.110	1.0000		1,187	1,187	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/18/2024 10127039	S	- 89,545.540	1.0000		89,546	89,546	
11/19/2024 10127038	S	- 980,002.790	1.0000		980,003	980,003	
11/19/2024 10127038	S	- 424.420	1.0000		424	424	
11/20/2024 10127038	S	- 4,802.640	1.0000		4,803	4,803	
11/21/2024 10127014	S	- 14,936.530	1.0000		14,937	14,937	
11/21/2024 10127038	S	- 1,235,218.560	1.0000		1,235,219	1,235,219	
11/21/2024 10127038	S	- 1,261.000	1.0000		1,261	1,261	
11/21/2024 10127039	S	- 286,550.970	1.0000		286,551	286,551	
11/21/2024 21706935	S	- 42,765.550	1.0000		42,766	42,766	
11/22/2024 10127038	S	- 48,633.120	1.0000		48,633	48,633	
11/22/2024 10127038	S	- 1,526.870	1.0000		1,527	1,527	
11/22/2024 10127039	S	- 317,948.780	1.0000		317,949	317,949	
11/25/2024 10127038	S	- 6,109.970	1.0000		6,110	6,110	
11/26/2024 10127038	S	- 73,074.120	1.0000		73,074	73,074	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/26/2024 10127038	S	- 9,395.790	1.0000		9,396	9,396	
11/27/2024 10127038	S	- 18,716.200	1.0000		18,716	18,716	
11/27/2024 10127039	S	- 371,613.600	1.0000		371,614	371,614	
11/29/2024 10127038	S	- 1,676.990	1.0000		1,677	1,677	
12/02/2024 21706935	S	- 2,870,651.780	1.0000		2,870,652	2,870,652	
12/03/2024 10127038	S	- 2,757.970	1.0000		2,758	2,758	
12/03/2024 10127039	S	- 23,656.440	1.0000		23,656	23,656	
12/04/2024 10127039	S	- 275,874.810	1.0000		275,875	275,875	
12/06/2024 10127038	S	- 45,926.850	1.0000		45,927	45,927	
12/06/2024 10127038	S	- 3,437.650	1.0000		3,438	3,438	
12/06/2024 10127039	S	- 9,295.870	1.0000		9,296	9,296	
12/09/2024 10127038	S	- 267,991.460	1.0000		267,991	267,991	
12/10/2024 10127039	S	- 518,566.790	1.0000		518,567	518,567	
12/11/2024 10127038	S	- 10,764.230	1.0000		10,764	10,764	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/11/2024 10127039	S	- 244,744.610	1.0000		244,745	244,745	
12/11/2024 21706935	S	- 1,113.570	1.0000		1,114	1,114	
12/12/2024 10127038	S	- 721,098.810	1.0000		721,099	721,099	
12/12/2024 10127039	S	- 556,145.970	1.0000		556,146	556,146	
12/13/2024 10127039	S	- 572,576.020	1.0000		572,576	572,576	
12/16/2024 10127039	S	- 785,528.010	1.0000		785,528	785,528	
12/17/2024 10127038	S	- 286,102.700	1.0000		286,103	286,103	
12/17/2024 10127038	S	- 1,195.350	1.0000		1,195	1,195	
12/17/2024 21706935	S	- 17,485.830	1.0000		17,486	17,486	
12/18/2024 10127038	S	- 15,834.800	1.0000		15,835	15,835	
12/18/2024 10127038	S	- 1,304.760	1.0000		1,305	1,305	
12/19/2024 10127038	S	- 16,766.900	1.0000		16,767	16,767	
12/19/2024 10127039	S	- 1,231,760.420	1.0000		1,231,760	1,231,760	
12/20/2024 10127038	S	- 38,990.240	1.0000		38,990	38,990	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/23/2024 10127038	S	- 114,408.450	1.0000		114,408	114,408	
12/24/2024 10127039	S	- 756,040.960	1.0000		756,041	756,041	
12/26/2024 10127023	S	-.370	1.0000				
12/26/2024 10127038	S	- 351.650	1.0000		352	352	
12/27/2024 10127038	S	- 1,054.550	1.0000		1,055	1,055	
12/27/2024 21706935	S	- 31,318.180	1.0000		31,318	31,318	
12/30/2024 10127039	S	- 391,310.470	1.0000		391,310	391,310	
12/31/2024 10127038	S	- 2,171.890	1.0000		2,172	2,172	
	Total For Sells			**0**	**237,369,168**	**237,369,168**	**0**
	Total First Am Govt Ob Fd Cl V			**0**	**472,347,471**	**472,347,471**	**0**
	GRAND TOTAL			**0**	**472,347,471**	**472,347,471**	**0**

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

NO TRANSACTIONS QUALIFIED FOR THIS SECTION

ASSET DETAIL

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Cash And Equivalents						
Money Markets						
First Am Govt Ob Fd Cl V 31846V443 Asset Minor Code 1 *ACCOUNT 10127009*	9.890	9.89 1.0000	9.89	.00 .00	.04	4.15
First Am Govt Ob Fd Cl V 31846V443 Asset Minor Code 1 *ACCOUNT 10127011*	.120	.12 1.0000	.12	.00 .00	.00	0.00
First Am Govt Ob Fd Cl V 31846V443 Asset Minor Code 1 *ACCOUNT 10127014*	138,098.870	138,098.87 1.0000	138,098.87	.00 .00	506.96	4.15
First Am Govt Ob Fd Cl V 31846V443 Asset Minor Code 1 *ACCOUNT 10127017*	.060	.06 1.0000	.06	.00 .00	.00	0.00
First Am Govt Ob Fd Cl V 31846V443 Asset Minor Code 1 *ACCOUNT 10127018*	649.910	649.91 1.0000	649.91	.00 .00	2.39	4.15
First Am Govt Ob Fd Cl V 31846V443 Asset Minor Code 1 *ACCOUNT 10127020*	461.080	461.08 1.0000	461.08	.00 .00	1.69	4.15
First Am Govt Ob Fd Cl V 31846V443 Asset Minor Code 1 *ACCOUNT 10127021*	164.780	164.78 1.0000	164.78	.00 .00	.57	4.16

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
First Am Govt Ob Fd Cl V 31846V443 Asset Minor Code 1 *ACCOUNT 10127022*	141.950	141.95 1.0000	141.95	.00 .00	.52	4.16
First Am Govt Ob Fd Cl V 31846V443 Asset Minor Code 1 *ACCOUNT 10127023*	.370	.37 1.0000	.37	.00 .00	.00	5.41
First Am Govt Ob Fd Cl V 31846V443 Asset Minor Code 1 *ACCOUNT 10127024*	5.890	5.89 1.0000	5.89	.00 .00	.02	4.07
First Am Govt Ob Fd Cl V 31846V443 Asset Minor Code 1 *ACCOUNT 10127025*	.110	.11 1.0000	.11	.00 .00	.00	0.00
First Am Govt Ob Fd Cl V 31846V443 Asset Minor Code 1 *ACCOUNT 10127027*	958.930	958.93 1.0000	958.93	.00 .00	3.52	4.15
First Am Govt Ob Fd Cl V 31846V443 Asset Minor Code 1 *ACCOUNT 10127028*	2.370	2.37 1.0000	2.37	.00 .00	.01	4.22
First Am Govt Ob Fd Cl V 31846V443 Asset Minor Code 1 *ACCOUNT 10127034*	.260	.26 1.0000	.26	.00 .00	.00	3.85
First Am Govt Ob Fd Cl V 31846V443 Asset Minor Code 1 *ACCOUNT 10127038*	391,197.430	391,197.43 1.0000	391,197.43	.00 .00	2,177.29	4.15

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
First Am Govt Ob Fd Cl V 31846V443 Asset Minor Code 1 *ACCOUNT 10127039*	6,490,541.990	6,490,541.99 1.0000	6,490,541.99	.00 .00	21,002.92	4.15
First Am Govt Ob Fd Cl V 31846V443 Asset Minor Code 1 *ACCOUNT 21706935*	4,665,394.020	4,665,394.02 1.0000	4,665,394.02	.00 .00	8,389.51	4.15
Total First Am Govt Ob Fd Cl V	**11,687,628.030**	**11,687,628.03**	**11,687,628.03**	**.00** **.00**	**32,085.44**	**4.15**
Total Money Markets	**11,687,628.030**	**11,687,628.03**	**11,687,628.03**	**.00** **.00**	**32,085.44**	**4.15**
US Treas & Agency Short Term Obligat						
U S Treasury Bill 1/25/24 912796ZY8 Asset Minor Code 4 *ACCOUNT 10127038*	.000	.00 1.0000	.00	.00 - 13,395.04	.00	0.00
U S Treasury Bill 1/18/24 912797GD3 Asset Minor Code 4 *ACCOUNT 10127038*	.000	.00 1.0000	.00	.00 - 14,835.69	.00	0.00
U S Treasury Bill 3/14/24 912797GX9 Asset Minor Code 4 *ACCOUNT 10127038*	.000	.00 1.0000	.00	.00 - 505.08	.00	0.00
U S Treasury Bill 3/13/25 912797MT1 Asset Minor Code 4 *ACCOUNT 10127038*	405,000.000	401,707.35 .9919	400,636.77	1,070.58 1,070.58	.00	4.28

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Total US Treas & Agency Short Term O	**405,000.000**	**401,707.35**	**400,636.77**	**1,070.58** **- 27,665.23**	**.00**	**4.27**
Cash						
Cash		987,066.12	987,066.12			
Pending Cash		- 40,941.21	- 40,941.21			
Total Cash	**.000**	**946,124.91**	**946,124.91**	**.00** **.00**	**.00**	**0.00**
Total Cash And Equivalents	**12,092,628.030**	**13,035,460.29**	**13,034,389.71**	**1,070.58** **- 27,665.23**	**32,085.44**	**3.85**
US Government Issues						
F F C B Deb 1.230% 7/29/30 Standard & Poors Rating: AA+ Moodys Rating: Aaa 3133EL2C7 Asset Minor Code 22 *ACCOUNT 10127038*	335,000.000	279,289.50 83.3700	285,788.50	- 6,499.00 - 6,499.00	1,739.77	1.48
U S Treas Bd Strip 2/15/53 912803GP2 Asset Minor Code 23 *ACCOUNT 10127039*	28,940,000.000	7,690,805.00 .2658	9,789,823.20	- 2,099,018.20 - 1,542,212.60	.00	0.00
U S Treasury Bd 1.875% 2/15/51 Standard & Poors Rating: N/A Moodys Rating: Aaa 912810SU3 Asset Minor Code 21 *ACCOUNT 10127039*	6,175,000.000	3,433,855.75 55.6090	4,105,410.16	- 671,554.41 - 396,859.00	43,732.59	3.37

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
U S Treasury Bd 2.375% 5/15/51 Standard & Poors Rating: N/A Moodys Rating: Aaa 912810SX7 Asset Minor Code 21 *ACCOUNT 10127039*	5,925,000.000	3,725,758.50 62.8820	4,311,724.22	- 585,965.72 - 502,262.25	18,270.11	3.78
U S Treasury Bd 2.250% 2/15/52 Standard & Poors Rating: N/A Moodys Rating: Aaa 912810TD0 Asset Minor Code 21 *ACCOUNT 10127039*	9,120,000.000	5,528,908.80 60.6240	6,529,472.66	- 1,000,563.86 - 793,075.20	77,507.61	3.71
U S Treasury Nt 0.375% 9/30/27 Standard & Poors Rating: N/A Moodys Rating: Aaa 91282CAL5 Asset Minor Code 21 *ACCOUNT 10127039*	.000	.00 89.9870	.00	.00 - 31,055.28	.00	0.00
U S Treasury Nt 1.375% 11/15/31 Standard & Poors Rating: N/A Moodys Rating: Aaa 91282CDJ7 Asset Minor Code 21 *ACCOUNT 10127039*	.000	.00 81.7160	.00	.00 - 29,465.09	.00	0.00
U S Treasury Nt 4.500% 11/15/33 Standard & Poors Rating: N/A Moodys Rating: Aaa 91282CJJ1 Asset Minor Code 21 *ACCOUNT 10127038*	.000	.00 99.5470	.00	.00 - 1,347.81	.00	0.00
U S Treasury Nt 4.875% 11/30/25 Standard & Poors Rating: N/A Moodys Rating: Aaa 91282CJL6 Asset Minor Code 21 *ACCOUNT 10127038*	.000	.00 100.5420	.00	.00 - 1,177.38	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
United States Treas 4.375% 11/30/30 Standard & Poors Rating: N/A Moodys Rating: Aaa 91282CJM4 Asset Minor Code 21 *ACCOUNT 10127038*	.000	.00 99.6360	.00	.00 4.76	.00	0.00
U S Treasury Nt 4.375% 11/30/28 Standard & Poors Rating: N/A Moodys Rating: Aaa 91282CJN2 Asset Minor Code 21 *ACCOUNT 10127038*	.000	.00 100.0410	.00	.00 - 14,939.73	.00	0.00
U S Treasury Nt 4.375% 12/15/26 Standard & Poors Rating: N/A Moodys Rating: Aaa 91282CJP7 Asset Minor Code 21 *ACCOUNT 10127038*	.000	.00 100.2270	.00	.00 - 241.84	.00	0.00
U S Treasury Nt 4.250% 11/15/34 Standard & Poors Rating: N/A Moodys Rating: Aaa 91282CLW9 Asset Minor Code 21 *ACCOUNT 10127038*	1,495,000.000	1,456,040.30 97.3940	1,483,699.69	- 27,659.39 - 27,659.39	7,173.34	4.36
U S Treasury Nt 4.000% 12/15/27 Standard & Poors Rating: N/A Moodys Rating: Aaa 91282CMB4 Asset Minor Code 21 *ACCOUNT 10127038*	1,275,000.000	1,265,195.25 99.2310	1,267,548.69	- 2,353.44 - 2,353.44	1,905.49	4.03
U S Treasury Nt 4.500% 12/31/31 Standard & Poors Rating: N/A Moodys Rating: Aaa 91282CMC2 Asset Minor Code 21 *ACCOUNT 10127038*	830,000.000	830,688.90 100.0830	830,985.15	- 296.25 - 296.25	92.72	4.50

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
U S Treasury Nt 4.375% 12/31/29 Standard & Poors Rating: N/A Moodys Rating: Aaa 91282CMD0 Asset Minor Code 21 *ACCOUNT 10127038*	255,000.000	254,872.50 99.9500	254,934.91	- 62.41 - 62.41	2.40	4.38
U S Treasury Nt 4.250% 12/31/26 Standard & Poors Rating: N/A Moodys Rating: Aaa 91282CME8 Asset Minor Code 21 *ACCOUNT 10127038*	1,580,000.000	1,580,126.40 100.0080	1,579,012.50	1,113.90 1,113.90	185.50	4.25
U S Treasury Nt 1.625% 10/31/26 Standard & Poors Rating: N/A Moodys Rating: Aaa 912828YQ7 Asset Minor Code 21 *ACCOUNT 10127039*	.000	.00 95.4320	.00	.00 - 98,700.19	.00	0.00
U S Treas Bd Strip 11/15/35 Standard & Poors Rating: N/A Moodys Rating: N/A 912833X96 Asset Minor Code 23 *ACCOUNT 10127039*	3,245,000.000	1,929,898.85 .5947	1,999,049.80	- 69,150.95 - 68,145.00	.00	0.00
U S Treas Bd Strip 11/15/36 Standard & Poors Rating: N/A Moodys Rating: N/A 912833Y38 Asset Minor Code 23 *ACCOUNT 10127039*	3,375,000.000	1,902,622.50 .5637	1,995,300.00	- 92,677.50 - 87,108.75	.00	0.00
U S Treas Bd Strip 5/15/37 Standard & Poors Rating: N/A Moodys Rating: N/A 912833Y46 Asset Minor Code 23 *ACCOUNT 10127039*	515,000.000	282,070.65 .5477	299,348.90	- 17,278.25 - 14,950.45	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
U S Treas Bd Strip 8/15/37 Standard & Poors Rating: N/A Moodys Rating: N/A 912833Z52 Asset Minor Code 23 *ACCOUNT 10127039*	3,495,000.000	1,887,894.15 .5402	2,008,995.90	- 121,101.75 - 105,269.40	.00	0.00
U S Treas Bd Strip 8/15/34 Standard & Poors Rating: N/A Moodys Rating: N/A 9128334Y3 Asset Minor Code 23 *ACCOUNT 10127039*	3,080,000.000	1,949,763.20 .6330	1,996,271.20	- 46,508.00 - 55,378.40	.00	0.00
U S Treas Bd Strip 8/15/35 Standard & Poors Rating: N/A Moodys Rating: N/A 9128335A4 Asset Minor Code 23 *ACCOUNT 10127039*	3,210,000.000	1,933,736.10 .6024	1,996,170.60	- 62,434.50 - 65,997.60	.00	0.00
U S Treas Bd Strip 8/15/36 Standard & Poors Rating: N/A Moodys Rating: N/A 9128337E4 Asset Minor Code 23 *ACCOUNT 10127039*	3,345,000.000	1,907,586.60 .5703	1,997,935.05	- 90,348.45 - 86,635.50	.00	0.00
U S Treas Bd Strip 5/15/34 Standard & Poors Rating: N/A Moodys Rating: N/A 9128337V6 Asset Minor Code 23 *ACCOUNT 10127039*	3,050,000.000	1,955,233.00 .6411	1,997,201.00	- 41,968.00 - 51,911.00	.00	0.00
U S Treas Bd Strip 8/15/38 Standard & Poors Rating: N/A Moodys Rating: N/A 912834AT5 Asset Minor Code 23 *ACCOUNT 10127039*	3,655,000.000	1,869,020.80 .5114	2,008,861.10	- 139,840.30 - 116,302.10	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
U S Treas Bd Strip 11/15/38 Standard & Poors Rating: N/A Moodys Rating: N/A 912834DU9 Asset Minor Code 23 *ACCOUNT 10127039*	3,695,000.000	1,862,871.20 .5042	2,008,712.85	- 145,841.65 - 116,983.70	.00	0.00
U S Treas Bd Strip 8/15/39 Standard & Poors Rating: N/A Moodys Rating: N/A 912834EP9 Asset Minor Code 23 *ACCOUNT 10127039*	3,825,000.000	1,837,300.50 .4803	2,009,234.25	- 171,933.75 - 139,842.00	.00	0.00
U S Treas Bd Strip 11/15/39 Standard & Poors Rating: N/A Moodys Rating: N/A 912834EV6 Asset Minor Code 23 *ACCOUNT 10127039*	3,870,000.000	1,836,856.80 .4746	2,007,098.10	- 170,241.30 - 134,289.00	.00	0.00
Total US Government Issues	**94,290,000.000**	**47,200,395.25**	**52,762,578.43**	**- 5,562,183.18** **- 4,489,901.10**	**150,609.53**	**1.47**

Corporate Issues

Aep Texas Inc 2.100% 7/01/30 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 00108WAM2 Asset Minor Code 28 *ACCOUNT 10127038*	90,000.000	77,106.60 85.6740	73,995.30	3,111.30 1,608.30	945.00	2.45
Agco Corp 5.800% 3/21/34 Standard & Poors Rating: BBB- Moodys Rating: Baa2 001084AS1 Asset Minor Code 28 *ACCOUNT 10127038*	56,000.000	56,285.04 100.5090	56,908.88	- 623.84 - 623.84	902.22	5.77

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Aep Transmission LLC 5.150% 4/01/34 Standard & Poors Rating: BBB+ Moodys Rating: A2 00115AAR0 Asset Minor Code 28 *ACCOUNT 10127038*	170,000.000	167,247.70 98.3810	172,400.55	- 5,152.85 - 5,152.85	2,188.75	5.23
Aig Global Fdg Mtn 5.200% 6/24/29 Standard & Poors Rating: A+ Moodys Rating: A2 00138CBA5 Asset Minor Code 28 *ACCOUNT 10127038*	150,000.000	150,777.00 100.5180	151,101.00	- 324.00 - 324.00	151.67	5.17
At T Inc Glbl Nt 2.300% 6/01/27 Standard & Poors Rating: BBB Moodys Rating: Baa2 00206RJX1 Asset Minor Code 28 *ACCOUNT 10127038*	411,000.000	387,926.46 94.3860	370,198.66	17,727.80 6,440.37	787.75	2.44
Abbvie Inc 3.200% 11/21/29 Standard & Poors Rating: A- Moodys Rating: A3 00287YBX6 Asset Minor Code 28 *ACCOUNT 10127038*	115,000.000	106,737.25 92.8150	103,896.75	2,840.50 2,840.50	408.89	3.45
Adventist Health Sys 5.430% 3/01/32 Standard & Poors Rating: BBB+ Moodys Rating: N/A 007944AH4 Asset Minor Code 28 *ACCOUNT 10127038*	95,000.000	94,544.00 99.5200	95,046.55	- 502.55 - 2,084.30	1,719.50	5.46
Aetna Inc 6.625% 6/15/36 Standard & Poors Rating: BBB Moodys Rating: Baa3 00817YAF5 Asset Minor Code 28 *ACCOUNT 10127038*	160,000.000	168,507.20 105.3170	173,478.51	- 4,971.31 - 5,754.81	471.11	6.29

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Aetna Inc 6.750% 12/15/37 Standard & Poors Rating: BBB Moodys Rating: Baa3 00817YAG3 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 105.5100	.00	.00 - 525.00	.00	0.00
Agree Ltd L P 2.000% 6/15/28 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 008513AB9 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 90.5620	.00	.00 - 3,099.60	.00	0.00
Agree L P 4.800% 10/01/32 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 008513AD5 Asset Minor Code 28 *ACCOUNT 10127038*	130,000.000	124,477.60 95.7520	127,999.20	- 3,521.60 - 3,521.60	1,560.00	5.01
Alabama Pwr Co 6.045% 11/15/33 Standard & Poors Rating: A Moodys Rating: A1 010392GB8 Asset Minor Code 28 *ACCOUNT 10127038*	200,000.000	207,254.00 103.6270	208,136.00	- 882.00 - 882.00	1,544.83	5.83
Alexandria Real 3.950% 1/15/27 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 015271AJ8 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 98.3750	.00	.00 - 1,967.20	.00	0.00
Alexandria Real 4.700% 7/01/30 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 015271AN9 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 97.6160	.00	.00 - 5,493.75	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Alexandria Real 2.750% 12/15/29 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 015271AT6 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 89.4470	.00	.00 - 1,871.55	.00	0.00
Allstate Corp 6.900% 5/15/38 Standard & Poors Rating: BBB+ Moodys Rating: A3 020002AJ0 Asset Minor Code 28 *ACCOUNT 10127038*	30,000.000	33,688.20 112.2940	32,925.72	762.48 762.48	264.50	6.14
Allstate Corp Sr 1.450% 12/15/30 Standard & Poors Rating: BBB+ Moodys Rating: A3 020002BJ9 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 81.4220	.00	.00 - 4,450.40	.00	0.00
Amcor Flexibles 4.000% 5/17/25 Standard & Poors Rating: BBB Moodys Rating: Baa2 02343JAA8 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 99.6290	.00	.00 - 1,548.00	.00	0.00
Ameren Corp 1.750% 3/15/28 Standard & Poors Rating: BBB Moodys Rating: Baa1 023608AK8 Asset Minor Code 28 *ACCOUNT 10127038*	165,000.000	149,275.50 90.4700	145,005.30	4,270.20 3,507.90	850.21	1.93
American Express Co 6.489% 10/30/31 Standard & Poors Rating: A- Moodys Rating: A2 025816DN6 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 106.8880	.00	.00 - 28,688.89	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
American Express Co 5.098% 2/16/28 Standard & Poors Rating: A- Moodys Rating: A2 025816DP1 Asset Minor Code 28 *ACCOUNT 10127038*	415,000.000	417,394.55 100.5770	413,970.28	3,424.27 3,424.27	7,933.76	5.07
American Express 5.532% 4/25/30 Standard & Poors Rating: A- Moodys Rating: A2 025816DU0 Asset Minor Code 28 *ACCOUNT 10127038*	255,000.000	259,641.00 101.8200	256,721.59	2,919.41 2,919.41	2,586.21	5.43
American Express Co 5.284% 7/26/35 Standard & Poors Rating: A- Moodys Rating: A2 025816DW6 Asset Minor Code 28 *ACCOUNT 10127038*	155,000.000	153,290.35 98.8970	156,473.08	- 3,182.73 - 3,182.73	3,526.34	5.34
American Honda Mtn 5.125% 7/07/28 Standard & Poors Rating: A- Moodys Rating: A3 02665WEM9 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 100.6820	.00	.00 - 2,162.60	.00	0.00
American Honda Mtn 5.650% 11/15/28 Standard & Poors Rating: A- Moodys Rating: A3 02665WEV9 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 102.7050	.00	.00 - 4,624.00	.00	0.00
American Mtn 4.400% 9/05/29 Standard & Poors Rating: A- Moodys Rating: A3 02665WFQ9 Asset Minor Code 28 *ACCOUNT 10127038*	300,000.000	291,699.00 97.2330	300,108.00	- 8,409.00 - 8,409.00	4,253.33	4.53

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
American Intl Group 4.700% 7/10/35 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 026874DE4 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 93.4690	.00	.00 - 5,139.15	.00	0.00
American Intl Group 5.125% 3/27/33 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 026874DS3 Asset Minor Code 28 *ACCOUNT 10127038*	105,000.000	103,695.90 98.7580	105,543.90	- 1,848.00 - 1,848.00	1,405.10	5.19
Americold Rlty Oper 5.409% 9/12/34 Standard & Poors Rating: N/A Moodys Rating: Baa3 03063UAA9 Asset Minor Code 28 *ACCOUNT 10127038*	120,000.000	114,838.80 95.6990	120,548.40	- 5,709.60 - 5,709.60	1,965.27	5.65
Cencora Inc 4.850% 12/15/29 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 03073EAW5 Asset Minor Code 28 *ACCOUNT 10127038*	190,000.000	188,765.00 99.3500	190,036.66	- 1,271.66 - 1,271.66	563.14	4.88
Ameriprise Finl 5.700% 12/15/28 Standard & Poors Rating: A- Moodys Rating: A3 03076CAN6 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 103.0300	.00	.00 - 8,405.25	.00	0.00
Amgen Inc 5.250% 3/02/25 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 031162DM9 Asset Minor Code 28 *ACCOUNT 10127038*	80,000.000	80,043.20 100.0540	79,638.28	404.92 - 1,137.03	1,388.33	5.25

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Amgen Inc 5.250% 3/02/33 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 031162DR8 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 99.2620	.00	.00 - 4,110.75	.00	0.00
Elevance Health Inc 5.350% 10/15/25 Standard & Poors Rating: A Moodys Rating: Baa2 036752AV5 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 100.4090	.00	.00 - 1,065.01	.00	0.00
Aon Corp Sr Nt 2.800% 5/15/30 Standard & Poors Rating: A- Moodys Rating: Baa2 037389BE2 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 89.1040	.00	.00 - 12,496.55	.00	0.00
Aon Corp Aon 2.050% 8/23/31 Standard & Poors Rating: A- Moodys Rating: Baa2 03740LAA0 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 82.6540	.00	.00 - 2,506.70	.00	0.00
Aon Corp Aon 2.600% 12/02/31 Standard & Poors Rating: A- Moodys Rating: Baa2 03740LAC6 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 84.7790	.00	.00 - 12,936.64	.00	0.00
Appalachian Pwr Co 4.500% 8/01/32 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 037735DA2 Asset Minor Code 28 *ACCOUNT 10127038*	305,000.000	286,956.20 94.0840	282,410.45	4,545.75 2,832.95	5,718.75	4.78

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Arizona Pub Svc Co 2.200% 12/15/31 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 040555DD3 Asset Minor Code 28 *ACCOUNT 10127038*	65,000.000	53,243.45 81.9130	52,297.70	945.75 945.75	63.56	2.69
Arizona Public 5.550% 8/01/33 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 040555DG6 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 100.0060	.00	.00 - 3,275.15	.00	0.00
Gallagher Arthur 5.500% 3/02/33 Standard & Poors Rating: BBB Moodys Rating: Baa2 04316JAD1 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 100.7480	.00	.00 - 2,186.10	.00	0.00
Gallagher Arthur J 6.500% 2/15/34 Standard & Poors Rating: BBB Moodys Rating: Baa2 04316JAF6 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 107.4240	.00	.00 - 16,513.90	.00	0.00
Astrazeneca Finance 4.875% 3/03/28 Standard & Poors Rating: A+ Moodys Rating: A2 04636NAF0 Asset Minor Code 28 *ACCOUNT 10127038*	45,000.000	45,264.60 100.5880	45,677.70	- 413.10 - 2,798.35	719.06	4.85
Astrazeneca Finance 4.850% 2/26/29 Standard & Poors Rating: A+ Moodys Rating: A2 04636NAL7 Asset Minor Code 28 *ACCOUNT 10127038*	120,000.000	120,247.20 100.2060	120,136.80	110.40 110.40	2,020.83	4.84

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Autozone Inc 5.400% 7/15/34 Standard & Poors Rating: BBB Moodys Rating: Baa1 053332BK7 Asset Minor Code 28 *ACCOUNT 10127038*	180,000.000	178,959.60 99.4220	179,938.80	- 979.20 - 979.20	4,941.00	5.43
Avalonbay Mtn 2.300% 3/01/30 Standard & Poors Rating: A- Moodys Rating: A3 05348EBG3 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 87.9930	.00	.00 - 1,253.60	.00	0.00
Avnet Inc 6.250% 3/15/28 Standard & Poors Rating: BBB- Moodys Rating: Baa3 053807AW3 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 102.6940	.00	.00 - 3,779.55	.00	0.00
Bat Capital Corp 2.789% 9/06/24 Standard & Poors Rating: N/R Moodys Rating: WR 05526DBG9 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 100.0000	.00	.00 - 2,827.35	.00	0.00
Bgc Group Inc 6.600% 6/10/29 Standard & Poors Rating: BBB- Moodys Rating: N/A 05555LAA9 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 103.7300	.00	.00 5,011.20	.00	0.00
Bgc Group Inc Cr 6.600% 6/10/29 Standard & Poors Rating: BBB- Moodys Rating: N/A 05555LAB7 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 102.4450	.00	.00 - 4,860.14	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Bank Of America Mtn 3.824% 1/20/28 Standard & Poors Rating: A- Moodys Rating: A1 06051GGF0 Asset Minor Code 28 *ACCOUNT 10127038*	105,000.000	102,883.20 97.9840	104,010.90	- 1,127.70 - 1,127.70	1,795.69	3.90
Bank Of America Mtn 3.593% 7/21/28 Standard & Poors Rating: A- Moodys Rating: A1 06051GGR4 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 96.8250	.00	.00 - 9,442.30	.00	0.00
Bank Of America Corp 3.419% 12/20/28 Standard & Poors Rating: A- Moodys Rating: A1 06051GHD4 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 95.8770	.00	.00 - 5,559.22	.00	0.00
Bank Of America Mtn 3.559% 4/23/27 Standard & Poors Rating: A- Moodys Rating: A1 06051GHT9 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 98.3940	.00	.00 - 1,420.76	.00	0.00
Bank Of America Mtn 1.898% 7/23/31 Standard & Poors Rating: A- Moodys Rating: A1 06051GJF7 Asset Minor Code 28 *ACCOUNT 10127038*	244,000.000	205,282.08 84.1320	198,425.68	6,856.40 3,158.90	2,032.55	2.26
Bk Of America Corp 1.658% 3/11/27 Standard & Poors Rating: A- Moodys Rating: A1 06051GJQ3 Asset Minor Code 28 *ACCOUNT 10127038*	782,000.000	753,527.38 96.3590	736,901.16	16,626.22 5,996.00	3,961.70	1.72

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Bk Of America Mtn 1.734% 7/22/27 Standard & Poors Rating: A- Moodys Rating: A1 06051GJS9 Asset Minor Code 28 *ACCOUNT 10127038*	25,000.000	23,833.25 95.3330	23,549.50	283.75 - 5,235.05	191.46	1.82
Bk Of America Mtn 2.087% 6/14/29 Standard & Poors Rating: A- Moodys Rating: A1 06051GJZ3 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 90.7570	.00	.00 - 16,085.75	.00	0.00
Bk Of America Mtn 2.551% 2/04/28 Standard & Poors Rating: A- Moodys Rating: A1 06051GKJ7 Asset Minor Code 28 *ACCOUNT 10127038*	40,000.000	38,138.40 95.3460	38,476.40	- 338.00 - 338.00	161.56	2.68
Bk Of America Mtn 4.948% 7/22/28 Standard & Poors Rating: A- Moodys Rating: A1 06051GKW8 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 100.2100	.00	.00 61.16	.00	0.00
Bank Of America Corp 5.518% 10/25/35 Standard & Poors Rating: BBB+ Moodys Rating: A3 06051GMD8 Asset Minor Code 28 *ACCOUNT 10127038*	740,000.000	723,512.80 97.7720	736,259.70	- 12,746.90 - 12,746.90	7,486.09	5.64
Bank Ny Mellon Mtn 3.442% 2/07/28 Standard & Poors Rating: A Moodys Rating: Aa3 06406RAB3 Asset Minor Code 28 *ACCOUNT 10127038*	40,000.000	38,982.00 97.4550	38,868.00	114.00 114.00	550.72	3.53

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Bank Of Ny Mtn 4.706% 2/01/34 Standard & Poors Rating: A Moodys Rating: Aa3 06406RBP1 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 96.1500	.00	.00 - 5,691.95	.00	0.00
The Bank Of New York 4.967% 4/26/34 Standard & Poors Rating: A Moodys Rating: Aa3 06406RBR7 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 98.0030	.00	.00 - 4,428.00	.00	0.00
Bank New York Mtn 6.317% 10/25/29 Standard & Poors Rating: A Moodys Rating: Aa3 06406RBT3 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 105.0580	.00	.00 - 2,221.80	.00	0.00
Bank Of Ny Mtn 6.474% 10/25/34 Standard & Poors Rating: A Moodys Rating: Aa3 06406RBU0 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 107.9780	.00	.00 - 24,140.60	.00	0.00
Bayer US Fin LLC 6.375% 11/21/30 Standard & Poors Rating: BBB Moodys Rating: Baa2 07274EAK9 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 102.8770	.00	.00 - 6,686.40	.00	0.00
Bayer US Fin LLC 6.500% 11/21/33 Standard & Poors Rating: BBB Moodys Rating: Baa2 07274EAL7 Asset Minor Code 28 *ACCOUNT 10127038*	175,000.000	178,046.75 101.7410	173,883.00	4,163.75 - 603.35	1,263.89	6.39

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Baylor Scott White 1.777% 11/15/30 Standard & Poors Rating: AA- Moodys Rating: Aa3 072863AH6 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 83.7160	.00	.00 - 2,161.50	.00	0.00
Branch Banking Tr 2.636% 9/17/29 Standard & Poors Rating: A- Moodys Rating: A3 07330MAC1 Asset Minor Code 28 *ACCOUNT 10127038*	20,000.000	19,500.20 97.5010	18,587.40	912.80 885.20	152.30	2.70
Black Hills Corp Sr 2.500% 6/15/30 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 092113AT6 Asset Minor Code 28 *ACCOUNT 10127038*	160,000.000	139,617.60 87.2610	140,529.60	- 912.00 - 912.00	177.78	2.86
Black Hills Corp 5.950% 3/15/28 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 092113AV1 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 102.9710	.00	.00 - 1,200.50	.00	0.00
Black Hills Corp 6.150% 5/15/34 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 092113AW9 Asset Minor Code 28 *ACCOUNT 10127038*	80,000.000	83,149.60 103.9370	79,294.40	3,855.20 - 3,637.30	628.67	5.92
Boeing Co 3.600% 5/01/34 Standard & Poors Rating: BBB- Moodys Rating: Baa3 097023CJ2 Asset Minor Code 28 *ACCOUNT 10127038*	50,000.000	41,838.50 83.6770	39,802.00	2,036.50 2,036.50	300.00	4.30

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Boeing Co 3.250% 2/01/35 Standard & Poors Rating: BBB- Moodys Rating: Baa3 097023CP8 Asset Minor Code 28 *ACCOUNT 10127038*	130,000.000	103,513.80 79.6260	100,200.52	3,313.28 3,313.28	1,760.42	4.08
Boeing Co Cr Sen 3.625% 2/01/31 Standard & Poors Rating: BBB- Moodys Rating: Baa3 097023DC6 Asset Minor Code 28 *ACCOUNT 10127038*	176,000.000	159,776.32 90.7820	160,964.14	- 1,187.82 - 3,690.72	2,658.33	3.99
Boston Pptys Ltd L P 3.400% 6/21/29 Standard & Poors Rating: BBB Moodys Rating: Baa2 10112RBB9 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 91.7640	.00	.00 - 2,176.90	.00	0.00
Bp Cap Markets 4.234% 11/06/28 Standard & Poors Rating: A- Moodys Rating: A1 10373QAE0 Asset Minor Code 28 *ACCOUNT 10127038*	215,000.000	210,491.45 97.9030	209,158.45	1,333.00 1,333.00	1,390.75	4.32
Bp Cap Mkts Amer 4.893% 9/11/33 Standard & Poors Rating: A- Moodys Rating: A1 10373QBV1 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 96.7340	.00	.00 - 2,938.50	.00	0.00
Bp Cap Mkts Amer Inc 5.227% 11/17/34 Standard & Poors Rating: A- Moodys Rating: A1 10373QCA6 Asset Minor Code 28 *ACCOUNT 10127038*	375,000.000	369,330.00 98.4880	375,776.25	- 6,446.25 - 6,446.25	2,395.71	5.31

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Bristol Myers Squibb 3.200% 6/15/26 Standard & Poors Rating: A Moodys Rating: A2 110122CN6 Asset Minor Code 28 *ACCOUNT 10127038*	200,000.000	196,452.00 98.2260	192,266.00	4,186.00 4,186.00	284.44	3.26
Bristol Myers 5.200% 2/22/34 Standard & Poors Rating: A Moodys Rating: A2 110122EH7 Asset Minor Code 28 *ACCOUNT 10127038*	200,000.000	199,750.00 99.8750	203,162.00	- 3,412.00 - 3,412.00	3,726.67	5.21
British Aerospace Fi 7.500% 7/01/27 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 11041RAL2 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 106.1000	.00	.00 - 1,914.45	.00	0.00
Brixmor Mtn 5.500% 2/15/34 Standard & Poors Rating: BBB Moodys Rating: Baa2 11120VAM5 Asset Minor Code 28 *ACCOUNT 10127038*	110,000.000	108,927.50 99.0250	110,578.60	- 1,651.10 - 1,651.10	2,285.56	5.55
Broadcom Inc 2.450% 2/15/31 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 11135FBH3 Asset Minor Code 28 *ACCOUNT 10127038*	36,000.000	31,044.96 86.2360	29,491.42	1,553.54 262.80	333.20	2.84
Cbre Services Inc 4.875% 3/01/26 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 12505BAD2 Asset Minor Code 28 *ACCOUNT 10127038*	200,000.000	199,702.00 99.8510	200,597.75	- 895.75 - 969.31	3,250.00	4.88

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Cms Energy Corp 3.600% 11/15/25 Standard & Poors Rating: BBB Moodys Rating: Baa2 125896BP4 Asset Minor Code 28 *ACCOUNT 10127038*	70,000.000	69,428.10 99.1830	67,272.10	2,156.00 1,477.70	322.00	3.63
Cms Energy Corp 3.000% 5/15/26 Standard & Poors Rating: BBB Moodys Rating: Baa2 125896BQ2 Asset Minor Code 28 *ACCOUNT 10127038*	105,000.000	102,492.60 97.6120	98,813.40	3,679.20 2,172.45	402.50	3.07
Chn Industrial 4.550% 4/10/28 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 12592BAQ7 Asset Minor Code 28 *ACCOUNT 10127038*	115,000.000	113,427.95 98.6330	113,943.15	- 515.20 - 515.20	1,177.31	4.61
CNH Industrial 5.100% 4/20/29 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 12592BAS3 Asset Minor Code 28 *ACCOUNT 10127038*	170,000.000	170,034.00 100.0200	169,209.50	824.50 824.50	1,709.92	5.10
CNH Industrial 4.500% 10/08/27 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 12592BAT1 Asset Minor Code 28 *ACCOUNT 10127038*	220,000.000	217,993.60 99.0880	219,722.80	- 1,729.20 - 1,729.20	2,255.00	4.54
Cvs Health Corp 1.300% 8/21/27 Standard & Poors Rating: BBB Moodys Rating: Baa3 126650DM9 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 90.6100	.00	.00 - 4,798.68	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Coterra Energy Inc 5.400% 2/15/35 Standard & Poors Rating: BBB Moodys Rating: Baa2 127097AM5 Asset Minor Code 28 *ACCOUNT 10127038*	215,000.000	208,483.35 96.9690	214,718.35	- 6,235.00 - 6,235.00	451.50	5.57
Canadian Nat Res 6.450% 6/30/33 Standard & Poors Rating: BBB- Moodys Rating: Baa1 136385AE1 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 104.8270	.00	.00 - 6,981.45	.00	0.00
Capital One Finl 1.878% 11/02/27 Standard & Poors Rating: BBB Moodys Rating: Baa1 14040HCH6 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 94.4930	.00	.00 - 930.60	.00	0.00
Capital One Finl 3.273% 3/01/30 Standard & Poors Rating: BBB Moodys Rating: Baa1 14040HCN3 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 92.4540	.00	.00 - 7,618.75	.00	0.00
Capital One Finl 5.468% 2/01/29 Standard & Poors Rating: BBB Moodys Rating: Baa1 14040HCX1 Asset Minor Code 28 *ACCOUNT 10127038*	145,000.000	146,006.30 100.6940	143,639.90	2,366.40 2,366.40	3,303.58	5.43
Capital One 7.624% 10/30/31 Standard & Poors Rating: BBB Moodys Rating: Baa1 14040HDC6 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 110.4110	.00	.00 - 393.55	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Cargill Inc 1.700% 2/02/31 Standard & Poors Rating: A Moodys Rating: A2 141781BQ6 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 82.4350	.00	.00 - 2,587.20	.00	0.00
Cargill Inc 2.125% 11/10/31 Standard & Poors Rating: A Moodys Rating: A2 141781BS2 Asset Minor Code 28 *ACCOUNT 10127038*	200,000.000	165,252.00 82.6260	164,966.00	286.00 286.00	602.08	2.57
Carrier Global 2.700% 2/15/31 Standard & Poors Rating: BBB Moodys Rating: Baa2 14448CAL8 Asset Minor Code 28 *ACCOUNT 10127038*	195,000.000	169,203.45 86.7710	169,286.15	- 82.70 - 82.70	1,989.00	3.11
Carrier Global 2.493% 2/15/27 Standard & Poors Rating: BBB Moodys Rating: Baa2 14448CAP9 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 95.6190	.00	.00 - 4,095.58	.00	0.00
Carrier Global 2.722% 2/15/30 Standard & Poors Rating: BBB Moodys Rating: Baa2 14448CAQ7 Asset Minor Code 28 *ACCOUNT 10127038*	110,000.000	98,400.50 89.4550	98,266.30	134.20 - 5,821.80	1,131.14	3.04
Caterpillar Finl Mtn 0.800% 11/13/25 Standard & Poors Rating: A Moodys Rating: A2 14913R2H9 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 96.7850	.00	.00 - 5,245.65	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Caterpillar Mtn 4.450% 10/16/26 Standard & Poors Rating: A Moodys Rating: A2 14913UAN0 Asset Minor Code 28 *ACCOUNT 10127038*	135,000.000	135,040.50 100.0300	135,702.00	- 661.50 - 661.50	1,251.56	4.45
Caterpillar Mtn 4.400% 10/15/27 Standard & Poors Rating: A Moodys Rating: A2 14913UAR1 Asset Minor Code 28 *ACCOUNT 10127038*	190,000.000	189,255.20 99.6080	191,531.40	- 2,276.20 - 2,276.20	578.49	4.42
Centerpoint Energy 5.400% 7/01/34 Standard & Poors Rating: BBB+ Moodys Rating: A3 15189WAS9 Asset Minor Code 28 *ACCOUNT 10127038*	60,000.000	59,841.00 99.7350	62,497.80	- 2,656.80 - 2,656.80	1,719.00	5.41
Centerpoint Energy 4.450% 10/01/32 Standard & Poors Rating: A Moodys Rating: A2 15189XAZ1 Asset Minor Code 28 *ACCOUNT 10127038*	110,000.000	104,699.10 95.1810	105,115.87	- 416.77 - 416.77	1,223.75	4.68
Centerpoint Energy 4.950% 4/01/33 Standard & Poors Rating: A Moodys Rating: A2 15189XBB3 Asset Minor Code 28 *ACCOUNT 10127038*	95,000.000	92,928.05 97.8190	94,224.80	- 1,296.75 - 1,296.75	1,162.56	5.06
Centerpoint 5.050% 3/01/35 Standard & Poors Rating: A Moodys Rating: A2 15189XBF4 Asset Minor Code 28 *ACCOUNT 10127038*	100,000.000	97,633.00 97.6330	99,848.00	- 2,215.00 - 2,215.00	799.58	5.17

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Centerpoint Energy 5.250% 3/01/28 Standard & Poors Rating: BBB+ Moodys Rating: A3 15189YAG1 Asset Minor Code 28 *ACCOUNT 10127038*	125,000.000	126,198.75 100.9590	125,652.50	546.25 - 1,982.50	2,187.50	5.20
Chubb Ina Hldgs Inc 4.650% 8/15/29 Standard & Poors Rating: A Moodys Rating: A2 171239AL0 Asset Minor Code 28 *ACCOUNT 10127038*	105,000.000	104,626.20 99.6440	104,839.35	- 213.15 - 213.15	2,047.94	4.67
Cintas Corp 3.450% 5/01/25 Standard & Poors Rating: A- Moodys Rating: A3 17252MAP5 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 99.5290	.00	.00 - 919.20	.00	0.00
Citigroup Inc 4.125% 7/25/28 Standard & Poors Rating: BBB Moodys Rating: Baa2 172967KU4 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 97.2240	.00	.00 - 20,534.85	.00	0.00
Citigroup Inc 2.666% 1/29/31 Standard & Poors Rating: BBB+ Moodys Rating: A3 172967ML2 Asset Minor Code 28 *ACCOUNT 10127038*	160,000.000	141,560.00 88.4750	143,771.35	- 2,211.35 - 2,211.35	1,801.03	3.01
Citigroup Inc 0.981% 5/01/25 Standard & Poors Rating: N/A Moodys Rating: N/A 172967MX6 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 100.0000	.00	.00 - 2,051.67	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Citigroup Inc 2.561% 5/01/32 Standard & Poors Rating: BBB+ Moodys Rating: A3 172967MY4 Asset Minor Code 28 *ACCOUNT 10127038*	305,000.000	258,152.00 84.6400	255,633.20	2,518.80 2,518.80	3,254.60	3.03
Citigroup Inc 2.520% 11/03/32 Standard & Poors Rating: BBB+ Moodys Rating: A3 172967NE7 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 83.3840	.00	.00 - 3,889.58	.00	0.00
Citigroup Inc 5.174% 2/13/30 Standard & Poors Rating: BBB+ Moodys Rating: A3 172967PF2 Asset Minor Code 28 *ACCOUNT 10127038*	130,000.000	129,901.20 99.9240	133,779.10	- 3,877.90 - 3,877.90	2,578.38	5.18
Citibank N A Sr 5.803% 9/29/28 Standard & Poors Rating: A+ Moodys Rating: Aa3 17325FBB3 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 103.1220	.00	.00 - 612.00	.00	0.00
Citibank N A 5.570% 4/30/34 Standard & Poors Rating: A+ Moodys Rating: Aa3 17325FBG2 Asset Minor Code 28 *ACCOUNT 10127038*	80,000.000	80,936.00 101.1700	80,255.20	680.80 680.80	755.04	5.51
Citigroup Inc 3.057% 1/25/33 Standard & Poors Rating: BBB+ Moodys Rating: A3 17327CAQ6 Asset Minor Code 28 *ACCOUNT 10127038*	380,000.000	326,435.20 85.9040	339,605.20	- 13,170.00 - 13,170.00	5,033.86	3.56

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Citizens Financial 6.645% 4/25/35 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 174610BG9 Asset Minor Code 28 *ACCOUNT 10127038*	185,000.000	195,030.70 105.4220	200,439.60	- 5,408.90 - 5,408.90	2,253.76	6.30
Citizens Finl Group 5.718% 7/23/32 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 174610BH7 Asset Minor Code 28 *ACCOUNT 10127038*	120,000.000	120,417.60 100.3480	121,301.60	- 884.00 - 884.00	3,011.48	5.70
Coca Cola Cons Inc 5.250% 6/01/29 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 191098AM4 Asset Minor Code 28 *ACCOUNT 10127038*	65,000.000	65,905.45 101.3930	65,429.00	476.45 476.45	284.38	5.18
Comcast Corp 2.650% 2/01/30 Standard & Poors Rating: A- Moodys Rating: A3 20030NDA6 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 89.5850	.00	.00 - 2,422.00	.00	0.00
Commonspirit 2.782% 10/01/30 Standard & Poors Rating: A- Moodys Rating: A3 20268JAF0 Asset Minor Code 28 *ACCOUNT 10127038*	195,000.000	172,612.05 88.5190	167,856.00	4,756.05 4,756.05	1,356.23	3.14
Commonwealth Edison 5.300% 6/01/34 Standard & Poors Rating: A Moodys Rating: A1 202795JZ4 Asset Minor Code 28 *ACCOUNT 10127038*	25,000.000	25,061.00 100.2440	26,062.00	- 1,001.00 - 1,001.00	110.42	5.29

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Conagra Brands Inc 1.375% 11/01/27 Standard & Poors Rating: BBB- Moodys Rating: Baa3 205887CF7 Asset Minor Code 28 *ACCOUNT 10127038*	185,000.000	167,954.10 90.7860	162,679.75	5,274.35 5,274.35	423.96	1.51
Conagra Brands Inc 5.300% 10/01/26 Standard & Poors Rating: BBB- Moodys Rating: Baa3 205887CJ9 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 101.0130	.00	.00 - 4,122.75	.00	0.00
Concentrix Corp Sr 6.850% 8/02/33 Standard & Poors Rating: BBB Moodys Rating: Baa3 20602DAC5 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 100.8730	.00	.00 - 9,906.90	.00	0.00
Consumers 2023 5.210% 9/01/31 Standard & Poors Rating: AAA Moodys Rating: Aaa 21071BAB1 Asset Minor Code 28 *ACCOUNT 10127038*	150,000.000	151,513.50 101.0090	151,009.50	504.00 504.00	2,605.00	5.16
Corebridge Finl Inc 3.850% 4/05/29 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 21871XAF6 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 95.4910	.00	.00 - 1,219.95	.00	0.00
Cornell University 4.835% 6/15/34 Standard & Poors Rating: AA Moodys Rating: Aa1 219207AC1 Asset Minor Code 28 *ACCOUNT 10127038*	195,000.000	191,129.25 98.0150	199,184.05	- 8,054.80 - 8,054.80	419.03	4.93

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Corporate Office L P 2.900% 12/01/33 Standard & Poors Rating: BBB- Moodys Rating: Baa3 22003BAP1 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 80.3370	.00	.00 - 4,070.00	.00	0.00
Crown Castle 3.300% 7/01/30 Standard & Poors Rating: BBB Moodys Rating: Baa3 22822VAR2 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 90.8590	.00	.00 - 3,433.25	.00	0.00
Cubesmart L P 2.500% 2/15/32 Standard & Poors Rating: BBB Moodys Rating: Baa2 22966RAJ5 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 83.5450	.00	.00 - 3,090.00	.00	0.00
Dcp Midstream LLC 6.750% 9/15/37 Standard & Poors Rating: BBB+ Moodys Rating: Baa3 23311RAA4 Asset Minor Code 28 *ACCOUNT 10127038*	25,000.000	26,858.50 107.4340	26,912.50	- 54.00 - 616.50	496.88	6.28
Dte Energy Co 4.220% 11/01/24 Standard & Poors Rating: N/R Moodys Rating: WR 233331BD8 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 100.0000	.00	.00 - 613.20	.00	0.00
Dte Energy Co 2.950% 3/01/30 Standard & Poors Rating: BBB Moodys Rating: Baa2 233331BF3 Asset Minor Code 28 *ACCOUNT 10127038*	85,000.000	76,331.70 89.8020	74,080.90	2,250.80 2,250.80	835.83	3.29

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Dte Energy Co 4.875% 6/01/28 Standard & Poors Rating: BBB Moodys Rating: Baa2 233331BJ5 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 99.6500	.00	.00 - 2,292.00	.00	0.00
Dte Elec Co 5.200% 3/01/34 Standard & Poors Rating: A Moodys Rating: Aa3 23338VAV8 Asset Minor Code 28 *ACCOUNT 10127038*	140,000.000	139,472.20 99.6230	142,741.20	- 3,269.00 - 3,269.00	2,426.67	5.22
Daimler Trucks Fin 2.375% 12/14/28 Standard & Poors Rating: A- Moodys Rating: A3 233853AG5 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 90.7910	.00	.00 - 2,896.00	.00	0.00
Daimler Trucks L P 5.125% 1/19/28 Standard & Poors Rating: A- Moodys Rating: A3 233853AQ3 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 100.3920	.00	.00 - 279.65	.00	0.00
Deere John Mtn 4.750% 1/20/28 Standard & Poors Rating: A Moodys Rating: A1 24422EWR6 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 100.5120	.00	.00 430.86	.00	0.00
John Deere Mtn 4.400% 9/08/31 Standard & Poors Rating: A Moodys Rating: A1 24422EXX2 Asset Minor Code 28 *ACCOUNT 10127038*	80,000.000	77,621.60 97.0270	79,929.90	- 2,308.30 - 2,308.30	1,124.44	4.53

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Statoil 6.500% 12/01/28 Standard & Poors Rating: AA- Moodys Rating: Aa2 24820RAG3 Asset Minor Code 28 *ACCOUNT 10127038*	175,000.000	185,927.00 106.2440	189,756.00	- 3,829.00 - 3,829.00	947.92	6.12
Dentsply Sirona Inc 3.250% 6/01/30 Standard & Poors Rating: BBB- Moodys Rating: Baa2 24906PAA7 Asset Minor Code 28 *ACCOUNT 10127038*	156,000.000	137,804.16 88.3360	141,692.21	- 3,888.05 - 9,988.05	422.50	3.68
Dicks Sporting Goods 3.150% 1/15/32 Standard & Poors Rating: BBB Moodys Rating: Baa2 253393AF9 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 87.5740	.00	.00 - 3,274.70	.00	0.00
Walt Disney Company 6.550% 3/15/33 Standard & Poors Rating: A Moodys Rating: A2 254687DV5 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 109.8380	.00	.00 - 2,099.40	.00	0.00
Walt Disney Company 2.000% 9/01/29 Standard & Poors Rating: A Moodys Rating: A2 254687FL5 Asset Minor Code 28 *ACCOUNT 10127038*	40,000.000	35,569.20 88.9230	34,371.60	1,197.60 78.00	266.67	2.25
Discover Finl Svcs 7.964% 11/02/34 Standard & Poors Rating: BBB- Moodys Rating: Baa2 254709AT5 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 114.2860	.00	.00 - 9,073.45	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Dollar Gen Corp Sr 5.200% 7/05/28 Standard & Poors Rating: BBB Moodys Rating: Baa2 256677AN5 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 100.3470	.00	.00 - 850.85	.00	0.00
Dominion Energy Inc 6.625% 5/15/55 Standard & Poors Rating: BBB- Moodys Rating: Baa3 25746UDV8 Asset Minor Code 28 *ACCOUNT 10127038*	15,000.000	15,249.90 101.6660	15,444.00	- 194.10 - 194.10	118.70	6.52
Dowdupont Inc 4.725% 11/15/28 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 26078JAD2 Asset Minor Code 28 *ACCOUNT 10127038*	145,000.000	144,338.80 99.5440	148,208.86	- 3,870.06 - 3,870.06	875.44	4.75
Duke Energy Corp 2.650% 9/01/26 Standard & Poors Rating: BBB Moodys Rating: Baa2 26441CAS4 Asset Minor Code 28 *ACCOUNT 10127038*	225,000.000	217,791.00 96.7960	205,834.50	11,956.50 4,290.75	1,987.50	2.74
Duke Energy Ohio 2.125% 6/01/30 Standard & Poors Rating: A Moodys Rating: A2 26442EAH3 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 86.4870	.00	.00 - 1,171.30	.00	0.00
Duke Energy Florida 2.538% 9/01/29 Standard & Poors Rating: AAA Moodys Rating: Aaa 26444GAC7 Asset Minor Code 31 *ACCOUNT 10127038*	366,428.670	346,952.99 94.6850	338,806.80	8,146.19 1,854.52	3,099.99	2.68

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Duke Energy Florida 2.500% 12/01/29 Standard & Poors Rating: A Moodys Rating: A1 26444HAH4 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 89.8440	.00	.00 - 6,593.82	.00	0.00
Erac USA Finance 4.600% 5/01/28 Standard & Poors Rating: A- Moodys Rating: A3 26884TAV4 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 99.3230	.00	.00 - 2,529.60	.00	0.00
Erac USA Finance 4.900% 5/01/33 Standard & Poors Rating: A- Moodys Rating: A3 26884TAW2 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 97.0900	.00	.00 - 794.50	.00	0.00
East Ohio Gas Co 2.000% 6/15/30 Standard & Poors Rating: BBB+ Moodys Rating: A2 27409LAC7 Asset Minor Code 28 *ACCOUNT 10127038*	115,000.000	98,659.65 85.7910	92,403.65	6,256.00 3,072.80	102.22	2.33
Eastman Chem Co 5.750% 3/08/33 Standard & Poors Rating: BBB Moodys Rating: Baa2 277432AX8 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 101.8570	.00	.00 - 4,069.80	.00	0.00
Ecolab Inc 2.700% 11/01/26 Standard & Poors Rating: A- Moodys Rating: A3 278865AV2 Asset Minor Code 28 *ACCOUNT 10127038*	240,000.000	232,430.40 96.8460	226,576.80	5,853.60 5,853.60	1,080.00	2.79

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
El Paso Natural 3.500% 2/15/32 Standard & Poors Rating: BBB Moodys Rating: Baa2 283695BQ6 Asset Minor Code 28 *ACCOUNT 10127038*	50,000.000	43,457.50 86.9150	44,832.00	- 1,374.50 - 1,374.50	661.11	4.03
Emory University 2.143% 9/01/30 Standard & Poors Rating: AA Moodys Rating: Aa2 29157TAD8 Asset Minor Code 28 *ACCOUNT 10127038*	180,000.000	156,713.40 87.0630	158,041.80	- 1,328.40 - 1,328.40	1,285.80	2.46
Energy Transfer 6.625% 10/15/36 Standard & Poors Rating: BBB Moodys Rating: Baa2 29273RAF6 Asset Minor Code 28 *ACCOUNT 10127038*	200,000.000	212,500.00 106.2500	214,245.60	- 1,745.60 - 2,469.00	2,797.22	6.24
Energy Transfer L P 5.750% 2/15/33 Standard & Poors Rating: BBB Moodys Rating: Baa2 29273VAQ3 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 101.3710	.00	.00 295.18	.00	0.00
Entergy Corp New 0.900% 9/15/25 Standard & Poors Rating: BBB Moodys Rating: Baa2 29364GAM5 Asset Minor Code 28 *ACCOUNT 10127038*	90,000.000	87,523.20 97.2480	81,639.90	5,883.30 3,835.80	238.50	0.93
Entergy Louisiana 3.050% 6/01/31 Standard & Poors Rating: A Moodys Rating: A2 29364WAX6 Asset Minor Code 28 *ACCOUNT 10127038*	105,000.000	93,545.55 89.0910	90,225.45	3,320.10 930.30	266.88	3.42

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Entergy Louisiana 3.120% 9/01/27 Standard & Poors Rating: A Moodys Rating: A2 29364WAZ1 Asset Minor Code 28 *ACCOUNT 10127038*	95,000.000	91,325.40 96.1320	88,447.85	2,877.55 1,766.05	988.00	3.25
Entergy Arkansas LLC 5.450% 6/01/34 Standard & Poors Rating: A Moodys Rating: A2 29366MAF5 Asset Minor Code 28 *ACCOUNT 10127038*	80,000.000	81,072.80 101.3410	82,108.00	- 1,035.20 - 1,035.20	363.33	5.38
Equitable Finl Mtn 1.800% 3/08/28 Standard & Poors Rating: A+ Moodys Rating: A1 29449WAF4 Asset Minor Code 28 *ACCOUNT 10127038*	275,000.000	248,545.00 90.3800	250,691.25	- 2,146.25 - 2,146.25	1,553.75	1.99
Essential Utils Inc 2.704% 4/15/30 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 29670GAD4 Asset Minor Code 28 *ACCOUNT 10127038*	170,000.000	151,538.00 89.1400	144,726.10	6,811.90 2,135.85	970.44	3.03
Essential Utils Inc 2.400% 5/01/31 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 29670GAF9 Asset Minor Code 28 *ACCOUNT 10127038*	195,000.000	165,555.00 84.9000	152,529.00	13,026.00 2,991.30	780.00	2.83
Essential Utils 4.800% 8/15/27 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 29670GAJ1 Asset Minor Code 28 *ACCOUNT 10127038*	190,000.000	189,758.70 99.8730	191,622.60	- 1,863.90 - 1,863.90	3,445.33	4.81

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Evergy Kansas 5.900% 11/15/33 Standard & Poors Rating: A Moodys Rating: A2 30036FAC5 Asset Minor Code 28 *ACCOUNT 10127038*	45,000.000	46,496.25 103.3250	48,294.90	- 1,798.65 - 1,798.65	339.25	5.71
Eversource Energy 5.950% 2/01/29 Standard & Poors Rating: BBB Moodys Rating: Baa2 30040WAW8 Asset Minor Code 28 *ACCOUNT 10127038*	355,000.000	365,728.10 103.0220	354,865.10	10,863.00 - 6,045.65	8,801.04	5.78
Eversource Energy Sr 5.950% 7/15/34 Standard & Poors Rating: BBB Moodys Rating: Baa2 30040WAZ1 Asset Minor Code 28 *ACCOUNT 10127038*	75,000.000	76,834.50 102.4460	77,267.25	- 432.75 - 432.75	2,057.71	5.81
Extra Space L P 2.550% 6/01/31 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 30225VAF4 Asset Minor Code 28 *ACCOUNT 10127038*	135,000.000	114,810.75 85.0450	117,050.80	- 2,240.05 - 2,240.05	286.88	3.00
Extra Space Storage 5.700% 4/01/28 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 30225VAJ6 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 102.0860	.00	.00 - 2,403.60	.00	0.00
Extra Space Storage 2.200% 10/15/30 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 30225VAP2 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 85.0850	.00	.00 - 9,068.10	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Fmc Corp 3.200% 10/01/26 Standard & Poors Rating: BBB- Moodys Rating: Baa3 302491AT2 Asset Minor Code 28 *ACCOUNT 10127038*	80,000.000	77,614.40 97.0180	77,472.80	141.60 141.60	640.00	3.30
Fmc Corp 5.150% 5/18/26 Standard & Poors Rating: BBB- Moodys Rating: Baa3 302491AW5 Asset Minor Code 28 *ACCOUNT 10127038*	100,000.000	100,108.00 100.1080	100,320.00	- 212.00 - 212.00	615.14	5.14
Federal Realty Op LP 5.375% 5/01/28 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 313747BC0 Asset Minor Code 28 *ACCOUNT 10127038*	35,000.000	35,353.50 101.0100	34,791.40	562.10 - 23.45	313.54	5.32
Fifth Third Bancorp 4.055% 4/25/28 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 316773DE7 Asset Minor Code 28 *ACCOUNT 10127038*	225,000.000	220,180.50 97.8580	214,988.62	5,191.88 5,191.88	1,672.69	4.14
Fifth Third Bancorp 4.772% 7/28/30 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 316773DG2 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 97.9730	.00	.00 - 4,156.50	.00	0.00
Florida Power Light 3.125% 12/01/25 Standard & Poors Rating: A+ Moodys Rating: Aa2 341081FM4 Asset Minor Code 28 *ACCOUNT 10127038*	315,000.000	310,961.70 98.7180	310,473.45	488.25 488.25	820.31	3.17

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Ford Credit At 5.960% 3/15/26 Standard & Poors Rating: AAA Moodys Rating: N/A 345287AD8 Asset Minor Code 31 *ACCOUNT 10127038*	.000	.00 100.0270	.00	.00 - 2,493.84	.00	0.00
Ga Global Funding 2.900% 1/06/32 Standard & Poors Rating: A- Moodys Rating: A2 36143L2H7 Asset Minor Code 28 *ACCOUNT 10127038*	45,000.000	37,695.15 83.7670	38,485.35	- 790.20 - 790.20	634.38	3.46
Ga Global Fund Mtn 5.200% 12/09/31 Standard & Poors Rating: A- Moodys Rating: A2 36143L2Q7 Asset Minor Code 28 *ACCOUNT 10127038*	80,000.000	78,010.40 97.5130	80,036.80	- 2,026.40 - 2,026.40	254.22	5.33
Ge Cap Funding L P 4.400% 5/15/30 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 36166NAJ2 Asset Minor Code 28 *ACCOUNT 10127038*	120,000.000	114,298.80 95.2490	113,448.00	850.80 - 697.60	674.67	4.62
Gm Finl Consumer 4.470% 2/16/28 Standard & Poors Rating: AAA Moodys Rating: Aaa 362583AD8 Asset Minor Code 31 *ACCOUNT 10127038*	.000	.00 99.9970	.00	.00 - 2,699.14	.00	0.00
Haleon US Capital 3.375% 3/24/27 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 36264FAK7 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 97.0740	.00	.00 - 1,421.70	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Haleon US Capital 3.375% 3/24/29 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 36264FAL5 Asset Minor Code 28 *ACCOUNT 10127038*	190,000.000	178,664.60 94.0340	176,424.50	2,240.10 2,240.10	1,727.81	3.59
Ge Healthcare Hldg 5.905% 11/22/32 Standard & Poors Rating: BBB Moodys Rating: Baa2 36267VAK9 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 103.8940	.00	.00 - 3,596.87	.00	0.00
General Dynamics 1.150% 6/01/26 Standard & Poors Rating: A Moodys Rating: A2 369550BN7 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 95.5490	.00	.00 - 2,296.00	.00	0.00
General Elec Cap Svc 7.500% 8/21/35 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 36959CAA6 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 115.6090	.00	.00 - 2,209.00	.00	0.00
General Mills Inc 4.875% 1/30/30 Standard & Poors Rating: BBB Moodys Rating: Baa2 370334DA9 Asset Minor Code 28 *ACCOUNT 10127038*	295,000.000	293,014.65 99.3270	294,433.60	- 1,418.95 - 1,418.95	1,597.92	4.91
General Motors Finl 4.000% 10/06/26 Standard & Poors Rating: BBB Moodys Rating: Baa2 37045XBQ8 Asset Minor Code 28 *ACCOUNT 10127038*	65,000.000	64,074.40 98.5760	60,568.95	3,505.45 837.85	613.89	4.06

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
General Motors Finl 6.050% 10/10/25 Standard & Poors Rating: BBB Moodys Rating: Baa2 37045XDZ6 Asset Minor Code 28 *ACCOUNT 10127038*	55,000.000	55,470.80 100.8560	55,360.80	110.00 - 155.10	748.69	6.00
Genuine Parts Co 1.750% 2/01/25 Standard & Poors Rating: N/R Moodys Rating: WR 372460AB1 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 99.7310	.00	.00 - 1,283.85	.00	0.00
Global Payments Inc 2.900% 5/15/30 Standard & Poors Rating: BBB- Moodys Rating: Baa3 37940XAD4 Asset Minor Code 28 *ACCOUNT 10127038*	45,000.000	40,063.05 89.0290	37,646.10	2,416.95 - 4,463.05	166.75	3.26
Globe Life Inc 2.150% 8/15/30 Standard & Poors Rating: A Moodys Rating: Baa1 37959EAA0 Asset Minor Code 28 *ACCOUNT 10127038*	80,000.000	67,728.00 84.6600	65,237.28	2,490.72 2,490.72	649.78	2.54
Globe Life Inc 5.850% 9/15/34 Standard & Poors Rating: A Moodys Rating: Baa1 37959EAC6 Asset Minor Code 28 *ACCOUNT 10127038*	155,000.000	155,871.10 100.5620	156,256.37	- 385.27 - 385.27	3,224.00	5.82
Global Atlantic 7.950% 6/15/33 Standard & Poors Rating: BBB- Moodys Rating: Baa2 37959GAD9 Asset Minor Code 28 *ACCOUNT 10127038*	170,000.000	188,227.40 110.7220	195,217.80	- 6,990.40 - 6,990.40	600.67	7.18

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Goldman Sachs Group 2.600% 2/07/30 Standard & Poors Rating: BBB+ Moodys Rating: A2 38141GXG4 Asset Minor Code 28 *ACCOUNT 10127038*	545,000.000	482,755.55 88.5790	491,481.00	- 8,725.45 - 8,725.45	5,668.00	2.94
Goldman Sachs Group 1.431% 3/09/27 Standard & Poors Rating: BBB+ Moodys Rating: A2 38141GYA6 Asset Minor Code 28 *ACCOUNT 10127038*	395,000.000	379,207.90 96.0020	376,098.64	3,109.26 3,109.26	1,758.54	1.49
Goldman Sachs Group 2.615% 4/22/32 Standard & Poors Rating: BBB+ Moodys Rating: A2 38141GYB4 Asset Minor Code 28 *ACCOUNT 10127038*	35,000.000	29,824.55 85.2130	30,216.20	- 391.65 - 2,075.20	175.42	3.07
Goldman Sachs Group 1.542% 9/10/27 Standard & Poors Rating: BBB+ Moodys Rating: A2 38141GYG3 Asset Minor Code 28 *ACCOUNT 10127038*	495,000.000	468,057.15 94.5570	438,493.44	29,563.71 14,697.81	2,353.48	1.63
Goldman Sachs 1.948% 10/21/27 Standard & Poors Rating: BBB+ Moodys Rating: A2 38141GYM0 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 94.8780	.00	.00 - 2,949.60	.00	0.00
Goldman Sachs Group 2.650% 10/21/32 Standard & Poors Rating: BBB+ Moodys Rating: A2 38141GYN8 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 84.5230	.00	.00 - 1,624.50	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Goldman Sachs Group 6.450% 5/01/36 Standard & Poors Rating: BBB Moodys Rating: Baa2 38143YAC7 Asset Minor Code 28 *ACCOUNT 10127038*	40,000.000	42,225.60 105.5640	44,486.00	- 2,260.40 - 2,260.40	430.00	6.11
Goldman Sachs Bk 5.414% 5/21/27 Standard & Poors Rating: A+ Moodys Rating: A1 38151LAG5 Asset Minor Code 28 *ACCOUNT 10127038*	280,000.000	282,184.00 100.7800	279,974.80	2,209.20 2,209.20	1,684.36	5.37
Hca Inc 4.500% 2/15/27 Standard & Poors Rating: BBB- Moodys Rating: Baa3 404119BU2 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 99.0590	.00	.00 - 2,079.93	.00	0.00
Hca Inc 5.375% 9/01/26 Standard & Poors Rating: BBB- Moodys Rating: Baa3 404121AH8 Asset Minor Code 28 *ACCOUNT 10127038*	305,000.000	305,915.00 100.3000	306,665.30	- 750.30 - 750.30	5,464.58	5.36
Hsbc Hldgs Plc Sr 2.013% 9/22/28 Standard & Poors Rating: A- Moodys Rating: A3 404280CL1 Asset Minor Code 28 *ACCOUNT 10127038*	70,000.000	64,538.60 92.1980	64,619.80	- 81.20 - 81.20	387.50	2.18
Hanwha Q Cells Amers 5.000% 7/27/28 Standard & Poors Rating: AA Moodys Rating: Aa2 41136TAA5 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 99.6100	.00	.00 - 1,441.70	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Health Care Svc Corp 5.200% 6/15/29 Standard & Poors Rating: A+ Moodys Rating: A3 42218SAK4 Asset Minor Code 28 *ACCOUNT 10127038*	310,000.000	311,410.50 100.4550	314,501.20	- 3,090.70 - 3,090.70	716.44	5.18
Hershey Company 4.250% 5/04/28 Standard & Poors Rating: A Moodys Rating: A1 427866BH0 Asset Minor Code 28 *ACCOUNT 10127038*	125,000.000	123,810.00 99.0480	124,348.75	- 538.75 - 1,205.00	841.15	4.29
Honda Auto 5.410% 2/18/28 Standard & Poors Rating: AAA Moodys Rating: N/A 43815QAC1 Asset Minor Code 31 *ACCOUNT 10127038*	.000	.00 100.9980	.00	.00 - 1,394.26	.00	0.00
Honeywell Intl Inc 4.700% 2/01/30 Standard & Poors Rating: A Moodys Rating: A2 438516CY0 Asset Minor Code 28 *ACCOUNT 10127038*	240,000.000	238,720.80 99.4670	239,781.60	- 1,060.80 - 1,060.80	4,700.00	4.73
Huntington National 4.008% 5/16/25 Standard & Poors Rating: N/A Moodys Rating: N/A 44644MAD3 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 100.0000	.00	.00 - 1,911.40	.00	0.00
Hyundai Cap Amer Mtn 1.000% 9/17/24 Standard & Poors Rating: N/R Moodys Rating: WR 44891ABY2 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 100.0000	.00	.00 - 1,815.75	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Hyundai Cap Mtn 5.600% 3/30/28 Standard & Poors Rating: A- Moodys Rating: A3 44891ACD7 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 101.2320	.00	.00 - 956.45	.00	0.00
Hyundai Auto Rec 4.580% 4/15/27 Standard & Poors Rating: AAA Moodys Rating: N/A 448979AD6 Asset Minor Code 31 *ACCOUNT 10127038*	.000	.00 100.0320	.00	.00 - 1,199.09	.00	0.00
Intel Corp 3.750% 3/25/27 Standard & Poors Rating: BBB Moodys Rating: Baa1 458140BQ2 Asset Minor Code 28 *ACCOUNT 10127038*	225,000.000	219,498.75 97.5550	219,192.75	306.00 306.00	2,250.00	3.84
Itc Hldgs Corp 5.650% 5/09/34 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 465685AT2 Asset Minor Code 28 *ACCOUNT 10127038*	40,000.000	40,276.00 100.6900	40,827.60	- 551.60 - 551.60	326.44	5.61
Jpmorgan Chase Co 3.960% 1/29/27 Standard & Poors Rating: A Moodys Rating: A1 46647PBA3 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 99.2230	.00	.00 229.10	.00	0.00
Jpmorgan Chase Co 3.702% 5/06/30 Standard & Poors Rating: A Moodys Rating: A1 46647PBD7 Asset Minor Code 28 *ACCOUNT 10127038*	200,000.000	189,390.00 94.6950	188,432.79	957.21 957.21	1,131.17	3.91

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Jpmorgan Chase Co 2.005% 3/13/26 Standard & Poors Rating: A Moodys Rating: A1 46647PBH8 Asset Minor Code 28 *ACCOUNT 10127038*	216,000.000	214,751.52 99.4220	203,616.73	11,134.79 7,231.68	1,299.23	2.02
Jpmorgan Chase Co 1.040% 2/04/27 Standard & Poors Rating: A Moodys Rating: A1 46647PBW5 Asset Minor Code 28 *ACCOUNT 10127038*	175,000.000	168,129.50 96.0740	155,314.25	12,815.25 7,294.00	743.17	1.08
Jpmorgan Chase Co Sr 1.578% 4/22/27 Standard & Poors Rating: A Moodys Rating: A1 46647PCB0 Asset Minor Code 28 *ACCOUNT 10127038*	421,000.000	404,256.83 96.0230	376,266.83	27,990.00 921.60	1,273.31	1.64
Jpmorgan Chase Co 2.069% 6/01/29 Standard & Poors Rating: A Moodys Rating: A1 46647PCJ3 Asset Minor Code 28 *ACCOUNT 10127038*	576,000.000	523,388.16 90.8660	520,722.83	2,665.33 - 6,189.35	993.12	2.28
Jpmorgan Chase 0.969% 6/23/25 Standard & Poors Rating: N/A Moodys Rating: N/A 46647PCK0 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 99.9580	.00	.00 - 2,257.50	.00	0.00
Jpmorgan Chase Co 2.545% 11/08/32 Standard & Poors Rating: A Moodys Rating: A1 46647PCR5 Asset Minor Code 28 *ACCOUNT 10127038*	115,000.000	97,004.80 84.3520	98,816.05	- 1,811.25 - 1,811.25	430.88	3.02

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Jpmorgan Chase Co 2.963% 1/25/33 Standard & Poors Rating: A Moodys Rating: A1 46647PCU8 Asset Minor Code 28 *ACCOUNT 10127038*	125,000.000	108,046.25 86.4370	107,645.00	401.25 - 5,181.30	1,604.96	3.43
Jpmorgan Chase Co 2.947% 2/24/28 Standard & Poors Rating: A Moodys Rating: A1 46647PCW4 Asset Minor Code 28 *ACCOUNT 10127038*	160,000.000	153,910.40 96.1940	151,795.05	2,115.35 2,115.35	1,663.42	3.06
Jpmorgan Chase Co 4.323% 4/26/28 Standard & Poors Rating: A Moodys Rating: A1 46647PDA1 Asset Minor Code 28 *ACCOUNT 10127038*	235,000.000	232,189.40 98.8040	233,195.20	- 1,005.80 - 1,005.80	1,834.27	4.38
Jpmorgan Chase Co 6.254% 10/23/34 Standard & Poors Rating: A Moodys Rating: A1 46647PDY9 Asset Minor Code 28 *ACCOUNT 10127038*	125,000.000	132,111.25 105.6890	136,701.25	- 4,590.00 - 4,590.00	1,476.64	5.92
Jpmorgan Chase Co 5.220% 1/23/35 Standard & Poors Rating: A Moodys Rating: A1 46647PEC6 Asset Minor Code 28 *ACCOUNT 10127038*	130,000.000	129,174.50 99.3650	133,612.70	- 4,438.20 - 4,438.20	3,121.56	5.25
Japan Bk For Intl Co 0.500% 4/15/24 Standard & Poors Rating: N/R Moodys Rating: WR 471048CN6 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 100.0000	.00	.00 - 6,288.00	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Kla Tencor Corp 5.650% 11/01/34 Standard & Poors Rating: A- Moodys Rating: A2 482480AF7 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 102.8480	.00	.00 - 1,838.40	.00	0.00
Kansas Gas Svc L P 5.486% 8/01/34 Standard & Poors Rating: N/A Moodys Rating: Aaa 484915AA1 Asset Minor Code 31 *ACCOUNT 10127038*	585,807.160	595,935.77 101.7290	585,747.08	10,188.69 - 4,307.32	13,390.58	5.39
Kentucky Utils Co 5.450% 4/15/33 Standard & Poors Rating: A Moodys Rating: A1 491674BN6 Asset Minor Code 28 *ACCOUNT 10127038*	150,000.000	151,588.50 101.0590	155,569.50	- 3,981.00 - 3,981.00	1,725.83	5.39
Kenvue Inc 5.350% 3/22/26 Standard & Poors Rating: A Moodys Rating: A1 49177JAD4 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 100.9250	.00	.00 - 510.00	.00	0.00
Kenvue Inc 5.050% 3/22/28 Standard & Poors Rating: A Moodys Rating: A1 49177JAF9 Asset Minor Code 28 *ACCOUNT 10127038*	45,000.000	45,519.30 101.1540	45,643.95	- 124.65 - 124.65	624.94	4.99
Kenvue Inc 5.000% 3/22/30 Standard & Poors Rating: A Moodys Rating: A1 49177JAH5 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 100.7500	.00	.00 - 8,386.80	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Kimco Realty 3.200% 4/01/32 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 49446RAZ2 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 87.7550	.00	.00 - 816.90	.00	0.00
Kinder Morgan Inc 1.750% 11/15/26 Standard & Poors Rating: BBB Moodys Rating: Baa2 49456BAU5 Asset Minor Code 28 *ACCOUNT 10127038*	201,000.000	190,556.04 94.8040	178,406.33	12,149.71 5,664.18	449.46	1.85
Lpl Holdings Inc 4.000% 3/15/29 Standard & Poors Rating: BBB- Moodys Rating: Baa3 50212YAD6 Asset Minor Code 28 *ACCOUNT 10127038*	230,000.000	217,821.50 94.7050	213,720.60	4,100.90 4,100.90	2,708.89	4.22
Lpl Holdings Inc 4.375% 5/15/31 Standard & Poors Rating: BBB- Moodys Rating: Baa3 50212YAF1 Asset Minor Code 28 *ACCOUNT 10127038*	60,000.000	55,343.40 92.2390	56,164.20	- 820.80 - 820.80	335.42	4.74
Lseg US Fin Corp Sr 4.875% 3/28/27 Standard & Poors Rating: A Moodys Rating: A3 50222CAA8 Asset Minor Code 28 *ACCOUNT 10127038*	225,000.000	225,481.50 100.2140	223,038.00	2,443.50 2,443.50	2,833.59	4.86
Lseg US Fin Corp Sr 5.297% 3/28/34 Standard & Poors Rating: A Moodys Rating: A3 50222CAB6 Asset Minor Code 28 *ACCOUNT 10127038*	20,000.000	19,914.20 99.5710	20,072.00	- 157.80 - 157.80	273.68	5.32

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
L3Harris Tech Inc 2.900% 12/15/29 Standard & Poors Rating: BBB Moodys Rating: Baa2 502431AF6 Asset Minor Code 28 *ACCOUNT 10127038*	240,000.000	217,159.20 90.4830	213,379.20	3,780.00 3,780.00	309.33	3.21
L3Harris 5.400% 1/15/27 Standard & Poors Rating: BBB Moodys Rating: Baa2 502431AP4 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 101.2290	.00	.00 - 1,943.55	.00	0.00
Laboratory 2.950% 12/01/29 Standard & Poors Rating: BBB Moodys Rating: Baa2 50540RAW2 Asset Minor Code 28 *ACCOUNT 10127038*	395,000.000	358,347.95 90.7210	358,798.25	- 450.30 - 450.30	971.04	3.25
Leidos Inc 4.375% 5/15/30 Standard & Poors Rating: BBB Moodys Rating: Baa2 52532XAF2 Asset Minor Code 28 *ACCOUNT 10127038*	75,000.000	71,763.00 95.6840	72,172.50	- 409.50 - 409.50	419.27	4.57
Eli Lilly Co 4.700% 2/09/34 Standard & Poors Rating: A+ Moodys Rating: A1 532457CL0 Asset Minor Code 28 *ACCOUNT 10127038*	55,000.000	53,312.05 96.9310	56,377.75	- 3,065.70 - 3,065.70	1,019.64	4.85
Eli Lilly Co 4.600% 8/14/34 Standard & Poors Rating: A+ Moodys Rating: A1 532457CR7 Asset Minor Code 28 *ACCOUNT 10127038*	70,000.000	67,205.60 96.0080	71,238.30	- 4,032.70 - 4,032.70	1,225.39	4.79

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Linde Inc 4.700% 12/05/25 Standard & Poors Rating: A Moodys Rating: A2 53522KAB9 Asset Minor Code 28 *ACCOUNT 10127038*	55,000.000	55,110.00 100.2000	54,987.35	122.65 65.45	186.69	4.69
Mplx LP 4.125% 3/01/27 Standard & Poors Rating: BBB Moodys Rating: Baa2 55336VAK6 Asset Minor Code 28 *ACCOUNT 10127038*	246,000.000	242,349.36 98.5160	238,905.19	3,444.17 1,544.88	3,382.50	4.19
Marathon Petroleum 3.800% 4/01/28 Standard & Poors Rating: BBB Moodys Rating: Baa2 56585ABD3 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 96.4830	.00	.00 - 1,424.80	.00	0.00
Marathon Petroleum 4.700% 5/01/25 Standard & Poors Rating: BBB Moodys Rating: Baa2 56585ABH4 Asset Minor Code 28 *ACCOUNT 10127038*	80,000.000	79,908.00 99.8850	79,033.60	874.40 450.40	626.67	4.71
Mars Inc 4.650% 4/20/31 Standard & Poors Rating: A+ Moodys Rating: A1 571676AU9 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 97.4910	.00	.00 - 2,115.75	.00	0.00
Mars Inc 4.750% 4/20/33 Standard & Poors Rating: A+ Moodys Rating: A1 571676AV7 Asset Minor Code 28 *ACCOUNT 10127038*	70,000.000	67,506.60 96.4380	69,946.80	- 2,440.20 - 2,440.20	655.76	4.93

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Marsh McLennan Cos 4.650% 3/15/30 Standard & Poors Rating: A- Moodys Rating: A3 571748CA8 Asset Minor Code 28 *ACCOUNT 10127038*	695,000.000	686,416.75 98.7650	692,824.65	- 6,407.90 - 6,407.90	4,757.85	4.71
McKesson Corp 0.900% 12/03/25 Standard & Poors Rating: BBB+ Moodys Rating: A3 581557BQ7 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 96.6770	.00	.00 - 11,814.51	.00	0.00
McKesson Corp 1.300% 8/15/26 Standard & Poors Rating: BBB+ Moodys Rating: A3 581557BR5 Asset Minor Code 28 *ACCOUNT 10127038*	205,000.000	194,290.80 94.7760	182,130.66	12,160.14 6,338.60	1,006.78	1.37
Mercedes Benz Fin 4.900% 11/15/27 Standard & Poors Rating: A Moodys Rating: A2 58769JAZ0 Asset Minor Code 28 *ACCOUNT 10127038*	545,000.000	544,138.90 99.8420	545,195.90	- 1,057.00 - 1,057.00	3,412.31	4.91
Mercedes Benz Auto 5.090% 1/15/26 Standard & Poors Rating: N/R Moodys Rating: N/A 58770AAB9 Asset Minor Code 31 *ACCOUNT 10127038*	.000	.00 99.9990	.00	.00 - 218.92	.00	0.00
Merck Co Inc 1.450% 6/24/30 Standard & Poors Rating: A+ Moodys Rating: A1 58933YAZ8 Asset Minor Code 28 *ACCOUNT 10127038*	60,000.000	50,319.60 83.8660	48,356.40	1,963.20 1,963.20	16.92	1.73

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Merck Co Inc 4.500% 5/17/33 Standard & Poors Rating: A+ Moodys Rating: A1 58933YBK0 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 96.3430	.00	.00 - 266.86	.00	0.00
Metropolitan Edison 5.200% 4/01/28 Standard & Poors Rating: BBB+ Moodys Rating: A3 591894CE8 Asset Minor Code 28 *ACCOUNT 10127038*	115,000.000	115,547.40 100.4760	114,350.25	1,197.15 - 1,063.85	1,495.00	5.18
Microsoft Corp 3.400% 9/15/26 Standard & Poors Rating: N/A Moodys Rating: Aaa 594918CG7 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 98.4580	.00	.00 - 1,268.20	.00	0.00
Midamerican Ener 6.750% 12/30/31 Standard & Poors Rating: A Moodys Rating: Aa2 595620AB1 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 110.1510	.00	.00 - 6,109.95	.00	0.00
Mississippi Power Co 3.950% 3/30/28 Standard & Poors Rating: A- Moodys Rating: A3 605417CB8 Asset Minor Code 28 *ACCOUNT 10127038*	40,000.000	38,940.00 97.3500	38,102.00	838.00 79.20	399.39	4.06
Morgan Stanley Bk 4.754% 4/21/26 Standard & Poors Rating: A+ Moodys Rating: Aa3 61690U4T4 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 100.1070	.00	.00 - 234.00	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Morgan Stanley 5.882% 10/30/26 Standard & Poors Rating: A+ Moodys Rating: Aa3 61690U7W4 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 102.1000	.00	.00 - 2,946.40	.00	0.00
Morgan Stanley Bk 4.952% 1/14/28 Standard & Poors Rating: A+ Moodys Rating: Aa3 61690U8A1 Asset Minor Code 28 *ACCOUNT 10127038*	120,000.000	120,172.80 100.1440	118,840.80	1,332.00 1,332.00	1,271.01	4.94
Morgan Stanley 5.504% 5/26/28 Standard & Poors Rating: A+ Moodys Rating: Aa3 61690U8B9 Asset Minor Code 28 *ACCOUNT 10127038*	910,000.000	922,676.30 101.3930	920,920.65	1,755.65 1,755.65	4,869.51	5.43
Morgan Stanley 4.968% 7/14/28 Standard & Poors Rating: A+ Moodys Rating: Aa3 61690U8E3 Asset Minor Code 28 *ACCOUNT 10127038*	160,000.000	160,520.00 100.3250	160,216.00	304.00 304.00	3,576.96	4.95
Morgan Stanley 3.591% 7/22/28 Standard & Poors Rating: A- Moodys Rating: A1 61744YAK4 Asset Minor Code 28 *ACCOUNT 10127038*	352,000.000	339,433.60 96.4300	330,544.26	8,889.34 3,400.32	5,582.81	3.72
Morgan Stanley Mtn 3.772% 1/24/29 Standard & Poors Rating: A- Moodys Rating: A1 61744YAP3 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 96.4360	.00	.00 - 2,618.85	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Morgan Stanley Mtn 4.350% 9/08/26 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 6174467Y9 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 99.2290	.00	.00 - 12,104.40	.00	0.00
Morgan Stanley Mtn 2.699% 1/22/31 Standard & Poors Rating: A- Moodys Rating: A1 6174468L6 Asset Minor Code 28 *ACCOUNT 10127038*	170,000.000	151,046.70 88.8510	154,465.40	- 3,418.70 - 3,418.70	2,026.50	3.04
Morgan Stanley 0.985% 12/10/26 Standard & Poors Rating: A- Moodys Rating: A1 6174468V4 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 96.4340	.00	.00 - 5,143.30	.00	0.00
Morgan Stanley Mtn 1.928% 4/28/32 Standard & Poors Rating: A- Moodys Rating: A1 6174468X0 Asset Minor Code 28 *ACCOUNT 10127038*	50,000.000	40,896.50 81.7930	40,361.04	535.46 535.46	168.70	2.36
Morgan Stanley Mtn 1.512% 7/20/27 Standard & Poors Rating: A- Moodys Rating: A1 61747YEC5 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 95.0350	.00	.00 - 8,195.54	.00	0.00
Morgan Stanley 2.484% 9/16/36 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 61747YEF8 Asset Minor Code 28 *ACCOUNT 10127038*	650,000.000	528,664.50 81.3330	530,729.75	- 2,065.25 - 2,065.25	4,709.25	3.05

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Morgan Stanley Sr 5.250% 4/21/34 Standard & Poors Rating: A- Moodys Rating: A1 61747YFE0 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 98.4700	.00	.00 - 457.75	.00	0.00
Morgan Stanley Sr 5.656% 4/18/30 Standard & Poors Rating: A- Moodys Rating: A1 61747YFQ3 Asset Minor Code 28 *ACCOUNT 10127038*	40,000.000	40,718.40 101.7960	41,257.60	- 539.20 - 539.20	458.76	5.56
Morgan Stanley Sr 5.831% 4/19/35 Standard & Poors Rating: A- Moodys Rating: A1 61747YFR1 Asset Minor Code 28 *ACCOUNT 10127038*	50,000.000	50,952.00 101.9040	52,848.00	- 1,896.00 - 1,896.00	583.10	5.72
Morgan Stanley Mtn 1.593% 5/04/27 Standard & Poors Rating: A- Moodys Rating: A1 61772BAB9 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 95.8530	.00	.00 - 2,382.70	.00	0.00
Narragansett 3.395% 4/09/30 Standard & Poors Rating: A- Moodys Rating: A3 631005BJ3 Asset Minor Code 28 *ACCOUNT 10127038*	105,000.000	96,795.30 92.1860	100,130.10	- 3,334.80 - 3,334.80	811.97	3.68
Nasdaq Inc 5.550% 2/15/34 Standard & Poors Rating: BBB Moodys Rating: Baa2 63111XAJ0 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 100.8770	.00	.00 - 8,697.60	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
National Rural Mtn 5.450% 10/30/25 Standard & Poors Rating: A- Moodys Rating: A2 63743HFF4 Asset Minor Code 28 *ACCOUNT 10127038*	105,000.000	105,758.10 100.7220	105,676.20	81.90 - 292.95	969.65	5.41
National Rural 1.650% 6/15/31 Standard & Poors Rating: A- Moodys Rating: A1 637432NX9 Asset Minor Code 28 *ACCOUNT 10127038*	205,000.000	166,183.25 81.0650	163,442.40	2,740.85 2,000.85	150.33	2.04
National Secs 5.000% 5/30/28 Standard & Poors Rating: AA+ Moodys Rating: Aaa 637639AK1 Asset Minor Code 28 *ACCOUNT 10127038*	140,000.000	140,432.60 100.3090	139,907.60	525.00 - 2,189.60	602.78	4.98
National Secs 4.900% 6/26/29 Standard & Poors Rating: AA+ Moodys Rating: Aaa 637639AM7 Asset Minor Code 28 *ACCOUNT 10127038*	285,000.000	285,356.25 100.1250	287,892.75	- 2,536.50 - 2,536.50	193.96	4.89
Nevada Power Co 2.400% 5/01/30 Standard & Poors Rating: A Moodys Rating: A2 641423CD8 Asset Minor Code 28 *ACCOUNT 10127038*	235,000.000	206,680.15 87.9490	208,419.15	- 1,739.00 - 1,739.00	940.00	2.73
Newmont Goldcorp 2.800% 10/01/29 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 651639AX4 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 91.1490	.00	.00 - 4,550.70	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Nextera Energy 4.255% 9/01/24 Standard & Poors Rating: N/R Moodys Rating: WR 65339KBL3 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 100.0000	.00	.00 - 1,335.00	.00	0.00
Nextera Energy 2.750% 11/01/29 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 65339KBM1 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 90.6890	.00	.00 - 5,158.86	.00	0.00
Nextera Energy Cap 2.250% 6/01/30 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 65339KBR0 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 86.4600	.00	.00 - 11,139.73	.00	0.00
Niagara Mohawk Pwr 1.960% 6/27/30 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 65364UAN6 Asset Minor Code 28 *ACCOUNT 10127038*	134,000.000	113,737.86 84.8790	113,814.24	- 76.38 - 76.38	29.18	2.31
Nordson Corp 5.600% 9/15/28 Standard & Poors Rating: BBB Moodys Rating: Baa2 655663AA0 Asset Minor Code 28 *ACCOUNT 10127038*	200,000.000	204,286.00 102.1430	197,080.00	7,206.00 - 6,412.35	3,297.78	5.48
Northrop Grumman 4.900% 6/01/34 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 666807CL4 Asset Minor Code 28 *ACCOUNT 10127038*	85,000.000	82,897.10 97.5260	86,014.05	- 3,116.95 - 3,116.95	347.08	5.02

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Northwestern Mtn 0.800% 1/14/26 Standard & Poors Rating: AA+ Moodys Rating: Aaa 66815L2A6 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 96.2480	.00	.00 - 1,644.59	.00	0.00
Nucor Corp Sr Nt 4.300% 5/23/27 Standard & Poors Rating: A- Moodys Rating: Baa1 670346AY1 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 99.1860	.00	.00 - 3,343.65	.00	0.00
Oglethorpe Power Co 6.191% 1/01/31 Standard & Poors Rating: AA Moodys Rating: A1 677050AC0 Asset Minor Code 31 *ACCOUNT 10127038*	201,250.000	207,561.20 103.1360	207,464.51	96.69 96.69	6,229.69	6.00
Ohio Edison Co 5.500% 1/15/33 Standard & Poors Rating: BBB+ Moodys Rating: A3 677347CH7 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 99.9540	.00	.00 - 232.80	.00	0.00
Oklahoma Gas Elec Co 3.500% 4/01/30 Standard & Poors Rating: A- Moodys Rating: A3 678858BV2 Asset Minor Code 28 *ACCOUNT 10127038*	100,000.000	91,704.00 91.7040	88,498.00	3,206.00 3,206.00	875.00	3.82
Oncor Elec Delivery 7.000% 5/01/32 Standard & Poors Rating: A+ Moodys Rating: A2 68233DAT4 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 110.8370	.00	.00 - 1,485.90	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Oncor Elec Delivery 4.300% 5/15/28 Standard & Poors Rating: A+ Moodys Rating: A2 68233JCN2 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 97.8350	.00	.00 - 942.40	.00	0.00
Oncor Elec Delivery 4.300% 5/15/28 Standard & Poors Rating: A+ Moodys Rating: A2 68233JCQ5 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 98.7200	.00	.00 - 3,143.40	.00	0.00
Oncor Elec Delivery 5.650% 11/15/33 Standard & Poors Rating: A+ Moodys Rating: A2 68233JCR3 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 104.3140	.00	.00 - 2,655.00	.00	0.00
Oncor Elec Delivery 5.650% 11/15/33 Standard & Poors Rating: A+ Moodys Rating: A2 68233JCS1 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 102.5380	.00	.00 - 7,357.45	.00	0.00
One Gas Inc 5.100% 4/01/29 Standard & Poors Rating: A- Moodys Rating: A3 68235PAN8 Asset Minor Code 28 *ACCOUNT 10127038*	330,000.000	332,273.70 100.6890	336,487.80	- 4,214.10 - 4,167.90	4,207.50	5.07
Oracle Corporation 2.950% 4/01/30 Standard & Poors Rating: BBB Moodys Rating: Baa2 68389XBV6 Asset Minor Code 28 *ACCOUNT 10127038*	5,000.000	4,513.55 90.2710	4,489.55	24.00 24.00	36.88	3.27

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Oracle Corp 1.650% 3/25/26 Standard & Poors Rating: BBB Moodys Rating: Baa2 68389XCC7 Asset Minor Code 28 *ACCOUNT 10127038*	411,000.000	396,199.89 96.3990	375,193.74	21,006.15 12,786.21	1,808.40	1.71
Oracle Corp 2.875% 3/25/31 Standard & Poors Rating: BBB Moodys Rating: Baa2 68389XCE3 Asset Minor Code 28 *ACCOUNT 10127038*	225,000.000	197,986.50 87.9940	202,475.25	- 4,488.75 - 8,275.50	1,725.00	3.27
Otis Worldwide Corp 2.565% 2/15/30 Standard & Poors Rating: BBB Moodys Rating: Baa1 68902VAK3 Asset Minor Code 28 *ACCOUNT 10127038*	210,000.000	186,538.80 88.8280	188,605.20	- 2,066.40 - 2,066.40	2,034.90	2.89
Pg E Wildfire 3.594% 6/01/30 Standard & Poors Rating: AAA Moodys Rating: Aaa 693342AA5 Asset Minor Code 31 *ACCOUNT 10127038*	299,103.080	289,546.74 96.8050	286,071.16	3,475.58 1,320.23	895.81	3.71
Pg E Wildfire 4.263% 6/01/36 Standard & Poors Rating: AAA Moodys Rating: Aaa 693342AB3 Asset Minor Code 28 *ACCOUNT 10127038*	245,000.000	229,866.35 93.8230	233,166.50	- 3,300.15 - 2,229.50	870.36	4.54
Pnc Financial 6.037% 10/28/33 Standard & Poors Rating: A- Moodys Rating: A3 693475BJ3 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 103.4890	.00	.00 53.30	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Pacific Gas Elec 2.500% 2/01/31 Standard & Poors Rating: BBB Moodys Rating: Baa2 694308JG3 Asset Minor Code 28 *ACCOUNT 10127038*	129,000.000	110,305.32 85.5080	102,378.10	7,927.22 3,894.51	1,343.75	2.92
Pacific Gas Elec Co 3.150% 1/01/26 Standard & Poors Rating: BBB Moodys Rating: Baa2 694308JP3 Asset Minor Code 28 *ACCOUNT 10127038*	136,840.000	134,454.88 98.2570	129,298.42	5,156.46 3,202.06	2,155.23	3.21
Pacific Gas Elec Co 6.400% 6/15/33 Standard & Poors Rating: BBB Moodys Rating: Baa2 694308KM8 Asset Minor Code 28 *ACCOUNT 10127038*	90,000.000	94,866.30 105.4070	93,240.90	1,625.40 1,625.40	256.00	6.07
Pacificorp 1ST Mtg 2.700% 9/15/30 Standard & Poors Rating: A Moodys Rating: A2 695114CW6 Asset Minor Code 28 *ACCOUNT 10127038*	50,000.000	44,169.00 88.3380	42,285.50	1,883.50 843.50	397.50	3.06
Parker Hannifin 4.500% 9/15/29 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 701094AS3 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 98.5960	.00	.00 - 829.80	.00	0.00
Pennsylvania 3.600% 6/01/29 Standard & Poors Rating: BBB+ Moodys Rating: A3 708696BZ1 Asset Minor Code 28 *ACCOUNT 10127038*	180,000.000	169,218.00 94.0100	170,434.80	- 1,216.80 - 1,216.80	540.00	3.83

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Pennsylvania Elec Co 5.150% 3/30/26 Standard & Poors Rating: BBB+ Moodys Rating: A3 708696CA5 Asset Minor Code 28 *ACCOUNT 10127038*	60,000.000	60,156.00 100.2600	59,508.00	648.00 252.60	781.08	5.14
Pg E Energy 1.460% 7/15/33 Standard & Poors Rating: AAA Moodys Rating: Aaa 71710TAA6 Asset Minor Code 31 *ACCOUNT 10127038*	137,782.920	124,581.94 90.4190	120,707.49	3,874.45 2,227.10	927.59	1.61
Pg E Recovery LLC 4.838% 6/01/35 Standard & Poors Rating: AAA Moodys Rating: Aaa 71710TAG3 Asset Minor Code 28 *ACCOUNT 10127038*	155,000.000	153,789.45 99.2190	156,954.55	- 3,165.10 - 3,165.10	3,124.54	4.88
Pharmacia Corp 6.600% 12/01/28 Standard & Poors Rating: A Moodys Rating: A2 71713UAW2 Asset Minor Code 28 *ACCOUNT 10127038*	345,000.000	366,676.35 106.2830	370,191.90	- 3,515.55 - 3,515.55	1,897.50	6.21
Philip Morris Intl 3.125% 3/02/28 Standard & Poors Rating: A- Moodys Rating: A2 718172CE7 Asset Minor Code 28 *ACCOUNT 10127038*	276,000.000	262,569.84 95.1340	257,163.46	5,406.38 1,791.24	2,851.04	3.28
Philip Morris Intl 1.750% 11/01/30 Standard & Poors Rating: A- Moodys Rating: A2 718172CS6 Asset Minor Code 28 *ACCOUNT 10127038*	6,000.000	5,011.74 83.5290	4,747.31	264.43 66.36	17.50	2.10

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Phillips Edison L P 2.625% 11/15/31 Standard & Poors Rating: BBB Moodys Rating: Baa2 71845JAA6 Asset Minor Code 28 *ACCOUNT 10127038*	166,000.000	138,807.54 83.6190	124,571.38	14,236.16 6,203.42	556.79	3.14
Phillips 66 1.300% 2/15/26 Standard & Poors Rating: BBB+ Moodys Rating: A3 718546AZ7 Asset Minor Code 28 *ACCOUNT 10127038*	150,000.000	144,523.50 96.3490	139,290.00	5,233.50 5,233.50	736.67	1.35
Phillips 66 Co 2.450% 12/15/24 Standard & Poors Rating: N/R Moodys Rating: WR 718547AB8 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 100.0000	.00	.00 - 2,517.20	.00	0.00
Phillips 66 Co 3.750% 3/01/28 Standard & Poors Rating: BBB+ Moodys Rating: A3 718547AH5 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 96.8170	.00	.00 - 3,665.40	.00	0.00
Pinnacle West Cap 1.300% 6/15/25 Standard & Poors Rating: BBB Moodys Rating: Baa2 723484AH4 Asset Minor Code 28 *ACCOUNT 10127038*	335,000.000	329,368.65 98.3190	306,414.45	22,954.20 13,718.25	193.56	1.32
Polar Tankers Inc 6.07929% 5/10/37 Standard & Poors Rating: A- Moodys Rating: A2 73102QAA4 Asset Minor Code 31 *ACCOUNT 10127038*	328,566.300	338,328.00 102.9710	338,541.65	- 213.65 - 4,292.70	2,829.72	5.90

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Principal Financial 5.375% 3/15/33 Standard & Poors Rating: A- Moodys Rating: Baa1 74251VAT9 Asset Minor Code 28 *ACCOUNT 10127038*	250,000.000	250,280.00 100.1120	251,365.36	- 1,085.36 - 5,345.00	3,956.60	5.37
Prologis LP 4.375% 2/01/29 Standard & Poors Rating: A Moodys Rating: A3 74340XBL4 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 98.2900	.00	.00 - 2,025.40	.00	0.00
Prologis L P 2.875% 11/15/29 Standard & Poors Rating: A Moodys Rating: A3 74340XBY6 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 91.5470	.00	.00 - 1,626.30	.00	0.00
Prologis L P 1.750% 7/01/30 Standard & Poors Rating: A Moodys Rating: A3 74340XBZ3 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 84.2890	.00	.00 - 843.50	.00	0.00
Prologis L P 4.875% 6/15/28 Standard & Poors Rating: A Moodys Rating: A3 74340XCG4 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 100.2430	.00	.00 - 508.80	.00	0.00
Protective Life Mtn 5.209% 4/14/26 Standard & Poors Rating: AA- Moodys Rating: A1 74368CBS2 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 100.5270	.00	.00 - 322.00	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Prudential Finl Inc 6.750% 3/01/53 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 744320BL5 Asset Minor Code 28 *ACCOUNT 10127038*	85,000.000	88,660.95 104.3070	89,377.50	- 716.55 - 716.55	478.12	6.47
Public Service Co 1.900% 1/15/31 Standard & Poors Rating: A Moodys Rating: A1 744448CT6 Asset Minor Code 28 *ACCOUNT 10127038*	70,000.000	58,417.80 83.4540	56,855.40	1,562.40 1,562.40	613.28	2.28
Public Service 4.100% 6/01/32 Standard & Poors Rating: A Moodys Rating: A1 744448CW9 Asset Minor Code 28 *ACCOUNT 10127038*	20,000.000	18,751.40 93.7570	18,554.43	196.97 - 3,448.33	68.33	4.37
Public Svc Co 5.250% 1/15/33 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 744533BQ2 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 98.4200	.00	.00 - 819.00	.00	0.00
Public Svc 2.450% 11/15/31 Standard & Poors Rating: BBB Moodys Rating: Baa2 744573AU0 Asset Minor Code 28 *ACCOUNT 10127038*	204,000.000	172,059.72 84.3430	165,087.63	6,972.09 4,194.29	638.63	2.90
Public Svc 5.875% 10/15/28 Standard & Poors Rating: BBB Moodys Rating: Baa2 744573AW6 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 103.1410	.00	.00 - 8,996.75	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Puget Energy Inc 5.330% 6/15/34 Standard & Poors Rating: A- Moodys Rating: A2 745332CM6 Asset Minor Code 28 *ACCOUNT 10127038*	190,000.000	188,759.30 99.3470	191,267.00	- 2,507.70 - 2,507.70	450.09	5.37
Quest Diagnostics 2.800% 6/30/31 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 74834LBC3 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 86.7570	.00	.00 - 6,504.00	.00	0.00
Rtx Corporation 2.250% 7/01/30 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 75513EAD3 Asset Minor Code 28 *ACCOUNT 10127038*	220,000.000	191,345.00 86.9750	194,464.60	- 3,119.60 - 3,119.60	2,475.00	2.59
Rtx Corporation 3.500% 3/15/27 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 75513ECH2 Asset Minor Code 28 *ACCOUNT 10127038*	260,000.000	253,601.40 97.5390	248,822.60	4,778.80 4,778.80	2,679.44	3.59
Rtx Corporation 2.375% 3/15/32 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 75513ECN9 Asset Minor Code 28 *ACCOUNT 10127038*	195,000.000	161,863.65 83.0070	158,816.40	3,047.25 - 2,784.75	1,363.65	2.86
Rtx Corporation 6.000% 3/15/31 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 75513ECV1 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 104.9030	.00	.00 - 7,878.75	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Rtx Corporation 6.100% 3/15/34 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 75513ECW9 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 105.3000	.00	.00 - 5,069.00	.00	0.00
Realty Income Corp 2.100% 3/15/28 Standard & Poors Rating: A- Moodys Rating: A3 756109CA0 Asset Minor Code 28 *ACCOUNT 10127038*	310,000.000	284,905.50 91.9050	274,976.20	9,929.30 11,513.09	1,916.83	2.28
Realty Income Corp 4.000% 7/15/29 Standard & Poors Rating: A- Moodys Rating: A3 756109CB8 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 96.1680	.00	.00 15.12	.00	0.00
Realty Income Corp 2.700% 2/15/32 Standard & Poors Rating: A- Moodys Rating: A3 756109CE2 Asset Minor Code 28 *ACCOUNT 10127038*	40,000.000	33,953.60 84.8840	33,484.80	468.80 980.44	408.00	3.18
Regions Financial 5.502% 9/06/35 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 7591EPAV2 Asset Minor Code 28 *ACCOUNT 10127038*	250,000.000	244,125.00 97.6500	250,741.20	- 6,616.20 - 6,616.20	4,393.96	5.63
Republic Services 2.300% 3/01/30 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 760759AV2 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 87.8410	.00	.00 - 4,900.70	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Reynolds American 5.700% 8/15/35 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 761713BA3 Asset Minor Code 28 *ACCOUNT 10127038*	85,000.000	85,243.10 100.2860	80,381.10	4,862.00 1,359.15	1,830.33	5.68
Roche Holdings Inc 2.375% 1/28/27 Standard & Poors Rating: AA Moodys Rating: Aa2 771196BL5 Asset Minor Code 28 *ACCOUNT 10127038*	175,000.000	167,623.75 95.7850	159,997.25	7,626.50 1,290.50	1,766.41	2.48
Roche Holdings Inc 2.076% 12/13/31 Standard & Poors Rating: AA Moodys Rating: Aa2 771196BX9 Asset Minor Code 28 *ACCOUNT 10127038*	205,000.000	170,027.00 82.9400	169,379.20	647.80 647.80	212.79	2.50
Roper Technologies 4.500% 10/15/29 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 776696AG1 Asset Minor Code 28 *ACCOUNT 10127038*	25,000.000	24,548.75 98.1950	25,023.50	- 474.75 - 474.75	406.25	4.58
Roper Technologies 4.900% 10/15/34 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 776696AJ5 Asset Minor Code 28 *ACCOUNT 10127038*	40,000.000	38,470.40 96.1760	39,865.60	- 1,395.20 - 1,395.20	707.78	5.09
Roper Technologies 2.950% 9/15/29 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 776743AG1 Asset Minor Code 28 *ACCOUNT 10127038*	365,000.000	333,456.70 91.3580	326,671.35	6,785.35 - 279.65	3,170.43	3.23

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
S P Global Inc 2.500% 12/01/29 Standard & Poors Rating: N/A Moodys Rating: A3 78409VAP9 Asset Minor Code 28 *ACCOUNT 10127038*	120,000.000	107,839.20 89.8660	105,501.60	2,337.60 2,337.60	250.00	2.78
S P Global Inc 4.250% 5/01/29 Standard & Poors Rating: N/A Moodys Rating: A3 78409VBG8 Asset Minor Code 28 *ACCOUNT 10127038*	40,000.000	39,121.60 97.8040	39,383.60	- 262.00 - 720.00	283.33	4.35
Sce Recovery Fdg LLC 4.697% 6/15/42 Standard & Poors Rating: AAA Moodys Rating: Aaa 78433LAG1 Asset Minor Code 31 *ACCOUNT 10127038*	.000	.00 96.1650	.00	.00 80.24	.00	0.00
Sabine Pass 5.900% 9/15/37 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 785592AZ9 Asset Minor Code 28 *ACCOUNT 10127038*	135,000.000	137,107.35 101.5610	135,000.00	2,107.35 - 5,143.50	2,345.25	5.81
Salesforce Com Inc 1.950% 7/15/31 Standard & Poors Rating: A+ Moodys Rating: A1 79466LAJ3 Asset Minor Code 28 *ACCOUNT 10127038*	210,000.000	176,248.80 83.9280	166,736.55	9,512.25 - 3,112.20	1,888.25	2.32
San Diego Gas Elec 1.700% 10/01/30 Standard & Poors Rating: A Moodys Rating: A1 797440BZ6 Asset Minor Code 28 *ACCOUNT 10127038*	50,000.000	41,928.00 83.8560	40,498.00	1,430.00 633.00	212.50	2.03

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Santander Holdings 7.660% 11/09/31 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 80282KBH8 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 108.6990	.00	.00 - 18,943.10	.00	0.00
Santander Holdings 6.342% 5/31/35 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 80282KBL9 Asset Minor Code 28 *ACCOUNT 10127038*	270,000.000	273,569.40 101.3220	271,888.24	1,681.16 1,681.16	2,029.44	6.26
Schwab Charles Corp 5.853% 5/19/34 Standard & Poors Rating: A- Moodys Rating: A2 808513CE3 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 102.9360	.00	.00 - 2,943.75	.00	0.00
Schwab Charles Corp 6.136% 8/24/34 Standard & Poors Rating: A- Moodys Rating: A2 808513CH6 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 104.9920	.00	.00 - 16,393.95	.00	0.00
Sempra L P 3.250% 1/15/32 Standard & Poors Rating: BBB- Moodys Rating: Baa3 81685VAA1 Asset Minor Code 28 *ACCOUNT 10127038*	30,000.000	25,052.70 83.5090	24,338.70	714.00 405.30	449.58	3.89
Simon Ppty Group LP 1.375% 1/15/27 Standard & Poors Rating: A- Moodys Rating: A3 828807DP9 Asset Minor Code 28 *ACCOUNT 10127038*	76,000.000	71,266.72 93.7720	67,107.82	4,158.90 1,872.64	481.86	1.47

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Smucker J M Co 6.200% 11/15/33 Standard & Poors Rating: BBB Moodys Rating: Baa2 832696AX6 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 105.4420	.00	.00 - 13,348.50	.00	0.00
Solvay Fin Amer LLC 5.850% 6/04/34 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 834423AF2 Asset Minor Code 28 *ACCOUNT 10127038*	95,000.000	96,401.25 101.4750	98,480.80	- 2,079.55 - 2,079.55	416.81	5.76
Solventum Corp 5.400% 3/01/29 Standard & Poors Rating: BBB- Moodys Rating: Baa3 83444MAC5 Asset Minor Code 28 *ACCOUNT 10127038*	150,000.000	150,376.50 100.2510	151,743.10	- 1,366.60 - 1,366.60	2,700.00	5.39
Southhaven Cmbd 3.846% 8/15/33 Standard & Poors Rating: AA- Moodys Rating: Aaa 841215AA4 Asset Minor Code 31 *ACCOUNT 10127038*	164,314.950	154,056.77 93.7570	150,233.16	3,823.61 3,823.61	2,492.71	4.10
Southern Calif 4.900% 6/01/26 Standard & Poors Rating: A- Moodys Rating: A2 842400HW6 Asset Minor Code 28 *ACCOUNT 10127038*	175,000.000	175,290.50 100.1660	174,020.00	1,270.50 - 469.00	714.58	4.89
Southern Calif Gas 3.200% 6/15/25 Standard & Poors Rating: A Moodys Rating: Aa3 842434CP5 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 99.2190	.00	.00 - 2,014.50	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Southern Calif Gas 2.950% 4/15/27 Standard & Poors Rating: A- Moodys Rating: A2 842434CW0 Asset Minor Code 28 *ACCOUNT 10127038*	55,000.000	52,914.95 96.2090	50,727.05	2,187.90 750.20	342.53	3.07
Southern Calif Gas 5.200% 6/01/33 Standard & Poors Rating: A Moodys Rating: Aa3 842434CZ3 Asset Minor Code 28 *ACCOUNT 10127038*	170,000.000	169,134.70 99.4910	168,730.10	404.60 - 5,671.20	736.67	5.23
Southern Co 0.600% 2/26/24 Standard & Poors Rating: N/R Moodys Rating: WR 842587DG9 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 100.0000	.00	.00 - 3,158.40	.00	0.00
Southwest Gas Corp 2.200% 6/15/30 Standard & Poors Rating: BBB Moodys Rating: Baa1 845011AC9 Asset Minor Code 28 *ACCOUNT 10127038*	100,000.000	86,105.00 86.1050	81,659.00	4,446.00 1,000.00	97.78	2.56
Spire Inc Sr Nt 5.300% 3/01/26 Standard & Poors Rating: BBB Moodys Rating: Baa2 84857LAC5 Asset Minor Code 28 *ACCOUNT 10127038*	175,000.000	175,834.75 100.4770	175,194.25	640.50 640.50	3,091.67	5.27
Spirit Realty LP 4.000% 7/15/29 Standard & Poors Rating: A- Moodys Rating: N/A 84861TAD0 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 93.8290	.00	.00 60.00	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Spirit Realty LP Sr 2.100% 3/15/28 Standard & Poors Rating: A- Moodys Rating: N/A 84861TAH1 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 88.1670	.00	.00 - 1,441.50	.00	0.00
Spirit Realty 2.700% 2/15/32 Standard & Poors Rating: A- Moodys Rating: N/A 84861TAJ7 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 82.3770	.00	.00 - 441.60	.00	0.00
Sprint Cap Corp Mtn 6.875% 11/15/28 Standard & Poors Rating: BBB- Moodys Rating: Baa2 852060AD4 Asset Minor Code 28 *ACCOUNT 10127038*	125,000.000	132,685.00 106.1480	130,574.46	2,110.54 - 10,543.11	1,098.09	6.48
Stanford Health 3.310% 8/15/30 Standard & Poors Rating: AA- Moodys Rating: Aa3 85434VAB4 Asset Minor Code 28 *ACCOUNT 10127038*	67,000.000	61,681.54 92.0620	61,750.55	- 69.01 - 69.01	837.80	3.60
State Str Corp 4.530% 2/20/29 Standard & Poors Rating: A Moodys Rating: Aa3 857477CN1 Asset Minor Code 28 *ACCOUNT 10127038*	405,000.000	400,354.65 98.8530	405,400.95	- 5,046.30 - 5,046.30	6,676.09	4.58
Stryker Corporation 1.950% 6/15/30 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 863667AY7 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 85.9760	.00	.00 - 8,286.00	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Synchrony Financial 5.150% 3/19/29 Standard & Poors Rating: BBB- Moodys Rating: N/A 87165BAP8 Asset Minor Code 28 *ACCOUNT 10127038*	30,000.000	29,549.40 98.4980	29,657.10	- 107.70 - 107.70	437.75	5.23
Synchrony Financial 2.875% 10/28/31 Standard & Poors Rating: BBB- Moodys Rating: N/A 87165BAR4 Asset Minor Code 28 *ACCOUNT 10127038*	190,000.000	157,477.70 82.8830	159,059.70	- 1,582.00 - 1,582.00	955.94	3.47
Synchrony Bank 5.400% 8/22/25 Standard & Poors Rating: BBB Moodys Rating: N/A 87166FAD5 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 100.1230	.00	.00 - 2,013.05	.00	0.00
Synchrony Bank Mtn 5.625% 8/23/27 Standard & Poors Rating: BBB Moodys Rating: N/A 87166FAE3 Asset Minor Code 28 *ACCOUNT 10127038*	45,000.000	45,309.15 100.6870	43,735.50	1,573.65 1,573.65	900.00	5.59
T C I Communications 7.125% 2/15/28 Standard & Poors Rating: A- Moodys Rating: A3 872287AL1 Asset Minor Code 28 *ACCOUNT 10127038*	70,000.000	74,708.20 106.7260	75,025.30	- 317.10 - 317.10	1,884.17	6.68
Tjx Cos Inc 1.600% 5/15/31 Standard & Poors Rating: A Moodys Rating: A2 872540AW9 Asset Minor Code 28 *ACCOUNT 10127038*	110,000.000	89,972.30 81.7930	87,530.30	2,442.00 2,442.00	224.89	1.96

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
T Mobile USA Inc 2.875% 2/15/31 Standard & Poors Rating: BBB Moodys Rating: Baa2 87264ABT1 Asset Minor Code 28 *ACCOUNT 10127038*	350,000.000	307,587.00 87.8820	304,375.00	3,212.00 2,598.75	3,801.39	3.27
T Mobile USA Inc 2.550% 2/15/31 Standard & Poors Rating: BBB Moodys Rating: Baa2 87264ACB9 Asset Minor Code 28 *ACCOUNT 10127038*	150,000.000	129,025.50 86.0170	127,405.50	1,620.00 1,620.00	1,445.00	2.96
Take Two Interactive 3.550% 4/14/25 Standard & Poors Rating: BBB Moodys Rating: Baa2 874054AF6 Asset Minor Code 28 *ACCOUNT 10127038*	45,000.000	44,834.40 99.6320	43,594.20	1,240.20 798.30	341.69	3.56
Target Corp 4.500% 9/15/34 Standard & Poors Rating: A Moodys Rating: A2 87612EBS4 Asset Minor Code 28 *ACCOUNT 10127038*	50,000.000	47,528.50 95.0570	48,199.00	- 670.50 - 670.50	718.75	4.73
Texas Electric Mkt 4.260% 8/01/34 Standard & Poors Rating: N/A Moodys Rating: Aaa 88240TAA9 Asset Minor Code 31 *ACCOUNT 10127038*	.000	.00 96.7240	.00	.00 - 716.88	.00	0.00
Texas Instrs Inc 1.900% 9/15/31 Standard & Poors Rating: A+ Moodys Rating: Aa3 882508BL7 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 83.7800	.00	.00 - 2,985.05	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Total System 4.800% 4/01/26 Standard & Poors Rating: BBB- Moodys Rating: Baa3 891906AC3 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 99.7640	.00	.00 - 941.60	.00	0.00
Tractor Supply Co 1.750% 11/01/30 Standard & Poors Rating: BBB Moodys Rating: Baa1 892356AA4 Asset Minor Code 28 *ACCOUNT 10127038*	285,000.000	238,468.05 83.6730	231,273.15	7,194.90 5,684.30	831.25	2.09
Toyota Mtr Cr Mtn 5.550% 11/20/30 Standard & Poors Rating: A+ Moodys Rating: A1 89236TLE3 Asset Minor Code 28 *ACCOUNT 10127038*	205,000.000	211,281.20 103.0640	210,811.99	469.21 - 9,422.99	1,295.77	5.39
Toyota Mtr Mtn 4.350% 10/08/27 Standard & Poors Rating: A+ Moodys Rating: A1 89236TMS1 Asset Minor Code 28 *ACCOUNT 10127038*	330,000.000	327,690.00 99.3000	330,128.70	- 2,438.70 - 2,438.70	3,229.88	4.38
Trans Allegheny 3.850% 6/01/25 Standard & Poors Rating: A- Moodys Rating: A3 893045AE4 Asset Minor Code 28 *ACCOUNT 10127038*	305,000.000	303,490.25 99.5050	295,358.95	8,131.30 4,840.35	978.54	3.87
Transcont Gas Pipe 7.850% 2/01/26 Standard & Poors Rating: BBB Moodys Rating: Baa1 893574AH6 Asset Minor Code 28 *ACCOUNT 10127038*	341,000.000	349,545.46 102.5060	351,574.88	- 2,029.42 - 938.22	11,153.54	7.66

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Truist Financial Mtn 1.267% 3/02/27 Standard & Poors Rating: A- Moodys Rating: Baa1 89788MAD4 Asset Minor Code 28 *ACCOUNT 10127038*	50,000.000	47,951.50 95.9030	47,665.50	286.00 286.00	209.41	1.32
Truist Finl Corp Mtn 1.887% 6/07/29 Standard & Poors Rating: A- Moodys Rating: Baa1 89788MAE2 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 90.2210	.00	.00 - 14,150.80	.00	0.00
Truist Financial Mtn 4.260% 7/28/26 Standard & Poors Rating: A- Moodys Rating: Baa1 89788MAH5 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 99.6110	.00	.00 533.53	.00	0.00
Truist Financial Mtn 6.123% 10/28/33 Standard & Poors Rating: A- Moodys Rating: Baa1 89788MAK8 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 104.1240	.00	.00 - 1,891.20	.00	0.00
Truist Financial Mtn 5.122% 1/26/34 Standard & Poors Rating: A- Moodys Rating: Baa1 89788MAM4 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 97.1870	.00	.00 - 1,433.40	.00	0.00
Trust Financial Mtn 7.161% 10/30/29 Standard & Poors Rating: A- Moodys Rating: Baa1 89788MAQ5 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 106.9300	.00	.00 - 5,545.50	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Udr Inc 3.100% 11/01/34 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 90265EAS9 Asset Minor Code 28 *ACCOUNT 10127038*	45,000.000	36,646.20 81.4360	37,879.20	- 1,233.00 - 1,233.00	232.50	3.81
Udr Inc 5.125% 9/01/34 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 90265EAW0 Asset Minor Code 28 *ACCOUNT 10127038*	85,000.000	82,431.30 96.9780	85,076.50	- 2,645.20 - 2,645.20	1,645.69	5.28
US Bank Natl Mtn 4.507% 10/22/27 Standard & Poors Rating: A+ Moodys Rating: A2 90331HPP2 Asset Minor Code 28 *ACCOUNT 10127038*	365,000.000	363,029.00 99.4600	363,328.30	- 299.30 - 299.30	3,153.02	4.53
Uber Technologies 4.300% 1/15/30 Standard & Poors Rating: BBB- Moodys Rating: Baa2 90353TAN0 Asset Minor Code 28 *ACCOUNT 10127038*	125,000.000	120,961.25 96.7690	125,053.75	- 4,092.50 - 4,092.50	1,672.22	4.44
Union Elec Co 2.150% 3/15/32 Standard & Poors Rating: A Moodys Rating: A2 906548CT7 Asset Minor Code 28 *ACCOUNT 10127038*	260,000.000	213,158.40 81.9840	211,328.00	1,830.40 1,830.40	1,645.94	2.62
US Bancorp Mtn 1.375% 7/22/30 Standard & Poors Rating: A Moodys Rating: A3 91159HJA9 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 82.5380	.00	.00 - 3,261.00	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
US Bancorp 5.850% 10/21/33 Standard & Poors Rating: A Moodys Rating: A3 91159HJJ0 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 102.2020	.00	.00 - 2,201.00	.00	0.00
US Bancorp 4.839% 2/01/34 Standard & Poors Rating: A Moodys Rating: A3 91159HJL5 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 95.7230	.00	.00 - 766.35	.00	0.00
Rtx Corporation 3.125% 5/04/27 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 913017CR8 Asset Minor Code 28 *ACCOUNT 10127038*	165,000.000	159,264.60 96.5240	158,046.90	1,217.70 1,217.70	816.41	3.24
Rtx Corporation 4.450% 11/16/38 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 913017CW7 Asset Minor Code 28 *ACCOUNT 10127038*	40,000.000	35,587.20 88.9680	37,000.90	- 1,413.70 - 1,825.90	222.50	5.00
Rtx Corporation 4.125% 11/16/28 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 913017CY3 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 97.3320	.00	.00 - 2,633.20	.00	0.00
Unitedhealth Group 5.300% 2/15/30 Standard & Poors Rating: A+ Moodys Rating: A2 91324PEQ1 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 101.6120	.00	.00 - 23.14	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Unitedhealth 4.950% 1/15/32 Standard & Poors Rating: A+ Moodys Rating: A2 91324PFH0 Asset Minor Code 28 *ACCOUNT 10127038*	230,000.000	227,405.60 98.8720	233,553.50	- 6,147.90 - 6,147.90	4,933.50	5.01
Veralto Corp 5.500% 9/18/26 Standard & Poors Rating: BBB Moodys Rating: Baa1 92338CAA1 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 101.6280	.00	.00 400.00	.00	0.00
Veralto Corp Sr 5.500% 9/18/26 Standard & Poors Rating: BBB Moodys Rating: Baa1 92338CAB9 Asset Minor Code 28 *ACCOUNT 10127038*	250,000.000	252,885.00 101.1540	249,587.95	3,297.05 2,885.00	3,934.03	5.44
Veralto Corp Sr 5.350% 9/18/28 Standard & Poors Rating: BBB Moodys Rating: Baa1 92338CAC7 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 103.6400	.00	.00 2,130.00	.00	0.00
Veralto Corp Sr 5.350% 9/18/28 Standard & Poors Rating: BBB Moodys Rating: Baa1 92338CAD5 Asset Minor Code 28 *ACCOUNT 10127038*	200,000.000	202,556.00 101.2780	199,498.00	3,058.00 2,556.00	3,061.39	5.28
Veralto Corp 5.450% 9/18/33 Standard & Poors Rating: BBB Moodys Rating: Baa1 92338CAE3 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 104.4200	.00	.00 2,061.00	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Veralto Corp Sr 5.450% 9/18/33 Standard & Poors Rating: BBB Moodys Rating: Baa1 92338CAF0 Asset Minor Code 28 *ACCOUNT 10127038*	100,000.000	100,333.00 100.3330	101,790.00	- 1,457.00 333.00	1,559.31	5.43
Verizon 1.750% 1/20/31 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 92343VFR0 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 82.4050	.00	.00 - 6,927.90	.00	0.00
Verizon 2.100% 3/22/28 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 92343VGH1 Asset Minor Code 28 *ACCOUNT 10127038*	411,000.000	377,943.27 91.9570	362,186.35	15,756.92 6,152.67	2,373.52	2.28
Verizon 2.355% 3/15/32 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 92343VGN8 Asset Minor Code 28 *ACCOUNT 10127038*	80,000.000	66,344.00 82.9300	63,380.80	2,963.20 - 197.60	554.73	2.84
Verisk Analytics 5.250% 6/05/34 Standard & Poors Rating: BBB Moodys Rating: Baa1 92345YAJ5 Asset Minor Code 28 *ACCOUNT 10127038*	175,000.000	172,856.25 98.7750	172,025.00	831.25 831.25	663.54	5.32
Viacom Inc 6.875% 4/30/36 Standard & Poors Rating: Bb+ Moodys Rating: Baa3 925524AX8 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 101.2440	.00	.00 - 13,948.75	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Viatris Inc 2.300% 6/22/27 Standard & Poors Rating: BBB- Moodys Rating: Baa3 92556VAC0 Asset Minor Code 28 *ACCOUNT 10127038*	25,000.000	23,444.25 93.7770	21,941.25	1,503.00 771.00	14.38	2.45
Viatris Inc 2.700% 6/22/30 Standard & Poors Rating: BBB- Moodys Rating: Baa3 92556VAD8 Asset Minor Code 28 *ACCOUNT 10127038*	90,000.000	78,071.40 86.7460	73,576.80	4,494.60 1,884.60	60.75	3.11
Virginia Elec Pwr 2.400% 3/30/32 Standard & Poors Rating: BBB+ Moodys Rating: A2 927804GG3 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 83.4820	.00	.00 - 6,455.62	.00	0.00
Virginia Elec 5.050% 8/15/34 Standard & Poors Rating: BBB+ Moodys Rating: A2 927804GR9 Asset Minor Code 28 *ACCOUNT 10127038*	175,000.000	170,639.00 97.5080	177,565.50	- 6,926.50 - 6,926.50	3,412.26	5.18
Virginia Pwr Fuel 4.877% 5/01/33 Standard & Poors Rating: AAA Moodys Rating: Aaa 92808VAB8 Asset Minor Code 28 *ACCOUNT 10127038*	310,000.000	309,783.00 99.9300	311,979.70	- 2,196.70 - 2,196.70	2,519.78	4.88
Vmware Inc 1.400% 8/15/26 Standard & Poors Rating: BBB+ Moodys Rating: N/A 928563AJ4 Asset Minor Code 28 *ACCOUNT 10127038*	65,000.000	61,575.15 94.7310	58,797.05	2,778.10 2,120.95	343.78	1.48

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Wec Energy Group Inc 5.600% 9/12/26 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 92939UAM8 Asset Minor Code 28 *ACCOUNT 10127038*	99,000.000	100,277.10 101.2900	99,151.47	1,125.63 - 2,686.07	1,678.60	5.53
Wellpoint Inc 5.950% 12/15/34 Standard & Poors Rating: A Moodys Rating: Baa2 94973VAH0 Asset Minor Code 28 *ACCOUNT 10127038*	45,000.000	46,666.80 103.7040	46,760.70	- 93.90 - 1,538.55	119.00	5.74
Wells Fargo Co Mtn 4.100% 6/03/26 Standard & Poors Rating: BBB Moodys Rating: A3 94974BFY1 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 98.9170	.00	.00 - 6,537.90	.00	0.00
Wells Fargo Mtn 3.584% 5/22/28 Standard & Poors Rating: BBB+ Moodys Rating: A1 95000U2A0 Asset Minor Code 28 *ACCOUNT 10127038*	115,000.000	111,439.60 96.9040	111,731.89	- 292.29 - 292.29	446.51	3.70
Wells Fargo Mtn 2.572% 2/11/31 Standard & Poors Rating: BBB+ Moodys Rating: A1 95000U2J1 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 88.1880	.00	.00 - 6,490.40	.00	0.00
Wells Fargo Co Mtn 2.393% 6/02/28 Standard & Poors Rating: BBB+ Moodys Rating: A1 95000U2S1 Asset Minor Code 28 *ACCOUNT 10127038*	155,000.000	145,983.65 94.1830	147,430.75	- 1,447.10 - 1,447.10	298.79	2.54

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Wells Fargo Co Mtn 3.350% 3/02/33 Standard & Poors Rating: BBB+ Moodys Rating: A1 95000U2U6 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 87.6650	.00	.00 - 5,043.45	.00	0.00
Wells Fargo Co Mtn 3.526% 3/24/28 Standard & Poors Rating: BBB+ Moodys Rating: A1 95000U2V4 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 96.9930	.00	.00 - 4,730.06	.00	0.00
Wells Fargo Co Mtn 5.389% 4/24/34 Standard & Poors Rating: BBB+ Moodys Rating: A1 95000U3D3 Asset Minor Code 28 *ACCOUNT 10127038*	45,000.000	44,499.15 98.8870	45,557.55	- 1,058.40 - 2,301.30	1,057.59	5.45
Wells Fargo Co Mtn 5.557% 7/25/34 Standard & Poors Rating: BBB+ Moodys Rating: A1 95000U3F8 Asset Minor Code 28 *ACCOUNT 10127038*	130,000.000	129,827.10 99.8670	132,290.10	- 2,463.00 - 2,463.00	3,130.44	5.56
Wells Fargo Mtn 6.491% 10/23/34 Standard & Poors Rating: BBB+ Moodys Rating: A1 95000U3H4 Asset Minor Code 28 *ACCOUNT 10127038*	575,000.000	611,213.50 106.2980	619,471.65	- 8,258.15 - 8,258.15	7,049.95	6.11
The Williams 3.500% 11/15/30 Standard & Poors Rating: BBB Moodys Rating: Baa2 969457BX7 Asset Minor Code 28 *ACCOUNT 10127038*	225,000.000	206,736.75 91.8830	213,250.50	- 6,513.75 - 6,513.75	1,006.25	3.81

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Williams Cos Inc Sr 2.600% 3/15/31 Standard & Poors Rating: BBB Moodys Rating: Baa2 969457BY5 Asset Minor Code 28 *ACCOUNT 10127038*	115,000.000	99,028.80 86.1120	95,429.00	3,599.80 701.50	880.39	3.02
Wisconsin Elec 4.600% 10/01/34 Standard & Poors Rating: A- Moodys Rating: A2 976656CS5 Asset Minor Code 28 *ACCOUNT 10127038*	80,000.000	76,186.40 95.2330	76,608.80	- 422.40 - 422.40	1,104.00	4.83
Wisconsin Pwr Lt Co 4.950% 4/01/33 Standard & Poors Rating: A Moodys Rating: Baa1 976826BR7 Asset Minor Code 28 *ACCOUNT 10127038*	.000	.00 97.0690	.00	.00 - 510.65	.00	0.00
Wisconsin Pwr Lt 6.06181% 3/30/34 Standard & Poors Rating: A Moodys Rating: Baa1 976826BS5 Asset Minor Code 28 *ACCOUNT 10127038*	40,000.000	39,828.80 99.5720	41,509.60	- 1,680.80 - 1,680.80	612.92	6.09
Wisconsin Pub Svc 5.350% 11/10/25 Standard & Poors Rating: A- Moodys Rating: A2 976843BP6 Asset Minor Code 28 *ACCOUNT 10127038*	145,000.000	145,835.20 100.5760	145,957.00	- 121.80 - 288.55	1,098.98	5.32
Zimmer Holdings Inc 3.550% 4/01/25 Standard & Poors Rating: BBB Moodys Rating: Baa2 98956PAF9 Asset Minor Code 28 *ACCOUNT 10127038*	130,000.000	129,624.30 99.7110	125,944.00	3,680.30 2,406.30	1,153.75	3.56

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Total Corporate Issues	**50,818,093.080**	**48,715,483.70**	**48,422,028.30**	**293,455.40** **- 858,966.56**	**475,423.80**	**4.14**
Foreign Issues						
Aptiv Plc Aptiv 2.396% 2/18/25 Standard & Poors Rating: N/R Moodys Rating: N/A 00217GAA1 Asset Minor Code 35 *ACCOUNT 10127038*	.000	.00 100.0000	.00	.00 - 1,083.00	.00	0.00
Aercap Ireland Cap 6.500% 7/15/25 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 00774MAN5 Asset Minor Code 35 *ACCOUNT 10127038*	.000	.00 100.6450	.00	.00 - 357.00	.00	0.00
Aercap Ireland L P 1.650% 10/29/24 Standard & Poors Rating: BBB+ Moodys Rating: WR 00774MAU9 Asset Minor Code 35 *ACCOUNT 10127038*	.000	.00 100.0000	.00	.00 - 715.77	.00	0.00
Aercap Ireland L P 3.000% 10/29/28 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 00774MAW5 Asset Minor Code 35 *ACCOUNT 10127038*	.000	.00 92.5960	.00	.00 - 1,521.10	.00	0.00
Airbus SE 3.150% 4/10/27 Standard & Poors Rating: A Moodys Rating: A2 009279AA8 Asset Minor Code 35 *ACCOUNT 10127038*	.000	.00 96.5660	.00	.00 49.45	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Aker Bp Asa Sr Glbl 5.600% 6/13/28 Standard & Poors Rating: BBB Moodys Rating: Baa2 00973RAL7 Asset Minor Code 35 *ACCOUNT 10127038*	.000	.00 101.3780	.00	.00 - 3,794.40	.00	0.00
Aker Bp Asa Sr Glbl 5.125% 10/01/34 Standard & Poors Rating: BBB Moodys Rating: Baa2 00973RAN3 Asset Minor Code 35 *ACCOUNT 10127038*	175,000.000	164,361.75 93.9210	173,811.75	- 9,450.00 - 9,450.00	2,242.19	5.46
Algonquin Power 5.365% 6/15/26 Standard & Poors Rating: BBB- Moodys Rating: N/A 015857AF2 Asset Minor Code 35 *ACCOUNT 10127038*	385,000.000	386,859.55 100.4830	390,590.20	- 3,730.65 - 3,730.65	918.01	5.34
B A T Intl Fin Plc 1.668% 3/25/26 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 05530QAN0 Asset Minor Code 35 *ACCOUNT 10127038*	411,000.000	395,402.55 96.2050	371,101.63	24,300.92 13,641.09	1,828.13	1.73
Banco Santander 1.722% 9/14/27 Standard & Poors Rating: A- Moodys Rating: Baa1 05964HAN5 Asset Minor Code 35 *ACCOUNT 10127038*	175,000.000	165,436.25 94.5350	159,633.25	5,803.00 5,803.00	895.68	1.82
Banco Santander S A 6.938% 11/07/33 Standard & Poors Rating: A+ Moodys Rating: A2 05964HAZ8 Asset Minor Code 35 *ACCOUNT 10127038*	.000	.00 108.7780	.00	.00 - 26,936.70	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Banco Santander S A 3.490% 5/28/30 Standard & Poors Rating: A- Moodys Rating: Baa1 05971KAF6 Asset Minor Code 35 *ACCOUNT 10127038*	70,000.000	63,779.80 91.1140	64,339.80	- 560.00 - 560.00	223.94	3.83
Bank Montreal Mtn Cv 5.717% 9/25/28 Standard & Poors Rating: A- Moodys Rating: A2 06368LWU6 Asset Minor Code 35 *ACCOUNT 10127038*	.000	.00 102.5410	.00	.00 - 12,687.69	.00	0.00
Bank Montreal Mtn 5.511% 6/04/31 Standard & Poors Rating: A- Moodys Rating: A2 06368L3L8 Asset Minor Code 35 *ACCOUNT 10127038*	355,000.000	360,626.75 101.5850	368,313.03	- 7,686.28 - 7,686.28	1,467.30	5.43
Bank Nova Scotia B C 2.150% 8/01/31 Standard & Poors Rating: A- Moodys Rating: A2 0641594B9 Asset Minor Code 35 *ACCOUNT 10127038*	100,000.000	83,169.00 83.1690	84,084.00	- 915.00 - 915.00	895.83	2.59
Bank Nova Scotia Mtn 5.650% 2/01/34 Standard & Poors Rating: A- Moodys Rating: A2 06418JAC5 Asset Minor Code 35 *ACCOUNT 10127038*	.000	.00 101.8460	.00	.00 - 7,281.75	.00	0.00
Barclays Plc 2.667% 3/10/32 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 06738EBR5 Asset Minor Code 35 *ACCOUNT 10127038*	60,000.000	50,847.00 84.7450	47,619.60	3,227.40 1,355.40	493.40	3.15

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Barclays Plc 2.894% 11/24/32 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 06738EBV6 Asset Minor Code 35 *ACCOUNT 10127038*	.000	.00 84.4440	.00	.00 - 1,278.80	.00	0.00
Barclays Plc 5.746% 8/09/33 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 06738ECA1 Asset Minor Code 35 *ACCOUNT 10127038*	55,000.000	55,013.75 100.0250	56,364.55	- 1,350.80 - 1,350.80	1,246.56	5.74
Barclays Plc 6.220% 5/09/34 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 06738ECG8 Asset Minor Code 35 *ACCOUNT 10127038*	.000	.00 102.7190	.00	.00 - 738.15	.00	0.00
Barrick Intl Bk Corp 6.350% 10/15/36 Standard & Poors Rating: BBB+ Moodys Rating: A3 06849AAB5 Asset Minor Code 35 *ACCOUNT 10127038*	.000	.00 105.2770	.00	.00 - 2,311.20	.00	0.00
Bnp Paribas Mtn 5.283% 11/19/30 Standard & Poors Rating: A- Moodys Rating: Baa1 09659W2Z6 Asset Minor Code 35 *ACCOUNT 10127038*	255,000.000	252,358.20 98.9640	255,321.30	- 2,963.10 - 2,963.10	1,571.69	5.34
Brookfield Fin Inc 6.350% 1/05/34 Standard & Poors Rating: A- Moodys Rating: A3 11271LAK8 Asset Minor Code 35 *ACCOUNT 10127038*	.000	.00 105.3940	.00	.00 - 4,539.85	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Csl Finance Plc 3.850% 4/27/27 Standard & Poors Rating: A- Moodys Rating: A3 12661PAA7 Asset Minor Code 35 *ACCOUNT 10127038*	270,000.000	263,690.10 97.6630	260,271.90	3,418.20 893.70	1,848.00	3.94
Caixabank Sa 6.840% 9/13/34 Standard & Poors Rating: BBB Moodys Rating: Baa2 12803RAC8 Asset Minor Code 35 *ACCOUNT 10127038*	.000	.00 106.1800	.00	.00 - 7,034.16	.00	0.00
Caixabank S A Sr 6.037% 3/15/35 Standard & Poors Rating: BBB Moodys Rating: Baa2 12803RAH7 Asset Minor Code 35 *ACCOUNT 10127038*	75,000.000	75,614.25 100.8190	77,604.00	- 1,989.75 - 1,989.75	1,333.17	5.99
Canadian Imperial 4.91902% 4/28/28 Standard & Poors Rating: A- Moodys Rating: A2 13607LNG4 Asset Minor Code 35 *ACCOUNT 10127038*	.000	.00 100.2610	.00	.00 - 1,606.64	.00	0.00
Canadian Imperial Bk 6.092% 10/03/33 Standard & Poors Rating: A- Moodys Rating: A2 13607LWW9 Asset Minor Code 35 *ACCOUNT 10127038*	.000	.00 104.5150	.00	.00 - 11,520.90	.00	0.00
Canadian Nat Res 7.200% 1/15/32 Standard & Poors Rating: BBB- Moodys Rating: Baa1 136385AC5 Asset Minor Code 33 *ACCOUNT 10127038*	.000	.00 109.0190	.00	.00 - 374.25	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Canadian Nat Res 6.500% 2/15/37 Standard & Poors Rating: BBB- Moodys Rating: Baa1 136385AJ0 Asset Minor Code 33 *ACCOUNT 10127038*	125,000.000	129,832.50 103.8660	132,089.70	- 2,257.20 - 2,257.20	3,069.44	6.26
Canadian Natl 3.850% 6/01/27 Standard & Poors Rating: BBB- Moodys Rating: Baa1 136385AX9 Asset Minor Code 35 *ACCOUNT 10127038*	.000	.00 97.8790	.00	.00 - 881.55	.00	0.00
Canadian Nat Ltd Mtn 2.050% 7/15/25 Standard & Poors Rating: BBB- Moodys Rating: Baa1 136385AZ4 Asset Minor Code 35 *ACCOUNT 10127038*	13,000.000	12,804.74 98.4980	12,242.33	562.41 - 1,701.30	122.89	2.08
Canadian Pac Ry Co 2.875% 11/15/29 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 13648TAC1 Asset Minor Code 35 *ACCOUNT 10127038*	.000	.00 91.3510	.00	.00 - 3,637.50	.00	0.00
Chile Rep Sr 4.950% 1/05/36 Standard & Poors Rating: A Moodys Rating: A2 168863DZ8 Asset Minor Code 34 *ACCOUNT 10127038*	40,000.000	37,832.00 94.5800	37,786.37	45.63 - 4,741.67	968.00	5.23
Rabobank 4.375% 8/04/25 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 21684AAC0 Asset Minor Code 35 *ACCOUNT 10127038*	150,000.000	149,395.50 99.5970	145,464.00	3,931.50 2,109.00	2,679.69	4.39

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Credit Agricole Mtn 4.631% 9/11/28 Standard & Poors Rating: A- Moodys Rating: A3 22535WAL1 Asset Minor Code 35 *ACCOUNT 10127038*	230,000.000	227,113.50 98.7450	229,990.30	- 2,876.80 - 2,876.80	3,254.56	4.69
Ubs Group Ag 1.305% 2/02/27 Standard & Poors Rating: A- Moodys Rating: A3 225401AT5 Asset Minor Code 35 *ACCOUNT 10127038*	385,000.000	369,958.05 96.0930	354,253.78	15,704.27 9,866.65	2,079.48	1.36
Ubs Group Ag 3.091% 5/14/32 Standard & Poors Rating: A- Moodys Rating: A3 225401AU2 Asset Minor Code 35 *ACCOUNT 10127038*	19,000.000	16,525.82 86.9780	15,888.71	637.11 - 3,716.37	75.04	3.55
Ubs Group Ag 6.537% 8/12/33 Standard & Poors Rating: A- Moodys Rating: A3 225401AZ1 Asset Minor Code 35 *ACCOUNT 10127038*	.000	.00 106.0240	.00	.00 - 16,027.20	.00	0.00
Dnb Bank Mtn 4.853% 11/05/30 Standard & Poors Rating: AA- Moodys Rating: Aa2 23341CAE3 Asset Minor Code 35 *ACCOUNT 10127038*	635,000.000	627,767.35 98.8610	634,720.90	- 6,953.55 - 6,953.55	4,793.69	4.91
Deutsche Bk Ag 2.129% 11/24/26 Standard & Poors Rating: BBB Moodys Rating: Baa1 251526CE7 Asset Minor Code 35 *ACCOUNT 10127038*	.000	.00 97.4400	.00	.00 - 3,079.55	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Deutsche Bk 5.403% 9/11/35 Standard & Poors Rating: BBB Moodys Rating: Baa1 251526CY3 Asset Minor Code 35 *ACCOUNT 10127038*	80,000.000	75,796.80 94.7460	77,879.20	- 2,082.40 - 2,082.40	1,320.73	5.70
Deutsche Bk Ag N Y 3.742% 1/07/33 Standard & Poors Rating: BBB- Moodys Rating: Baa3 25160PAG2 Asset Minor Code 35 *ACCOUNT 10127038*	70,000.000	59,301.20 84.7160	58,286.90	1,014.30 1,014.30	1,266.04	4.42
Element Finl Corp 5.643% 3/13/27 Standard & Poors Rating: BBB Moodys Rating: N/A 286181AM4 Asset Minor Code 35 *ACCOUNT 10127038*	75,000.000	76,081.50 101.4420	75,258.75	822.75 822.75	1,269.68	5.56
Enbridge Inc 3.125% 11/15/29 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 29250NAZ8 Asset Minor Code 35 *ACCOUNT 10127038*	.000	.00 91.5460	.00	.00 - 5,054.40	.00	0.00
Enbridge Inc Mtn 2.500% 8/01/33 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 29250NBF1 Asset Minor Code 35 *ACCOUNT 10127038*	.000	.00 80.2670	.00	.00 - 1,354.40	.00	0.00
Enbridge Inc 5.625% 4/05/34 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 29250NCC7 Asset Minor Code 35 *ACCOUNT 10127038*	35,000.000	35,206.15 100.5890	35,031.50	174.65 174.65	470.31	5.59

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Equinor Asa 3.125% 4/06/30 Standard & Poors Rating: AA- Moodys Rating: Aa2 29446MAF9 Asset Minor Code 35 *ACCOUNT 10127038*	220,000.000	202,712.40 92.1420	205,542.00	- 2,829.60 - 4,457.10	1,623.26	3.39
Export Import Korea 4.250% 9/15/27 Standard & Poors Rating: AA Moodys Rating: Aa2 302154DR7 Asset Minor Code 34 *ACCOUNT 10127038*	.000	.00 98.2890	.00	.00 - 1,682.20	.00	0.00
Hsbc Holdings Plc 4.292% 9/12/26 Standard & Poors Rating: A- Moodys Rating: A3 404280BX6 Asset Minor Code 35 *ACCOUNT 10127038*	.000	.00 99.5500	.00	.00 - 148.65	.00	0.00
Hsbc Holdings Plc 3.973% 5/22/30 Standard & Poors Rating: A- Moodys Rating: A3 404280CC1 Asset Minor Code 35 *ACCOUNT 10127038*	165,000.000	155,761.65 94.4010	157,820.85	- 2,059.20 - 2,059.20	710.17	4.21
Hsbc Hldgs Plc 2.804% 5/24/32 Standard & Poors Rating: A- Moodys Rating: A3 404280CT4 Asset Minor Code 35 *ACCOUNT 10127038*	375,000.000	318,633.75 84.9690	321,769.80	- 3,136.05 - 6,380.87	1,080.71	3.30
Hsbc Hldgs Plc 5.210% 8/11/28 Standard & Poors Rating: A- Moodys Rating: A3 404280DG1 Asset Minor Code 35 *ACCOUNT 10127038*	.000	.00 100.4130	.00	.00 150.12	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Hydro Quebec 8.500% 12/01/29 Standard & Poors Rating: AA- Moodys Rating: Aa2 448814DC4 Asset Minor Code 34 *ACCOUNT 10127038*	85,000.000	97,557.90 114.7740	99,409.20	- 1,851.30 - 3,991.60	602.08	7.41
Icon Invts 5.809% 5/08/27 Standard & Poors Rating: BBB- Moodys Rating: Baa3 45115AAA2 Asset Minor Code 35 *ACCOUNT 10127038*	240,000.000	244,065.60 101.6940	240,578.40	3,487.20 3,487.20	2,052.51	5.71
Icon Invts 6.014% 5/08/34 Standard & Poors Rating: BBB- Moodys Rating: Baa3 45115AAC8 Asset Minor Code 35 *ACCOUNT 10127038*	60,000.000	60,577.20 100.9620	62,043.60	- 1,466.40 - 1,466.40	531.24	5.96
Indonesia Rep Glbl 4.750% 9/10/34 Standard & Poors Rating: BBB Moodys Rating: Baa2 455780DX1 Asset Minor Code 34 *ACCOUNT 10127038*	130,000.000	123,441.50 94.9550	129,968.80	- 6,527.30 - 6,527.30	1,903.96	5.00
Israel ST 4.500% 1/17/33 Standard & Poors Rating: A Moodys Rating: Baa1 46514BRA7 Asset Minor Code 34 *ACCOUNT 10127038*	.000	.00 91.7660	.00	.00 - 3,110.80	.00	0.00
Jbs USA Lux S A Jbs 5.125% 2/01/28 Standard & Poors Rating: BBB- Moodys Rating: Baa3 46590XAZ9 Asset Minor Code 35 *ACCOUNT 10127038*	.000	.00 99.3000	.00	.00 832.50	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Lloyds Banking 3.574% 11/07/28 Standard & Poors Rating: BBB+ Moodys Rating: A3 539439AQ2 Asset Minor Code 35 *ACCOUNT 10127038*	310,000.000	297,841.80 96.0780	297,578.30	263.50 263.50	1,661.91	3.72
Mitsubishi Ufj 2.341% 1/19/28 Standard & Poors Rating: A- Moodys Rating: A1 606822CC6 Asset Minor Code 35 *ACCOUNT 10127038*	.000	.00 95.1420	.00	.00 - 8,347.33	.00	0.00
Mitsubishi Ufj 2.852% 1/19/33 Standard & Poors Rating: A- Moodys Rating: A1 606822CD4 Asset Minor Code 35 *ACCOUNT 10127038*	130,000.000	111,546.50 85.8050	111,978.60	- 432.10 - 432.10	1,668.42	3.32
Mizuho Financial 2.839% 7/16/25 Standard & Poors Rating: N/A Moodys Rating: N/A 60687YAW9 Asset Minor Code 35 *ACCOUNT 10127038*	.000	.00 100.0000	.00	.00 - 1,886.85	.00	0.00
Mylan Nv 3.950% 6/15/26 Standard & Poors Rating: BBB- Moodys Rating: Baa3 62854AAN4 Asset Minor Code 35 *ACCOUNT 10127038*	50,000.000	49,206.00 98.4120	49,228.00	- 22.00 - 2,635.00	87.78	4.01
Nxp B V Nxp Fdg LLC 4.300% 6/18/29 Standard & Poors Rating: BBB+ Moodys Rating: Baa3 62954HAV0 Asset Minor Code 35 *ACCOUNT 10127038*	5,000.000	4,853.40 97.0680	4,868.10	- 14.70 - 14.70	7.76	4.43

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Nxp B V Nxp Fdg LLC 3.150% 5/01/27 Standard & Poors Rating: BBB+ Moodys Rating: Baa3 62954HAX6 Asset Minor Code 35 *ACCOUNT 10127038*	95,000.000	91,337.75 96.1450	90,459.95	877.80 877.80	498.75	3.28
National Bank Of Mtn 3.750% 6/09/25 Standard & Poors Rating: N/A Moodys Rating: N/A 63307A2S3 Asset Minor Code 35 *ACCOUNT 10127038*	.000	.00 100.0000	.00	.00 - 1,513.20	.00	0.00
Natl Bank Of Can Mtn 5.600% 12/18/28 Standard & Poors Rating: BBB+ Moodys Rating: A2 63307A2X2 Asset Minor Code 35 *ACCOUNT 10127038*	.000	.00 101.9230	.00	.00 - 5,090.80	.00	0.00
National Bank Mtn 5.600% 7/02/27 Standard & Poors Rating: BBB+ Moodys Rating: A2 63307A3A1 Asset Minor Code 35 *ACCOUNT 10127038*	230,000.000	232,571.40 101.1180	230,154.10	2,417.30 2,417.30	6,511.56	5.54
Natl Bank Of Ca Mtn 4.500% 10/10/29 Standard & Poors Rating: BBB+ Moodys Rating: A2 63307A3B9 Asset Minor Code 35 *ACCOUNT 10127038*	315,000.000	306,369.00 97.2600	313,427.50	- 7,058.50 - 7,058.50	3,189.38	4.63
Northern Star 6.125% 4/11/33 Standard & Poors Rating: BBB- Moodys Rating: Baa3 66573RAA6 Asset Minor Code 35 *ACCOUNT 10127038*	130,000.000	133,068.00 102.3600	126,350.90	6,717.10 494.60	1,769.44	5.98

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Nutrien Ltd 4.200% 4/01/29 Standard & Poors Rating: BBB Moodys Rating: Baa2 67077MAT5 Asset Minor Code 33 *ACCOUNT 10127038*	.000	.00 96.9850	.00	.00 - 1,006.40	.00	0.00
Nutrien Ltd 5.900% 11/07/24 Standard & Poors Rating: N/R Moodys Rating: WR 67077MAZ1 Asset Minor Code 35 *ACCOUNT 10127038*	.000	.00 100.0000	.00	.00 235.20	.00	0.00
Nvent Fin S A R L 5.650% 5/15/33 Standard & Poors Rating: BBB- Moodys Rating: N/A 67078AAF0 Asset Minor Code 35 *ACCOUNT 10127038*	.000	.00 99.9650	.00	.00 - 2,022.31	.00	0.00
Panasonic Corp 2.679% 7/19/24 Standard & Poors Rating: N/R Moodys Rating: WR 69832AAB2 Asset Minor Code 35 *ACCOUNT 10127038*	.000	.00 100.0000	.00	.00 - 1,867.60	.00	0.00
Panasonic Hldgs Corp 5.302% 7/16/34 Standard & Poors Rating: A- Moodys Rating: Baa1 69832AAE6 Asset Minor Code 35 *ACCOUNT 10127038*	290,000.000	289,466.40 99.8160	295,944.30	- 6,477.90 - 6,477.90	7,047.24	5.31
Govt Of Peru 8.750% 11/21/33 Standard & Poors Rating: BBB- Moodys Rating: Baa1 715638AP7 Asset Minor Code 34 *ACCOUNT 10127038*	20,000.000	23,744.00 118.7200	24,600.00	- 856.00 - 1,388.20	194.44	7.37

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Peru Rep 5.375% 2/08/35 Standard & Poors Rating: BBB- Moodys Rating: Baa1 715638EB4 Asset Minor Code 34 *ACCOUNT 10127038*	150,000.000	144,027.00 96.0180	153,249.00	- 9,222.00 - 9,222.00	3,202.60	5.60
Pfizer Invt 4.650% 5/19/25 Standard & Poors Rating: A Moodys Rating: A2 716973AA0 Asset Minor Code 35 *ACCOUNT 10127038*	.000	.00 100.0390	.00	.00 - 286.40	.00	0.00
Pfizer Invt 4.450% 5/19/28 Standard & Poors Rating: A Moodys Rating: A2 716973AC6 Asset Minor Code 35 *ACCOUNT 10127038*	.000	.00 99.1210	.00	.00 - 4,798.25	.00	0.00
Pfizer Invt 4.750% 5/19/33 Standard & Poors Rating: A Moodys Rating: A2 716973AE2 Asset Minor Code 35 *ACCOUNT 10127038*	.000	.00 97.1680	.00	.00 390.35	.00	0.00
Philippines Rep 2.457% 5/05/30 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 718286CJ4 Asset Minor Code 34 *ACCOUNT 10127038*	25,000.000	21,913.50 87.6540	22,125.00	- 211.50 - 211.50	95.55	2.80
Province Of Quebec 4.500% 4/03/29 Standard & Poors Rating: AA- Moodys Rating: Aa2 748148M91 Asset Minor Code 34 *ACCOUNT 10127038*	95,000.000	94,595.30 99.5740	95,707.75	- 1,112.45 - 1,112.45	1,045.00	4.52

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Reckitt Benckiser 3.000% 6/26/27 Standard & Poors Rating: A- Moodys Rating: A3 75625QAE9 Asset Minor Code 35 *ACCOUNT 10127038*	375,000.000	359,077.50 95.7540	352,676.05	6,401.45 6,401.45	156.25	3.13
Renesas 1.543% 11/26/24 Standard & Poors Rating: N/R Moodys Rating: N/A 75972BAA9 Asset Minor Code 35 *ACCOUNT 10127038*	.000	.00 100.0000	.00	.00 - 6,212.25	.00	0.00
Royal Bk Scotlnd Grp 5.076% 1/27/30 Standard & Poors Rating: BBB+ Moodys Rating: A3 78009PEH0 Asset Minor Code 35 *ACCOUNT 10127038*	.000	.00 98.9680	.00	.00 - 2,648.55	.00	0.00
Royal Bk Scotlnd 4.445% 5/08/30 Standard & Poors Rating: BBB+ Moodys Rating: A3 780097BL4 Asset Minor Code 35 *ACCOUNT 10127038*	165,000.000	159,126.00 96.4400	160,992.15	- 1,866.15 - 1,866.15	1,079.76	4.61
Royal Bk Cda Mtn 4.969% 8/02/30 Standard & Poors Rating: A Moodys Rating: A1 78016HZZ6 Asset Minor Code 35 *ACCOUNT 10127038*	365,000.000	362,204.10 99.2340	363,342.90	- 1,138.80 - 1,138.80	7,960.06	5.01
Royal Bk Mtn 4.650% 10/18/30 Standard & Poors Rating: A Moodys Rating: A1 78017FZT3 Asset Minor Code 35 *ACCOUNT 10127038*	90,000.000	88,146.90 97.9410	90,039.60	- 1,892.70 - 1,892.70	848.63	4.75

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Royalty Pharma Plc 5.150% 9/02/29 Standard & Poors Rating: BBB- Moodys Rating: Baa3 78081BAQ6 Asset Minor Code 35 *ACCOUNT 10127038*	365,000.000	363,974.35 99.7190	364,584.50	- 610.15 - 610.15	10,495.27	5.16
Santander Uk Group 1.089% 3/15/25 Standard & Poors Rating: N/A Moodys Rating: N/A 80281LAN5 Asset Minor Code 35 *ACCOUNT 10127038*	.000	.00 100.0000	.00	.00 - 13,725.63	.00	0.00
Santander Uk Group 2.469% 1/11/28 Standard & Poors Rating: BBB Moodys Rating: Baa1 80281LAR6 Asset Minor Code 35 *ACCOUNT 10127038*	.000	.00 94.7290	.00	.00 - 3,628.80	.00	0.00
Santander Uk Group 4.858% 9/11/30 Standard & Poors Rating: BBB Moodys Rating: Baa1 80281LAU9 Asset Minor Code 35 *ACCOUNT 10127038*	110,000.000	106,950.80 97.2280	108,421.50	- 1,470.70 - 1,470.70	1,632.83	5.00
Skymiles Ip Ltd 4.750% 10/20/28 Standard & Poors Rating: N/A Moodys Rating: A3 830867AB3 Asset Minor Code 35 *ACCOUNT 10127038*	200,000.000	197,268.00 98.6340	196,556.05	711.95 711.95	1,822.83	4.82
Sumitomo Mitsui Finl 2.632% 7/14/26 Standard & Poors Rating: A- Moodys Rating: A1 86562MAF7 Asset Minor Code 35 *ACCOUNT 10127038*	465,000.000	450,589.65 96.9010	450,050.25	539.40 539.40	5,677.44	2.72

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Sumitomo Mitsui Finl 2.750% 1/15/30 Standard & Poors Rating: A- Moodys Rating: A1 86562MBW9 Asset Minor Code 35 *ACCOUNT 10127038*	285,000.000	254,365.35 89.2510	256,775.85	- 2,410.50 - 2,410.50	3,613.96	3.08
Sumitomo Mitsui 1.402% 9/17/26 Standard & Poors Rating: A- Moodys Rating: A1 86562MCH1 Asset Minor Code 35 *ACCOUNT 10127038*	60,000.000	56,735.40 94.5590	56,115.60	619.80 619.80	243.01	1.48
Sumitomo Mitsui 5.710% 1/13/30 Standard & Poors Rating: A- Moodys Rating: A1 86562MCW8 Asset Minor Code 35 *ACCOUNT 10127038*	.000	.00 102.4680	.00	.00 1,213.52	.00	0.00
Suncor Energy 7.150% 2/01/32 Standard & Poors Rating: BBB- Moodys Rating: Baa1 867229AC0 Asset Minor Code 33 *ACCOUNT 10127038*	.000	.00 108.6690	.00	.00 - 4,049.04	.00	0.00
Toronto Dominion Mtn 1.200% 6/03/26 Standard & Poors Rating: A- Moodys Rating: A2 89114TZD7 Asset Minor Code 35 *ACCOUNT 10127038*	.000	.00 95.2270	.00	.00 - 7,494.00	.00	0.00
Toronto Dominion Mtn 1.250% 9/10/26 Standard & Poors Rating: A- Moodys Rating: A2 89114TZG0 Asset Minor Code 35 *ACCOUNT 10127038*	.000	.00 94.4730	.00	.00 - 12,742.46	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Toronto Dominion Mtn 5.532% 7/17/26 Standard & Poors Rating: A- Moodys Rating: A2 89115A2S0 Asset Minor Code 35 *ACCOUNT 10127038*	425,000.000	429,938.50 101.1620	430,554.75	- 616.25 - 616.25	10,710.57	5.47
Totalenergies Cap 4.724% 9/10/34 Standard & Poors Rating: A+ Moodys Rating: Aa3 89157XAD3 Asset Minor Code 35 *ACCOUNT 10127038*	120,000.000	115,346.40 96.1220	121,398.00	- 6,051.60 - 6,051.60	1,747.88	4.91
Trans Canada Pipe 6.200% 10/15/37 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 89352HAD1 Asset Minor Code 33 *ACCOUNT 10127038*	100,000.000	103,021.00 103.0210	106,050.00	- 3,029.00 - 3,029.00	1,308.89	6.02
Triton Container 3.150% 6/15/31 Standard & Poors Rating: BBB Moodys Rating: N/A 89680YAC9 Asset Minor Code 35 *ACCOUNT 10127038*	65,000.000	55,180.45 84.8930	50,210.55	4,969.90 3,471.65	91.00	3.71
Triton 3.250% 3/15/32 Standard & Poors Rating: BBB Moodys Rating: N/A 89681LAA0 Asset Minor Code 35 *ACCOUNT 10127038*	100,000.000	84,665.00 84.6650	86,725.00	- 2,060.00 - 2,060.00	956.94	3.84
Ubs Group Ag 1.494% 8/10/27 Standard & Poors Rating: A- Moodys Rating: A3 902613AH1 Asset Minor Code 35 *ACCOUNT 10127038*	280,000.000	264,927.60 94.6170	263,723.30	1,204.30 1,204.30	1,638.42	1.58

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
United Mexican Mtn 6.750% 9/27/34 Standard & Poors Rating: BBB Moodys Rating: Baa2 91086QAS7 Asset Minor Code 34 *ACCOUNT 10127038*	.000	.00 105.2720	.00	.00 - 9,110.00	.00	0.00
United Mexico 3.500% 2/12/34 Standard & Poors Rating: BBB Moodys Rating: Baa2 91087BAR1 Asset Minor Code 34 *ACCOUNT 10127038*	.000	.00 79.5520	.00	.00 - 1,185.60	.00	0.00
United Mexico 6.000% 5/07/36 Standard & Poors Rating: BBB Moodys Rating: Baa2 91087BAZ3 Asset Minor Code 34 *ACCOUNT 10127038*	85,000.000	79,987.55 94.1030	83,300.00	- 3,312.45 - 3,312.45	765.00	6.38
Vale Overseas Ltd 3.750% 7/08/30 Standard & Poors Rating: BBB- Moodys Rating: Baa2 91911TAQ6 Asset Minor Code 35 *ACCOUNT 10127038*	.000	.00 91.3560	.00	.00 - 2,467.80	.00	0.00
Vale Overseas Ltd 6.125% 6/12/33 Standard & Poors Rating: BBB- Moodys Rating: Baa2 91911TAR4 Asset Minor Code 35 *ACCOUNT 10127038*	20,000.000	20,251.20 101.2560	20,126.00	125.20 - 507.20	64.65	6.05
Viterra Finance B V 3.200% 4/21/31 Standard & Poors Rating: BBB- Moodys Rating: Baa1 92852LAB5 Asset Minor Code 35 *ACCOUNT 10127038*	.000	.00 87.2920	.00	.00 - 1,122.00	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Viterra Finance Bv 4.900% 4/21/27 Standard & Poors Rating: BBB- Moodys Rating: Baa1 92852LAC3 Asset Minor Code 35 *ACCOUNT 10127038*	150,000.000	148,612.50 99.0750	150,664.50	- 2,052.00 - 2,052.00	1,429.17	4.95
Viterra Finance Bv 5.250% 4/21/32 Standard & Poors Rating: BBB- Moodys Rating: Baa1 92852LAD1 Asset Minor Code 35 *ACCOUNT 10127038*	165,000.000	161,021.85 97.5890	154,616.10	6,405.75 519.75	1,684.38	5.38
Westpac Bkg Corp 1.150% 6/03/26 Standard & Poors Rating: AA- Moodys Rating: Aa2 961214ER0 Asset Minor Code 35 *ACCOUNT 10127038*	.000	.00 95.4130	.00	.00 - 2,464.79	.00	0.00
Westpac Bkg Corp 6.820% 11/17/33 Standard & Poors Rating: A- Moodys Rating: A3 961214FP3 Asset Minor Code 35 *ACCOUNT 10127038*	.000	.00 107.9580	.00	.00 - 24,763.75	.00	0.00
Westpac Bkg Corp 5.618% 11/20/35 Standard & Poors Rating: N/A Moodys Rating: A3 961214FW8 Asset Minor Code 35 *ACCOUNT 10127038*	140,000.000	137,531.80 98.2370	140,180.60	- 2,648.80 - 2,648.80	895.76	5.72
Total Foreign Issues	**11,493,000.000**	**11,136,986.01**	**11,157,854.85**	**- 20,868.84** **- 313,707.03**	**126,639.91**	**4.34**

Municipal Issues

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
California ST 7.500% 4/01/34 Standard & Poors Rating: AA- Moodys Rating: Aa2 13063A5E0 Asset Minor Code 39 *ACCOUNT 10127038*	180,000.000	205,354.80 114.0860	207,019.80	- 1,665.00 - 13,077.00	3,375.00	6.57
Connecticut ST Ser A 5.850% 3/15/32 Standard & Poors Rating: AA- Moodys Rating: Aa3 20772GF45 Asset Minor Code 39 *ACCOUNT 10127038*	.000	.00 105.0500	.00	.00 - 8.10	.00	0.00
Curators Univ Mo Sys 5.960% 11/01/39 Standard & Poors Rating: AA+ Moodys Rating: Aa1 231266FD4 Asset Minor Code 39 *ACCOUNT 10127038*	70,000.000	71,830.50 102.6150	74,305.70	- 2,475.20 - 3,460.70	695.33	5.81
District Columbia 5.591% 12/01/34 Standard & Poors Rating: N/R Moodys Rating: N/R 25477GCY9 Asset Minor Code 39 *ACCOUNT 10127038*	.000	.00 104.7700	.00	.00 - 609.40	.00	0.00
Florida ST Brd Admin 5.526% 7/01/34 Standard & Poors Rating: AA Moodys Rating: Aa2 341271AH7 Asset Minor Code 39 *ACCOUNT 10127038*	80,000.000	80,801.60 101.0020	82,181.60	- 1,380.00 - 1,380.00	2,947.20	5.47
Golden ST Tob Ca 2.746% 6/01/34 Standard & Poors Rating: A+ Moodys Rating: Aa3 38122NB50 Asset Minor Code 39 *ACCOUNT 10127038*	.000	.00 84.1600	.00	.00 - 1,006.50	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Golden ST Tob Ca 3.000% 6/01/46 Standard & Poors Rating: A+ Moodys Rating: Aa3 38122NB76 Asset Minor Code 39 *ACCOUNT 10127038*	440,000.000	408,729.20 92.8930	404,650.00	4,079.20 4,079.20	1,100.00	3.23
Illinois ST 5.100% 6/01/33 Standard & Poors Rating: N/A Moodys Rating: A3 452151LF8 Asset Minor Code 41 *ACCOUNT 10127038*	.000	.00 98.5890	.00	.00 - 9,234.00	.00	0.00
Jobsohio Beverage Oh 4.433% 1/01/33 Standard & Poors Rating: AA+ Moodys Rating: Aa2 47770VBR0 Asset Minor Code 39 *ACCOUNT 10127038*	110,000.000	108,121.20 98.2920	109,268.50	- 1,147.30 - 954.10	2,438.15	4.51
Los Angeles Ca Unif 5.755% 7/01/29 Standard & Poors Rating: N/R Moodys Rating: N/R 544646XY3 Asset Minor Code 39 *ACCOUNT 10127038*	.000	.00 100.5260	.00	.00 - 2,361.70	.00	0.00
Louisiana Loc Govt 4.475% 8/01/39 Standard & Poors Rating: AAA Moodys Rating: Aaa 54627RAP5 Asset Minor Code 39 *ACCOUNT 10127038*	.000	.00 93.1310	.00	.00 - 2,639.06	.00	0.00
Massachusetts ST 4.910% 5/01/29 Standard & Poors Rating: AA+ Moodys Rating: Aa1 57582PUT5 Asset Minor Code 39 *ACCOUNT 10127038*	155,000.000	155,647.90 100.4180	155,564.20	83.70 83.70	1,268.42	4.89

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
New York ST Corp 2.150% 10/01/31 Standard & Poors Rating: A- Moodys Rating: Baa1 649840CT0 Asset Minor Code 36 *ACCOUNT 10127038*	385,000.000	313,790.40 81.5040	304,594.48	9,195.92 6,184.67	2,069.38	2.64
Oglethorpe Pwr Ga 5.534% 1/01/35 Standard & Poors Rating: BBB+ Moodys Rating: A3 67704LAA9 Asset Minor Code 39 *ACCOUNT 10127038*	120,000.000	121,002.00 100.8350	125,047.20	- 4,045.20 - 4,045.20	3,320.40	5.49
Oklahoma Dev Fin 3.877% 5/01/37 Standard & Poors Rating: N/A Moodys Rating: Aaa 6789084C5 Asset Minor Code 41 *ACCOUNT 10127038*	217,802.530	208,064.58 95.5290	210,166.37	- 2,101.79 - 2,101.79	1,407.37	4.06
Oregon Sch Brds Assn 5.550% 6/30/28 Standard & Poors Rating: AA Moodys Rating: Aa2 686053BN8 Asset Minor Code 41 *ACCOUNT 10127038*	301,430.160	306,159.60 101.5690	305,638.12	521.48 521.48	46.47	5.46
Riverside Cnty Ca 3.818% 2/15/38 Standard & Poors Rating: AA Moodys Rating: Aa2 76913CBF5 Asset Minor Code 39 *ACCOUNT 10127038*	200,000.000	178,532.00 89.2660	179,648.00	- 1,116.00 - 3,764.00	2,884.71	4.28
Texas Nat Gas 5.102% 4/01/35 Standard & Poors Rating: N/A Moodys Rating: Aaa 88258MAA3 Asset Minor Code 41 *ACCOUNT 10127038*	148,304.900	148,616.34 100.2100	149,808.71	- 1,192.37 - 2,632.37	2,522.18	5.09

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Texas Nat Gas 5.169% 4/01/41 Standard & Poors Rating: N/A Moodys Rating: Aaa 88258MAB1 Asset Minor Code 39 *ACCOUNT 10127038*	.000	.00 98.4790	.00	.00 - 1,288.60	.00	0.00
Texas ST Transn 5.178% 4/01/30 Standard & Poors Rating: AAA Moodys Rating: Aaa 88283LHU3 Asset Minor Code 39 *ACCOUNT 10127038*	245,000.000	247,307.90 100.9420	243,698.30	3,609.60 - 2,322.30	3,171.53	5.13
Total Municipal Issues	**2,652,537.590**	**2,553,958.02**	**2,551,590.98**	**2,367.04** **- 40,015.77**	**27,246.14**	**4.53**

Miscellaneous

Partnerships/Joint Ventures

Multi-Strategy Custom Fd-C Ltd 96MSCFAM8 Asset Minor Code 77 *ACCOUNT 10127017*	1,227.200	1,307,448.00 1,071.4700	1,227,200.00	80,248.00 - 2,326,304.00	.00	0.00
Ubs (US) Trumbull Property Fund LP 97MSC2CB7 Asset Minor Code 76 *ACCOUNT 10127021*	447.486	3,920,026.66 8,760.0984	4,510,469.40	- 590,442.74 - 614,674.51	.00	0.00
Aew Core Property Trust (U.S.), Inc. *** 98MSCRL79 Asset Minor Code 76 *ACCOUNT 10127020*	16,710.854	17,193,099.99 1,028.8582	15,696,131.09	1,496,968.90 - 1,970,130.57	.00	0.00
Total Partnerships/Joint Ventures	**18,385.540**	**22,420,574.65**	**21,433,800.49**	**986,774.16** **- 4,911,109.08**	**.00**	**0.00**

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Collective Investment Funds						
Ntcc International Equity 9SPMTGW53 Asset Minor Code 17 *ACCOUNT 10127009*	265,347.600	67,116,252.44 252.9371	38,341,280.30	28,774,972.14 - 516,225.01	.00	0.00
Nt Collective Global Real Estate Ind 9SPMTHLS3 Asset Minor Code 17 *ACCOUNT 10127022*	49,880.710	11,255,582.21 225.6500	10,981,543.09	274,039.12 - 300,161.82	.00	0.00
Mfb Nt Coll Russell 1000 Indx Fd Non 9SPMTHVR4 Asset Minor Code 17 *ACCOUNT 10127023*	649,830.980	47,220,617.99 72.6660	27,903,156.70	19,317,461.29 5,024,460.02	.00	0.00
Ntcc Aristotle Lcv Nl Afebt Fund 9SPMTHVV5 Asset Minor Code 17 *ACCOUNT 10127024*	28,216.570	9,897,929.76 350.7843	4,758,533.24	5,139,396.52 - 171,685.05	.00	0.00
Ntcc High Yield Bond Fund Febt 9SPMTH9S7 Asset Minor Code 17 *ACCOUNT 10127018*	22,630.630	49,539,046.52 2,189.0264	38,786,730.33	10,752,316.19 2,636,870.13	.00	0.00
Ntcc Russell 2000 9SPMTJKF8 Asset Minor Code 17 *ACCOUNT 10127034*	58,396.550	3,597,110.69 61.5980	2,301,455.50	1,295,655.19 - 2,054,441.81	.00	0.00
Ntcc Polen Large Cap Growth 9SPMTJQ70 Asset Minor Code 17 *ACCOUNT 10127025*	26,666.700	9,052,675.32 339.4749	5,376,738.80	3,675,936.52 1,324,393.66	.00	0.00
Blackrock Lg Duration Corp 9SPMTJ243 Asset Minor Code 17 *ACCOUNT 10127027*	16,474,103.697	301,091,361.44 18.2766	288,888,926.18	12,202,435.26 - 5,558,236.39	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Mfb Nt 1-10 Yr.Inter Govt Bond 9SPMTK9Z4 Asset Minor Code 17 *ACCOUNT 10127028*	2,768,385.300	91,074,339.60 32.8980	87,273,126.53	3,801,213.07 1,907,309.02	.00	0.00
Nt Collective Short Term Invt Fd 9SPMT03G6 Asset Minor Code 17 *ACCOUNT 10127011*	3.860	3.86 1.0000	3.86	.00 .00	.00	0.00
Total Collective Investment Funds	**20,343,462.597**	**589,844,919.83**	**504,611,494.53**	**85,233,425.30** **2,292,282.75**	**.00**	**0.00**
Options, Futures & Forwards						
US 10Yr Note Mar25 3/21/25 9MWFADD51 Asset Minor Code 58 Date Last Priced: 11/14/24 *ACCOUNT 10127039*	223.000	.00 .0000 @	.00	.00 .00	.00	0.00
US 10Yr Note Mar25 3/21/25 9MWFADD69 Asset Minor Code 78 Date Last Priced: 11/14/24 *ACCOUNT 10127038*	- 3.000	.00 .0000 @	.00	.00 .00	.00	0.00
US Ultra 10Yr Note Mar25 3/21/25 9MWFADD77 Asset Minor Code 58 Date Last Priced: 11/14/24 *ACCOUNT 10127039*	617.000	.00 .0000 @	.00	.00 .00	.00	0.00
US Ultra 10Yr Note Mar25 3/21/25 9MWFADD85 Asset Minor Code 78 Date Last Priced: 11/14/24 *ACCOUNT 10127038*	- 12.000	.00 .0000 @	.00	.00 .00	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
US 2Yr Note Mar 25 3/31/25 9MWFADE27 Asset Minor Code 58 Date Last Priced: 11/18/24 *ACCOUNT 10127038*	20.000	.00 .0000 @	.00	.00 .00	.00	0.00
US 2Yr Note Mar 25 3/31/25 9MWFADE27 Asset Minor Code 58 Date Last Priced: 11/18/24 *ACCOUNT 10127039*	85.000	.00 .0000 @	.00	.00 .00	.00	0.00
Total US 2Yr Note Mar 25 3/31/25	**105.000**	**.00**	**.00**	**.00** **.00**	**.00**	**0.00**
US 5Yr Note Mar 25 3/31/25 9MWFADE43 Asset Minor Code 58 Date Last Priced: 11/18/24 *ACCOUNT 10127038*	5.000	.00 .0000 @	.00	.00 .00	.00	0.00
US 5Yr Note Mar 25 3/31/25 9MWFADE43 Asset Minor Code 58 Date Last Priced: 11/18/24 *ACCOUNT 10127039*	422.000	.00 .0000 @	.00	.00 .00	.00	0.00
Total US 5Yr Note Mar 25 3/31/25	**427.000**	**.00**	**.00**	**.00** **.00**	**.00**	**0.00**
Fin Fut US Ultra 30Yr Cbt 3/21/25 9MWFADE68 Asset Minor Code 58 Date Last Priced: 11/20/14 *ACCOUNT 10127039*	93.000	.00 .0000 @	.00	.00 .00	.00	0.00
Total Options, Futures & Forwards	**1,450.000**	**.00**	**.00**	**.00** **.00**	**.00**	**0.00**

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Miscellaneous Assets						
Pending Cash Held For Purchase 520JXW913 Asset Minor Code 75 *ACCOUNT 10127017*	26,479.660	26,479.66 1.0000	26,479.66	.00 .00	.00	0.00
Pending Cash Held For Purchase 520JXW913 Asset Minor Code 75 *ACCOUNT 10127033*	.080	.08 1.0000	1.00	- .92 .00	.00	0.00
Total Pending Cash Held For Purchase	**26,479.740**	**26,479.74**	**26,480.66**	**- .92** **.00**	**.00**	**0.00**
Total Miscellaneous Assets	**26,479.740**	**26,479.74**	**26,480.66**	**- .92** **.00**	**.00**	**0.00**
Total Miscellaneous	**20,389,777.877**	**612,291,974.22**	**526,071,775.68**	**86,220,198.54** **- 2,618,826.33**	**.00**	**0.00**
Total Assets	**191,736,036.577**	**734,934,257.49**	**654,000,217.95**	**80,934,039.54** **- 8,349,082.02**	**812,004.82**	**0.51**
Accrued Income	**.000**	**812,004.82**	**812,004.82**			
Grand Total	**191,736,036.577**	**735,746,262.31**	**654,812,222.77**			

5500 ASSETS ACQUIRED AND DISPOSED OF WITHIN YEAR

DESCRIPTION	SHARES/FACE AMOUNT	COST OF ACQUISITIONS	PROCEEDS OF DISPOSITIONS
Corporate Issues			
Abbvie Inc 4.550% 3/15/35 00287YCY3	235,000.000	218,902.50	219,200.95
Abbvie Inc 4.800% 3/15/29 00287YDS5	340,000.000	338,242.20	338,663.80
Abbvie Inc 5.050% 3/15/34 00287YDU0	340,000.000	341,176.40	341,018.60
Agco Corp 5.450% 3/21/27 001084AR3	220,000.000	221,172.60	220,208.75
Agree Ltd L P 5.625% 6/15/34 008513AE3	110,000.000	109,139.80	114,065.90
Air Products And 4.750% 2/08/31 009158BJ4	155,000.000	154,547.40	153,854.80
Air Products And 4.850% 2/08/34 009158BK1	90,000.000	88,806.90	92,762.10
Amazon Com Inc 3.150% 8/22/27 023135BC9	210,000.000	199,149.30	203,147.70
American Express Co 5.043% 7/26/28 025816DV8	135,000.000	135,163.35	137,155.95
American Honda Mtn 4.900% 7/09/27 02665WFK2	165,000.000	165,763.95	167,271.15
Amgen Inc 4.200% 3/01/33 031162DJ6	150,000.000	140,460.00	138,462.00
Aon North America 5.450% 3/01/34 03740MAD2	445,000.000	444,897.65	453,716.50
Arch Capital Group 7.350% 5/01/34 03937LAA3	90,000.000	99,558.00	103,800.60
Astrazeneca Finance 4.800% 2/26/27 04636NAK9	550,000.000	548,352.00	554,937.45

5500 ASSETS ACQUIRED AND DISPOSED OF WITHIN YEAR (continued)

DESCRIPTION	SHARES/FACE AMOUNT	COST OF ACQUISITIONS	PROCEEDS OF DISPOSITIONS
Avalonbay Cmntys Inc 5.350% 6/01/34 053484AF8	145,000.000	144,505.55	152,118.20
Bank America Corp 5.425% 8/15/35 06051GMB2	255,000.000	257,323.15	252,348.65
Bank America Corp 5.872% 9/15/34 06051GLU1	70,000.000	74,039.70	72,657.20
Bank New York M T N 4.543% 2/01/29 06406RBN6	65,000.000	64,760.80	64,665.90
Bank New York Mtn 5.188% 3/14/35 06406RBW6	395,000.000	389,274.25	394,556.30
Bank Of America Mtn 3.970% 3/05/29 06051GHG7	240,000.000	227,576.05	230,437.20
Bgc Group Inc 6.600% 6/10/29 05555LAA9	200,000.000	200,312.00	206,922.85
Bgc Group Inc Cr 6.600% 6/10/29 05555LAB7	135,000.000	135,210.60	137,728.35
Bk Of America Corp 2.651% 3/11/32 06051GJP5	240,000.000	201,923.10	208,235.75
Bk Of America Mtn 1.922% 10/24/31 06051GJL4	165,000.000	141,812.70	139,057.05
Bk Of America Mtn 2.687% 4/22/32 06051GJT7	150,000.000	125,979.60	125,511.60
Blackrock Funding 4.900% 1/08/35 09290DAJ0	285,000.000	292,137.10	295,524.45
Blackrock Funding 5.000% 3/14/34 09290DAB7	140,000.000	140,609.40	143,301.55
Boeing Co Sr Nt 5.040% 5/01/27 097023CU7	290,000.000	289,727.40	284,901.80
Boeing Co Sr Nt 5.150% 5/01/30 097023CY9	295,000.000	293,702.00	283,750.05

5500 ASSETS ACQUIRED AND DISPOSED OF WITHIN YEAR (continued)

DESCRIPTION	SHARES/FACE AMOUNT	COST OF ACQUISITIONS	PROCEEDS OF DISPOSITIONS
Brighthouse Mtn 5.550% 4/09/27 10921U2J6	335,000.000	335,237.85	340,454.50
Brighthouse Mtn 5.650% 6/10/29 10921U2L1	275,000.000	275,676.50	283,855.40
Bristol Myers 5.100% 2/22/31 110122EG9	55,000.000	55,507.10	55,550.55
Bristol Myers Squibb 4.900% 2/22/29 110122EF1	180,000.000	180,567.00	180,311.40
Capital One Finl 5.817% 2/01/34 14040HCY9	105,000.000	102,980.85	104,998.95
Capital One Finl 5.884% 7/26/35 14040HDH5	90,000.000	90,114.30	94,643.10
Capital One Finl 6.377% 6/08/34 14040HDA0	100,000.000	102,906.00	102,115.00
Centerpoint Energy 5.150% 3/01/34 15189XBE7	75,000.000	74,940.75	74,894.25
Chubb Ina Hldgs Inc 5.000% 3/15/34 171239AK2	130,000.000	130,863.20	130,145.60
Citibank N A 4.929% 8/06/26 17325FBJ6	510,000.000	511,014.90	516,813.60
Citigroup Inc 2.572% 6/03/31 172967MS7	115,000.000	103,542.55	101,585.25
Citigroup Inc 3.200% 10/21/26 172967KY6	505,000.000	480,396.95	485,838.60
Citigroup Inc 4.542% 9/19/30 17327CAT0	45,000.000	45,127.80	44,711.55
Citigroup Inc 5.827% 2/13/35 172967PG0	360,000.000	352,252.45	359,502.00
Citizens Finl Group 5.841% 1/23/30 174610BF1	255,000.000	255,086.70	254,150.45

5500 ASSETS ACQUIRED AND DISPOSED OF WITHIN YEAR (continued)

DESCRIPTION	SHARES/FACE AMOUNT	COST OF ACQUISITIONS	PROCEEDS OF DISPOSITIONS
Colonial Enterprises 3.250% 5/15/30 19565CAA8	235,000.000	209,827.60	212,698.64
Comerica Inc 5.982% 1/30/30 200340AW7	500,000.000	499,770.15	511,536.30
Commonwealth Edison 5.875% 2/01/33 202795HG8	20,000.000	21,321.60	20,819.40
Consolidated Edison 5.375% 5/15/34 209111GH0	220,000.000	219,940.60	220,136.50
Cvs Health Corp 5.700% 6/01/34 126650ED8	140,000.000	139,854.40	141,682.80
Diamondback Energy 5.400% 4/18/34 25278XAZ2	105,000.000	101,707.20	103,743.15
Dollar General 3.500% 4/03/30 256677AG0	285,000.000	263,100.60	268,657.05
Dte Energy Co 5.100% 3/01/29 233331BK2	390,000.000	389,301.90	386,516.15
Erp Oper Ltd 4.650% 9/15/34 26884ABP7	220,000.000	220,242.40	211,676.20
Essex Portfolio L P 5.500% 4/01/34 29717PBA4	105,000.000	105,044.10	105,561.75
Fifth Third Bancorp 4.337% 4/25/33 316773DF4	50,000.000	44,244.50	45,431.00
Fifth Third Bancorp 5.631% 1/29/32 316773DL1	55,000.000	55,025.30	55,324.50
Foundry Jv Holdco 5.900% 1/25/30 350930AB9	160,000.000	163,731.20	163,516.80
Ga Global Fund Mtn 4.400% 9/23/27 36143L2N4	120,000.000	119,906.40	118,791.60
Ga Global Fund Mtn 5.500% 1/08/29 36143L2L8	245,000.000	243,020.40	244,321.35

5500 ASSETS ACQUIRED AND DISPOSED OF WITHIN YEAR (continued)

DESCRIPTION	SHARES/FACE AMOUNT	COST OF ACQUISITIONS	PROCEEDS OF DISPOSITIONS
Gallagher Arthur J 5.450% 7/15/34 04316JAH2	160,000.000	158,232.00	159,524.35
Gatx Corp 5.400% 3/15/27 361448BP7	325,000.000	325,396.50	324,021.75
Gatx Corp 5.450% 9/15/33 361448BL6	80,000.000	77,776.00	78,812.00
General Mtrs Finl 5.600% 6/18/31 37045XEY8	165,000.000	164,792.10	165,745.40
General Mtrs Finl 5.750% 2/08/31 37045XER3	140,000.000	140,833.00	140,417.75
General Mtrs Finl Co 5.400% 5/08/27 37045XEQ5	215,000.000	215,782.60	215,898.70
Genuine Parts 4.950% 8/15/29 372460AF2	265,000.000	264,287.15	267,247.20
Global Atlantic 3.125% 6/15/31 37959GAB3	235,000.000	191,878.90	207,053.80
Global Atlantic Fin 4.400% 10/15/29 37959GAA5	90,000.000	82,956.60	82,791.90
Globe Life Inc 4.800% 6/15/32 37959EAB8	30,000.000	25,500.00	27,810.30
Goldman Sachs Bk 5.283% 3/18/27 38151LAF7	250,000.000	250,080.00	251,606.70
Goldman Sachs Group 1.992% 1/27/32 38141GXR0	65,000.000	55,572.40	54,969.85
Goldman Sachs Group 3.102% 2/24/33 38141GZM9	30,000.000	27,012.30	26,277.00
Goldman Sachs Group 5.049% 7/23/30 38141GB29	310,000.000	309,541.20	317,527.50
Goldman Sachs Group 5.727% 4/25/30 38141GA87	145,000.000	151,754.10	152,848.85

5500 ASSETS ACQUIRED AND DISPOSED OF WITHIN YEAR (continued)

DESCRIPTION	SHARES/FACE AMOUNT	COST OF ACQUISITIONS	PROCEEDS OF DISPOSITIONS
Gte Corp 6.940% 4/15/28 362320BA0	140,000.000	151,421.20	150,159.80
Hartford Finl Svcs 2.800% 8/19/29 416515BE3	140,000.000	125,062.00	126,491.40
Hca Inc 5.600% 4/01/34 404119CU1	150,000.000	150,273.00	149,966.55
Highwoods Rlty Ltd 7.650% 2/01/34 431282AU6	90,000.000	97,305.30	97,907.40
Home Depot Inc 4.750% 6/25/29 437076DC3	95,000.000	95,707.75	96,922.80
Host Hotels L P 5.700% 7/01/34 44107TBB1	105,000.000	106,122.05	108,777.90
Humana Inc 6.33056% 4/15/31 444859CA8	345,000.000	346,477.75	348,435.80
Huntington 5.709% 2/02/35 446150BD5	200,000.000	192,035.40	207,264.70
Intel Corp 5.150% 2/21/34 458140CL2	170,000.000	168,546.50	168,084.10
Intercontinental 3.625% 9/01/28 45866FBB9	90,000.000	88,236.90	86,989.50
Jackson Natl Mtn 4.600% 10/01/29 46849LVB4	275,000.000	274,392.25	272,156.50
John Deere Cap Mtn 4.850% 6/11/29 24422EXT1	310,000.000	307,560.30	310,483.60
John Deere Cap Mtn 4.900% 6/11/27 24422EXR5	300,000.000	298,656.00	300,393.00
John Deere Mtn 5.100% 4/11/34 24422EXP9	100,000.000	104,051.00	104,251.00
Johnson Johnson 4.800% 6/01/29 478160CU6	390,000.000	390,616.20	394,084.50

5500 ASSETS ACQUIRED AND DISPOSED OF WITHIN YEAR (continued)

DESCRIPTION	SHARES/FACE AMOUNT	COST OF ACQUISITIONS	PROCEEDS OF DISPOSITIONS
Johnson Johnson 4.900% 6/01/31 478160CV4	195,000.000	198,549.00	205,867.75
Jpmorgan Chase Co 2.522% 4/22/31 46647PBL9	250,000.000	215,085.00	217,414.16
Jpmorgan Chase Co 2.739% 10/15/30 46647PBE5	75,000.000	68,332.50	68,166.75
Jpmorgan Chase Co 3.782% 2/01/28 46625HRY8	115,000.000	110,429.90	113,009.80
Jpmorgan Chase Co 5.294% 7/22/35 46647PEK8	430,000.000	433,586.20	440,672.60
Jpmorgan Chase Co 5.581% 4/22/30 46647PEG7	615,000.000	615,528.90	626,265.65
Kenvue Inc 4.900% 3/22/33 49177JAK8	35,000.000	34,587.35	35,186.55
Keurig Dr Pepper Inc 5.100% 3/15/27 49271VAW0	170,000.000	169,945.60	169,035.00
Kimco Rlty Op LLC 4.850% 3/01/35 49447BAB9	110,000.000	106,302.90	107,252.20
Kyndryl Hldgs Inc 3.150% 10/15/31 50155QAL4	115,000.000	95,535.45	98,909.20
Lincoln Natl Corp 5.852% 3/15/34 534187BT5	135,000.000	135,040.50	134,476.70
Lloyds Tsb Group Plc 1.627% 5/11/27 53944YAP8	30,000.000	27,562.20	28,173.00
Lockheed Martin Corp 4.500% 2/15/29 539830CC1	175,000.000	174,504.75	176,389.50
Lpl Hldgs Inc 6.000% 5/20/34 50212YAK0	70,000.000	69,792.80	72,599.50
M T Bk Corp Mtn 6.082% 3/13/32 55261FAT1	300,000.000	300,084.00	296,498.70

5500 ASSETS ACQUIRED AND DISPOSED OF WITHIN YEAR (continued)

DESCRIPTION	SHARES/FACE AMOUNT	COST OF ACQUISITIONS	PROCEEDS OF DISPOSITIONS
Marathon Oil 6.800% 3/15/32 565849AB2	245,000.000	275,215.85	275,972.90
Marathon Oil Corp 5.700% 4/01/34 565849AR7	65,000.000	69,127.50	69,395.95
Massmutual Mtn 5.150% 5/30/29 57629W4T4	160,000.000	159,832.00	160,158.20
Met Tower Mtn 4.000% 10/01/27 58989V2J2	290,000.000	289,869.50	289,666.50
Meta Platforms Inc 4.300% 8/15/29 30303M8S4	280,000.000	282,674.00	283,510.20
Meta Platforms Inc 4.950% 5/15/33 30303M8N5	170,000.000	167,694.80	173,352.40
Metroplitan Mtn 1.550% 1/07/31 59217GGU7	255,000.000	204,290.70	211,721.95
Metropolitan Life 2.950% 4/09/30 59217GEG0	230,000.000	199,711.50	209,142.60
Mid America 2.750% 3/15/30 59523UAR8	75,000.000	65,907.00	66,124.50
Morgan Stanely Mtn 2.511% 10/20/32 61747YEH4	170,000.000	139,403.80	141,803.80
Morgan Stanley 5.942% 2/07/39 61747YFM2	125,000.000	125,541.25	129,580.00
Morgan Stanley Mtn 1.794% 2/13/32 6174468U6	160,000.000	131,990.05	133,843.20
Morgan Stanley Mtn 2.239% 7/21/32 61747YED3	375,000.000	302,561.25	301,335.00
Morgan Stanley Mtn 5.164% 4/20/29 61747YFD2	100,000.000	100,561.00	101,856.00
Morgan Stanley Mtn 5.424% 7/21/34 61747YFG5	55,000.000	56,613.70	55,630.85

5500 ASSETS ACQUIRED AND DISPOSED OF WITHIN YEAR (continued)

DESCRIPTION	SHARES/FACE AMOUNT	COST OF ACQUISITIONS	PROCEEDS OF DISPOSITIONS
Morgan Stanley Sr 4.654% 10/18/30 61747YFU4	290,000.000	289,756.40	285,380.30
Morgan Stanley Sr Nt 5.320% 7/19/35 61747YFT7	130,000.000	130,309.40	130,917.25
National Australia 5.181% 6/11/34 632525BS9	245,000.000	254,369.35	250,766.65
New York Life Mtn 5.000% 1/09/34 64952WFE8	45,000.000	43,424.10	46,806.75
Newmont Corp 5.300% 3/15/26 65163LAN9	225,000.000	225,371.25	224,433.00
Niagara Mohawk 2.759% 1/10/32 65364UAQ9	185,000.000	153,810.85	156,630.25
Nisource Inc 5.200% 7/01/29 65473PAS4	315,000.000	315,009.45	321,009.75
Northwestern Mtn 5.070% 3/25/27 66815L2R9	250,000.000	250,482.50	250,450.30
Nuveen LLC 5.980% 4/15/34 67080LAD7	100,000.000	101,245.00	105,637.00
Nuveen LLC Sr 5.550% 1/15/30 67080LAC9	160,000.000	160,886.40	161,164.80
Oncor Elec Delivery 4.300% 5/15/28 68233JCQ5	155,000.000	151,856.60	154,119.60
Oncor Elec Delivery 5.650% 11/15/33 68233JCS1	150,000.000	149,069.00	154,500.25
Oneok Partners LP 6.650% 10/01/36 68268NAC7	100,000.000	111,412.00	110,421.00
Philip Morris Intl 5.750% 11/17/32 718172CX5	60,000.000	61,180.80	63,909.60
Phillips Edison LP 5.750% 7/15/34 71845JAB4	190,000.000	188,883.75	189,491.70

5500 ASSETS ACQUIRED AND DISPOSED OF WITHIN YEAR (continued)

DESCRIPTION	SHARES/FACE AMOUNT	COST OF ACQUISITIONS	PROCEEDS OF DISPOSITIONS
Pnc Finl Svcs Group 5.401% 7/23/35 693475BZ7	150,000.000	149,770.50	153,653.70
Principal Financial 2.125% 6/15/30 74251VAS1	125,000.000	104,648.75	107,790.80
Principal Life Mtn 5.100% 1/25/29 74256LEY1	160,000.000	159,908.80	165,089.60
Prologis L P 2.250% 1/15/32 74340XCB5	150,000.000	128,982.00	126,433.50
Prologis L P Sr Nt 5.000% 1/31/35 74340XCN9	105,000.000	103,546.80	107,565.15
Prologis LP 5.000% 3/15/34 74340XCJ8	115,000.000	112,526.35	114,115.65
Prudential Finl In 6.64444% 3/15/54 744320BP6	150,000.000	150,900.00	149,746.80
Prudential Finl Inc 3.700% 10/01/50 744320BH4	135,000.000	118,125.00	125,280.00
Public Storage 1.950% 11/09/28 74460DAH2	155,000.000	133,951.00	142,925.50
Public Svc Elec Gas 5.200% 3/01/34 74456QCQ7	95,000.000	96,834.45	96,943.70
Realty Income Corp 4.000% 7/15/29 756109CB8	30,000.000	28,177.50	28,272.30
Regency Ctrs L P 5.100% 1/15/35 75884RBC6	110,000.000	110,590.70	109,219.00
Regency Ctrs L P 5.250% 1/15/34 75884RBB8	120,000.000	120,064.80	119,159.20
Republic Services 3.950% 5/15/28 760759AT7	126,000.000	121,243.50	122,683.68
Rga Global Fund Mtn 5.448% 5/24/29 76209PAE3	250,000.000	250,342.50	251,667.20

5500 ASSETS ACQUIRED AND DISPOSED OF WITHIN YEAR (continued)

DESCRIPTION	SHARES/FACE AMOUNT	COST OF ACQUISITIONS	PROCEEDS OF DISPOSITIONS
Rga Global Mtn 5.500% 1/11/31 76209PAD5	180,000.000	179,400.60	179,378.25
Roche Holdings Inc 4.909% 3/08/31 771196CK6	300,000.000	299,892.50	302,189.50
Roche Holdings Inc 5.338% 11/13/28 771196CF7	75,000.000	76,285.50	75,622.50
Roche Holdings Inc 5.489% 11/13/30 771196CG5	240,000.000	250,718.40	248,357.65
Rtx Corporation 1.900% 9/01/31 75513ECM1	100,000.000	84,912.00	84,296.00
Rtx Corporation 5.150% 2/27/33 75513ECR0	10,000.000	9,707.90	9,859.40
Santander Holdings 6.174% 1/09/30 80282KBJ4	25,000.000	24,890.75	25,107.25
Simon Ppty Group 4.750% 9/26/34 828807DY0	45,000.000	44,808.75	43,150.95
Solventum Corp 5.450% 2/25/27 83444MAA9	125,000.000	125,286.25	125,246.25
Solventum Corp 5.450% 3/13/31 83444MAE1	285,000.000	286,306.40	286,053.40
Solventum Corp 5.600% 3/23/34 83444MAG6	335,000.000	332,236.85	344,684.90
Sonoco Prods Co 5.000% 9/01/34 835495AS1	185,000.000	182,387.80	178,860.15
Spirit Realty LP 4.000% 7/15/29 84861TAD0	30,000.000	28,177.50	28,237.50
Sun Cmntys Oper Ltd 5.500% 1/15/29 866677AK3	330,000.000	329,412.60	327,559.50
Synchrony Financial 5.935% 8/02/30 87165BAV5	250,000.000	250,780.00	255,747.50

5500 ASSETS ACQUIRED AND DISPOSED OF WITHIN YEAR (continued)

DESCRIPTION	SHARES/FACE AMOUNT	COST OF ACQUISITIONS	PROCEEDS OF DISPOSITIONS
Torchmark Corp 4.550% 9/15/28 891027AS3	20,000.000	18,364.40	18,984.40
Toyota Motor Mtn 2.150% 2/13/30 89236TGU3	175,000.000	151,901.75	152,756.25
Toyota Motor Mtn 3.650% 1/08/29 89236TFT7	215,000.000	203,415.80	203,452.35
Toyota Mtr Cr Mtn 5.050% 5/16/29 89236TMF9	250,000.000	249,682.50	260,130.00
Truist Finl Corp Mtn 5.435% 1/24/30 89788MAR3	505,000.000	504,197.25	503,829.40
Truist Finl Corp Mtn 5.867% 6/08/34 89788MAP7	45,000.000	45,275.40	45,220.95
Truist Finl Mtn 5.711% 1/24/35 89788MAS1	135,000.000	140,059.80	136,922.40
Unilever Cap Corp 4.250% 8/12/27 904764BU0	365,000.000	364,715.30	365,166.65
Unilever Cap Corp 4.625% 8/12/34 904764BV8	170,000.000	168,458.10	167,101.50
United Parcel Svcs 5.150% 5/22/34 911312CD6	30,000.000	30,030.00	30,497.40
Unitedhealth Group 2.300% 5/15/31 91324PED0	80,000.000	67,373.60	68,082.40
Unitedhealth Group 4.800% 1/15/30 91324PFG2	135,000.000	137,074.95	136,554.00
Unitedhealth Group 5.150% 7/15/34 91324PFJ6	515,000.000	516,941.70	533,181.40
Unitedhealth Group 5.55333% 4/15/31 91324PFA5	185,000.000	184,130.50	183,837.15
US Bancorp Mtn 5.384% 1/23/30 91159HJQ4	205,000.000	205,178.35	206,094.70

5500 ASSETS ACQUIRED AND DISPOSED OF WITHIN YEAR (continued)

DESCRIPTION	SHARES/FACE AMOUNT	COST OF ACQUISITIONS	PROCEEDS OF DISPOSITIONS
US Bancorp Mtn 5.678% 1/23/35 91159HJR2	105,000.000	102,053.70	102,811.80
Usaa Cap Corp Mtn 5.250% 6/01/27 90327QD97	255,000.000	255,099.45	256,948.20
Veralto Corp 5.450% 9/18/33 92338CAE3	100,000.000	101,790.00	103,851.00
Volkswagen Group 4.850% 8/15/27 928668CL4	175,000.000	173,500.25	173,269.25
Volkswagen Group 5.600% 3/22/34 928668CH3	190,000.000	188,755.50	193,082.40
Wells Fargo Co Mtn 3.908% 4/25/26 95000U2X0	490,000.000	480,890.90	482,836.20
Wells Fargo Co Mtn 5.198% 1/23/30 95000U3J0	160,000.000	159,243.20	158,632.00
Wells Fargo Mtn 2.879% 10/30/30 95000U2G7	105,000.000	92,355.90	92,878.80
Wells Fargo Mtn 4.150% 1/24/29 95000U2D4	140,000.000	139,099.80	137,999.40
Wells Fargo Mtn 5.499% 1/23/35 95000U3K7	90,000.000	92,878.20	91,461.60
Wells Fargo Mtn 5.707% 4/22/28 95000U3L5	155,000.000	154,936.45	155,457.25
Zoetis Inc 3.000% 9/12/27 98978VAL7	175,000.000	165,425.75	168,715.75
Total Corporate Issues	**35,531,000.000**	**34,814,909.90**	**35,128,188.53**
Foreign Issues			
Aercap Ireland L P 4.625% 10/15/27 00774MAR6	45,000.000	44,099.10	45,104.40

5500 ASSETS ACQUIRED AND DISPOSED OF WITHIN YEAR (continued)

DESCRIPTION	SHARES/FACE AMOUNT	COST OF ACQUISITIONS	PROCEEDS OF DISPOSITIONS
Aker Bp Asa 4.000% 1/15/31 00973RAJ2	115,000.000	103,534.50	109,549.00
Banco Santander 5.538% 3/14/30 05964HBB0	705,000.000	707,898.00	717,218.30
Banco Santander 6.350% 3/14/34 05964HBD6	270,000.000	268,885.10	266,013.30
Banco Santander S A 5.439% 7/15/31 05964HBG9	195,000.000	194,988.30	204,092.85
Banco Santander Sa 4.175% 3/24/28 05964HAQ8	135,000.000	129,500.10	132,309.30
Bank Ireland Group 5.601% 3/20/30 06279JAD1	300,000.000	299,703.40	302,518.00
Bank Nova Scotia B C 5.350% 12/07/26 06418JAA9	225,000.000	226,557.00	229,074.75
Barclays Plc 5.335% 9/10/35 06738ECV5	525,000.000	532,269.65	516,080.45
Barclays Plc 5.674% 3/12/28 06738ECP8	320,000.000	320,854.40	319,913.20
Barclays Plc Sr 2.645% 6/24/31 06738EBM6	145,000.000	122,016.95	123,012.20
Barclays Plc Sr Nt 5.690% 3/12/30 06738ECR4	390,000.000	391,732.65	390,811.40
Bpce Fr Mtn 5.936% 5/30/35 05571AAY1	190,000.000	190,056.10	191,049.20
Caixabank S A Sr 5.673% 3/15/30 12803RAG9	95,000.000	94,370.15	96,204.30
Cooperatieve Mtn 5.041% 3/05/27 21688ABD3	415,000.000	415,170.15	412,486.15
Credit Agricole Mtn 6.251% 1/10/35 225313AQ8	705,000.000	708,606.25	714,817.35

5500 ASSETS ACQUIRED AND DISPOSED OF WITHIN YEAR (continued)

DESCRIPTION	SHARES/FACE AMOUNT	COST OF ACQUISITIONS	PROCEEDS OF DISPOSITIONS
Credit Agricole Mtn 6.316% 10/03/29 22535WAJ6	185,000.000	194,664.40	196,812.25
Hsbc Hldgs Plc 2.060% 8/17/29 404280CV9	430,000.000	378,756.00	376,806.45
Hsbc Hldgs Plc 5.130% 11/19/28 404280EM7	115,000.000	115,290.95	115,779.70
Hsbc Hldgs Plc 5.286% 11/19/30 404280EN5	535,000.000	536,070.00	536,679.50
Ing Groep N V 5.550% 3/19/35 456837BM4	320,000.000	312,627.20	320,238.40
Israel ST Dlr Bd 5.375% 3/12/29 46514BRN9	55,000.000	55,475.75	55,756.25
Jbs USA Lux S A 2.500% 1/15/27 46590XAS5	185,000.000	169,017.85	170,292.75
Lundin Energy 3.100% 7/15/31 55037AAB4	80,000.000	68,650.40	71,617.60
Mitsubishi Ufj 2.494% 10/13/32 606822CB8	35,000.000	29,332.45	30,080.75
Mitsubishi Ufj 5.258% 4/17/30 606822DE1	175,000.000	175,343.00	179,854.50
Mizuho Financial 1.979% 9/08/31 60687YBL2	165,000.000	134,196.15	137,949.00
Mizuho Financial 2.172% 5/22/32 60687YBQ1	70,000.000	57,194.90	59,912.30
Mizuho Financial 2.260% 7/09/32 60687YBT5	220,000.000	180,115.10	182,003.40
Mizuho Financial 2.564% 9/13/31 60687YBU2	90,000.000	76,685.40	75,898.80
Mizuho Financial 2.869% 9/13/30 60687YBA6	300,000.000	266,068.75	273,151.50

5500 ASSETS ACQUIRED AND DISPOSED OF WITHIN YEAR (continued)

DESCRIPTION	SHARES/FACE AMOUNT	COST OF ACQUISITIONS	PROCEEDS OF DISPOSITIONS
Mizuho Financial 3.153% 7/16/30 60687YAX7	20,000.000	17,924.00	18,597.40
Mizuho Financial 5.376% 5/26/30 60687YDD8	620,000.000	623,330.60	622,351.10
Mizuho Financial 5.579% 5/26/35 60687YDE6	135,000.000	131,247.00	134,168.25
Mizuho Financial 5.594% 7/10/35 60687YDG1	325,000.000	326,592.50	342,036.60
Mizuho Financial 5.667% 5/27/29 60687YCP2	220,000.000	223,438.60	224,105.20
Natwest Group Plc 1.642% 6/14/27 639057AC2	240,000.000	220,051.20	224,121.60
Natwest Mkts Mtn 5.416% 5/17/27 63906YAH1	420,000.000	421,197.00	430,347.75
Nomura Hldgs Inc 5.783% 7/03/34 65535HBV0	75,000.000	75,333.75	74,634.75
Ontario Prov Cda 4.200% 1/18/29 683234DQ8	260,000.000	257,049.00	264,140.20
Philips Electronics 6.875% 3/11/38 500472AC9	170,000.000	185,167.40	183,792.10
Republic Philippines 4.750% 3/05/35 718286DC8	15,000.000	14,962.50	14,475.00
Royal Bk Cda Mtn 1.400% 11/02/26 78016EZZ3	80,000.000	73,272.00	75,585.60
Royal Bk Cda Mtn 5.000% 2/01/33 78016FZX5	120,000.000	120,734.40	121,264.80
Royal Bk Mtn 5.150% 2/01/34 78016HZW3	245,000.000	243,446.55	243,909.75
Siemens Fin Nv 2.150% 3/11/31 82620KBE2	250,000.000	208,352.50	216,497.50

5500 ASSETS ACQUIRED AND DISPOSED OF WITHIN YEAR (continued)

DESCRIPTION	SHARES/FACE AMOUNT	COST OF ACQUISITIONS	PROCEEDS OF DISPOSITIONS
Smurfit Kapp Treas 5.200% 1/15/30 83272GAA9	300,000.000	299,535.00	298,372.05
Sumitomo Mitsui 5.558% 7/09/34 86562MDP2	325,000.000	327,180.75	341,399.30
Sumitomo Mitsui Fin 5.316% 7/09/29 86562MDM9	115,000.000	117,611.65	119,785.95
Sumitomo Mitsui Finl 2.130% 7/08/30 86562MCB4	375,000.000	312,880.05	331,075.19
Sumitomo Mitsui Finl 3.040% 7/16/29 86562MBP4	85,000.000	78,655.60	78,383.60
Toyota Motor Corp 1.339% 3/25/26 892331AM1	75,000.000	71,565.00	71,928.00
Ubs Group Ag 5.699% 2/08/35 902613BH0	120,000.000	119,210.40	119,708.40
United Mexico 6.350% 2/09/35 91087BAV2	205,000.000	208,587.50	207,460.00
Total Foreign Issues	**12,530,000.000**	**12,177,055.05**	**12,311,227.39**

Miscellaneous

Options, Futures & Forwards

Comdty US Ultra Bond Cbt De 12/19/24 9MWFCS811	93.000	.00	.00
US Ultra 10Yr Note Dec 24 12/19/24 9MWFACS16	847.000	.00	.00
US Ultra 10Yr Note Dec 24 12/19/24 9MWFACS24	- 12.000	.00	.00
US Ultra 10Yr Note Jun 24 6/18/24 9MWFABE62	670.000	.00	.00

5500 ASSETS ACQUIRED AND DISPOSED OF WITHIN YEAR (continued)

DESCRIPTION	SHARES/FACE AMOUNT	COST OF ACQUISITIONS	PROCEEDS OF DISPOSITIONS
US Ultra 10Yr Note Jun 24 6/18/24 9MWFABE70	- 4.000	.00	.00
US Ultra 10Yr Note SEP 24 9/19/24 9MWFABX61	731.000	.00	.00
US Ultra 10Yr Note SEP 24 9/19/24 9MWFABX79	- 16.000	.00	.00
US 10Yr Note Dec 24 12/19/24 9MWFACQ75	211.000	.00	.00
US 10Yr Note Dec 24 12/19/24 9MWFACQ83	- 6.000	.00	.00
US 10Yr Note Jun 24 6/18/24 9MWFABD55	316.000	.00	.00
US 10Yr Note Jun 24 6/18/24 9MWFABD63	- 6.000	.00	.00
US 10Yr Note SEP 24 9/19/24 9MWFABW39	219.000	.00	.00
US 10Yr Note SEP 24 9/19/24 9MWFABW47	- 3.000	.00	.00
US 2Yr Note Dec 24 12/19/24 9MWFACR66	95.000	.00	.00
US 2Yr Note Jun 24 6/18/24 9MWFABD71	62.000	.00	.00
US 2Yr Note SEP 24 9/30/24 9MWFABX87	60.000	.00	.00
US 5Yr Note Dec 24 12/19/24 9MWFACR41	457.000	.00	.00
US 5Yr Note Dec 24 12/19/24 9MWFACR58	- 4.000	.00	.00
US 5Yr Note Jun24 6/18/24 9MWFABD97	301.000	.00	.00

5500 ASSETS ACQUIRED AND DISPOSED OF WITHIN YEAR (continued)

DESCRIPTION		SHARES/FACE AMOUNT	COST OF ACQUISITIONS	PROCEEDS OF DISPOSITIONS
US 5Yr Note Jun24 9MWFABE13	6/18/24	- 10.000	.00	.00
US 5Yr Note SEP 24 9MWFABW70	9/30/24	285.000	.00	.00
US 5Yr Note SEP 24 9MWFABW88	9/30/24	- 3.000	.00	.00
Total Options, Futures & Forwards		**4,283.000**	**.00**	**.00**
Total Miscellaneous		**4,283.000**	**.00**	**.00**
Total Assets		**48,065,283.000**	**46,991,964.95**	**47,439,415.92**