

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
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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 ☐ 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 PEABODY INVESTMENTS CORP. MASTER TRUST
1b	Three-digit plan number (PN) ▶ 002
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) PEABODY INVESTMENTS CORP. 701 MARKET STREET SUITE 600 ST. LOUIS, MO 63101-1826
2b	Employer Identification Number (EIN) 20-0480084
2c	Plan Sponsor's telephone number 314-342-7711
2d	Business code (see instructions)

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	10/14/2025	BRIAN HASCHMANN
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address ☒ Same as Plan Sponsor	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 c Plan Name	4b EIN 4d PN
5 Total number of participants at the beginning of the plan year	5
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). a(1) Total number of active participants at the beginning of the plan year a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits c Other retired or separated participants entitled to future benefits d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g(1) Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item) g(2) Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.....	6a(1) 6a(2) 6b 6c 6d 6e 6f 6g(1) 6g(2) 6h
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	7

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

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

9a Plan funding arrangement (check all that apply) (1) ☒ 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
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10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

a Pension Schedules

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

b General Schedules

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

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

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

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

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

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

Receipt Confirmation Code _____

SCHEDULE C (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	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 PEABODY INVESTMENTS CORP. MASTER TRUST	B Three-digit plan number (PN) ▶	002
C Plan sponsor's name as shown on line 2a of Form 5500 PEABODY INVESTMENTS CORP.	D Employer Identification Number (EIN) 20-0480084	

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

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

JPMORGAN CHASE BANK, N.A.

13-4994650

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 50 52 64 72	NONE	209824	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

MERCER (US) INC.

13-2834414

(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?
13 50 64	NONE	126687	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NISA INVESTMENT ADVISORS LLC

48-1140940

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 28 51	NONE	111601	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

AON INVESTMENTS USA, INC.

36-3109431

(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?
27 50 70	NONE	92880	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PACIFIC INVESTMENT MANAGEMENT CO

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 52	NONE	78106	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

WILLIS TOWERS WATSON US LLC

53-0181291

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11 17 50 70	NONE	74881	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

UHY LLP

20-0694403

(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	17636	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 ☐

(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
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(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:

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
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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)

[illegible]

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 PEABODY INVESTMENTS CORP. MASTER TRUST	B Three-digit plan number (PN) ▶	002
C Plan sponsor's name as shown on line 2a of Form 5500 PEABODY INVESTMENTS CORP.	D Employer Identification Number (EIN) 20-0480084	

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	3766564	4297200
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions.....	1b(2)		
(3) Other	1b(3)	10073912	5508422
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	64745	37623
(2) U.S. Government securities	1c(2)	36304534	36358148
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred.....	1c(3)(A)	4682743	4367302
(B) All other.....	1c(3)(B)	62815198	60496341
(4) Corporate stocks (other than employer securities):			
(A) Preferred.....	1c(4)(A)		
(B) Common	1c(4)(B)		
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property)	1c(6)	0	0
(7) Loans (other than to participants).....	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)		
(10) Value of interest in pooled separate accounts	1c(10)	0	0
(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)	20079716	16254158
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other.....	1c(15)	4559633	5200372

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	142347045	132519566
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j	26303547	27680981
k Total liabilities (add all amounts in lines 1g through 1j)	1k	26303547	27680981
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	116043498	104838585

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)	-34450	
(B) U.S. Government securities	2b(1)(B)	395902	
(C) Corporate debt instruments	2b(1)(C)	3306685	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	372420	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		4040557
(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)	939891	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		939891
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets:			
(A) Aggregate proceeds	2b(4)(A)	725905816	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	726683656	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		
(5) Unrealized appreciation (depreciation) of assets:			
(A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	-2484657	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		-810230
c Other income	2c		-21512
d Total income. Add all income amounts in column (b) and enter total	2d		886209

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)	126687	
(3) Recordkeeping fees	2i(3)		
(4) IQPA audit fees	2i(4)	17636	
(5) Investment advisory and investment management fees	2i(5)	282587	
(6) Bank or trust company trustee/custodial fees	2i(6)	209824	
(7) Actuarial fees	2i(7)	74881	
(8) Legal fees	2i(8)		
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	761816	
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		1473431
j Total expenses. Add all expense amounts in column (b) and enter total	2j		1473431

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		-587222
l Transfers of assets:			
(1) To this plan	2l(1)		13663881
(2) From this plan	2l(2)		24281572

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.)		X	
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.)		X	
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.)		X	
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.)	X		
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.)	X		
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 _____.

DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	116,043,498 COST OF ASSET	5% VALUE OF CURRENT VALUE	5,802,174 NET GAIN OR (LOSS)
IDENTITY OF PARTY INVOLVED					
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS 12,100,000 01/10/24 SELL 27884	95.3438	0	11,482,790	11,536,594	53,804
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS 12,100,000 01/10/24 BUY 27885	95.5311	0	11,559,261	11,559,261	0
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0025684 BANK OF NEW YORK/TORONTO DOMINION 13,200,000 02/07/24 SELL 28377	95.0625	0	12,583,426	12,548,250	(35,176)
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0025684 BANK OF NEW YORK/TORONTO DOMINION 13,200,000 02/07/24 BUY 28378	95.1539	0	12,560,318	12,560,318	0
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC 13,800,000 02/21/24 BUY 28579	94.3625	0	13,022,019	13,022,019	0
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC 13,800,000 02/21/24 SELL 28580	94.2500	0	13,086,914	13,006,500	(80,414)
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS 13,533,000 03/11/24 BUY 28920	95.0823	0	12,867,493	12,867,493	0
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS 13,533,000 03/11/24 SELL 28921	95.0312	0	12,849,312	12,860,579	11,267

DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	116,043,498 COST OF ASSET	5% VALUE OF CURRENT VALUE	5,802,174 NET GAIN OR (LOSS)
IDENTITY OF PARTY INVOLVED					
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS 15,133,000 03/18/24 SELL 29041	93.9062	0	14,368,480	14,210,833	(157,647)
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS 15,133,000 03/18/24 BUY 29043	93.9495	0	14,217,373	14,217,373	0
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC 15,133,000 03/25/24 SELL 29205	94.4375	0	14,217,373	14,291,227	73,853
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC 15,133,000 03/25/24 BUY 29206	94.6165	0	14,318,318	14,318,318	0
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS 15,133,000 04/23/24 SELL 29729	92.8750	0	14,318,318	14,054,774	(263,544)
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS 15,133,000 04/23/24 BUY 29730	92.9613	0	14,067,836	14,067,836	0
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC 15,133,000 05/06/24 SELL 30007	93.6562	0	14,067,836	14,173,000	105,165
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC 15,133,000 05/06/24 BUY 30010	93.8319	0	14,199,582	14,199,582	0

DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	116,043,498 COST OF ASSET	5% VALUE OF CURRENT VALUE	5,802,174 NET GAIN OR (LOSS)
IDENTITY OF PARTY INVOLVED					
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS 15,133,000 06/04/24 SELL 30674	94.1250	0	14,199,582	14,243,936	44,354
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS 15,133,000 06/04/24 BUY 30676	94.1700	0	14,250,747	14,250,747	0
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS 15,133,000 06/10/24 SELL 30822	93.7812	0	14,250,747	14,191,917	(58,831)
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS 15,133,000 06/10/24 BUY 30823	93.8260	0	14,198,682	14,198,682	0
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED 15,133,000 06/17/24 SELL 30970	94.4062	0	14,198,682	14,286,498	87,816
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED 15,133,000 06/17/24 BUY 30972	94.4519	0	14,293,400	14,293,400	0
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS 15,133,000 06/25/24 SELL 31152	94.4375	0	14,293,400	14,291,227	(2,173)
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS 15,133,000 06/25/24 BUY 31153	94.7139	0	14,333,059	14,333,059	0

DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	116,043,498 COST OF ASSET	5% VALUE OF CURRENT VALUE	5,802,174 NET GAIN OR (LOSS)
IDENTITY OF PARTY INVOLVED					
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC 15,133,000 08/05/24 SELL 31883	97.0312	0	14,333,059	14,683,739	350,680
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC 15,133,000 08/05/24 BUY 31884	97.0800	0	14,691,123	14,691,123	0
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED 15,133,000 08/12/24 SELL 32023	96.6562	0	14,691,123	14,626,990	(64,133)
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED 15,133,000 08/12/24 BUY 32025	96.7048	0	14,634,338	14,634,338	0
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0025684 BANK OF NEW YORK/TORONTO DOMINION 15,133,000 08/19/24 SELL 32175	96.6250	0	14,634,338	14,622,261	(12,077)
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0025684 BANK OF NEW YORK/TORONTO DOMINION 15,133,000 08/19/24 BUY 32177	96.6731	0	14,629,544	14,629,544	0
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC 15,133,000 08/26/24 SELL 32330	96.9297	0	14,629,544	14,668,370	38,826
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC 15,133,000 08/26/24 BUY 32332	96.9795	0	14,675,910	14,675,910	0

DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	116,043,498 COST OF ASSET	5% VALUE OF CURRENT VALUE	5,802,174 NET GAIN OR (LOSS)
IDENTITY OF PARTY INVOLVED					
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC 15,133,000 08/30/24 SELL 32416	96.8203	0	14,675,910	14,651,818	(24,092)
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC 15,133,000 08/30/24 BUY 32418	96.8688	0	14,659,150	14,659,150	0
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC 15,133,000 09/09/24 BUY 32601	97.6773	0	14,781,512	14,781,512	0
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC 15,133,000 09/09/24 SELL 32602	97.6562	0	14,720,331	14,778,320	57,990
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC 15,133,000 09/12/24 SELL 32669	97.6875	0	14,720,331	14,783,049	62,719
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC 15,133,000 09/12/24 BUY 32670	97.7296	0	14,789,415	14,789,415	0
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED 15,133,000 09/19/24 SELL 32817	97.6250	0	14,789,415	14,773,591	(15,824)
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED 15,133,000 09/19/24 BUY 32819	97.6645	0	14,779,575	14,779,575	0

DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	116,043,498 COST OF ASSET	5% VALUE OF CURRENT VALUE	5,802,174 NET GAIN OR (LOSS)
IDENTITY OF PARTY INVOLVED					
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC 15,133,000 09/25/24 SELL 32971	97.6562	0	14,779,575	14,778,320	(1,255)
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC 15,133,000 09/25/24 BUY 32973	97.6985	0	14,784,720	14,784,720	0
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS 15,133,000 10/02/24 SELL 33153	97.5938	0	14,784,720	14,768,862	(15,858)
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS 15,133,000 10/02/24 BUY 33154	97.6290	0	14,774,198	14,774,198	0
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS 15,133,000 10/08/24 SELL 33263	96.4375	0	14,774,198	14,593,887	(180,312)
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS 15,133,000 10/08/24 BUY 33264	96.4764	0	14,599,777	14,599,777	0
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS 15,133,000 10/15/24 SELL 33387	96.5000	0	14,599,777	14,603,345	3,568
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS 15,133,000 10/15/24 BUY 33388	96.5390	0	14,609,252	14,609,252	0

DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	116,043,498 COST OF ASSET	5% VALUE OF CURRENT VALUE	5,802,174 NET GAIN OR (LOSS)
IDENTITY OF PARTY INVOLVED					
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC 15,133,000 10/22/24 BUY 33534	96.0334	0	14,532,736	14,532,736	0
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC 15,133,000 10/22/24 SELL 33535	96.0000	0	14,570,994	14,527,680	(43,314)
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED 15,133,000 10/29/24 SELL 33681	95.5938	0	14,570,994	14,466,202	(104,792)
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED 15,133,000 10/29/24 BUY 33682	95.6105	0	14,468,744	14,468,744	0
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED 15,133,000 10/31/24 SELL 33735	95.5938	0	14,468,744	14,466,202	(2,542)
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED 15,133,000 10/31/24 BUY 33736	95.6106	0	14,468,746	14,468,746	0
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS 15,133,000 11/01/24 SELL 33770	95.4375	0	14,468,746	14,442,557	(26,189)
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS 15,133,000 11/01/24 BUY 33773	95.4839	0	14,449,581	14,449,581	0

DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	116,043,498 COST OF ASSET	5% VALUE OF CURRENT VALUE	5,802,174 NET GAIN OR (LOSS)
IDENTITY OF PARTY INVOLVED					
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED 15,133,000 11/12/24 SELL 33981	95.0312	0	14,449,581	14,381,079	(68,501)
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED 15,133,000 11/12/24 BUY 33982	95.0644	0	14,386,099	14,386,099	0
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS 15,133,000 11/19/24 SELL 34133	95.2812	0	14,386,099	14,418,912	32,812
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS 15,133,000 11/19/24 BUY 34134	95.3141	0	14,423,890	14,423,890	0
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS 15,133,000 11/26/24 SELL 34294	95.4688	0	14,423,890	14,447,286	23,396
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS 15,133,000 11/26/24 BUY 34296	95.5079	0	14,453,207	14,453,207	0
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS 15,133,000 12/04/24 SELL 34460	95.8750	0	14,453,207	14,508,764	55,556
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS 15,133,000 12/04/24 BUY 34461	95.9091	0	14,513,925	14,513,925	0

DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	116,043,498 COST OF ASSET	5% VALUE OF CURRENT VALUE	5,802,174 NET GAIN OR (LOSS)
IDENTITY OF PARTY INVOLVED					
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC 15,133,000 12/11/24 SELL 34578	95.6562	0	14,513,925	14,475,660	(38,265)
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC 15,133,000 12/11/24 BUY 34581	95.6902	0	14,480,799	14,480,799	0
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC 15,133,000 12/19/24 SELL 34746	95.0312	0	14,480,799	14,381,079	(99,720)
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC 15,133,000 12/19/24 BUY 34748	95.0510	0	14,384,067	14,384,067	0
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC 15,133,000 12/23/24 SELL 34824	94.9375	0	14,384,067	14,366,892	(17,176)
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC 15,133,000 12/23/24 BUY 34826	95.0281	0	14,380,608	14,380,608	0
91282CKY6 UNITED STATES OF AMERICA NOTES FIXED 4.625% SEMI-ANN. 4.625% 06/30/2026					
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED 15,133,000 10/28/24 BUY 33652	100.7240	0	15,242,561	15,242,561	0
91282CKY6 UNITED STATES OF AMERICA NOTES FIXED 4.625% SEMI-ANN. 4.625% 06/30/2026					
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED 15,133,000 10/28/24 SELL 33679	100.7188	0	15,239,404	15,241,768	2,365

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	116,043,498 COST OF ASSET	5% VALUE OF CURRENT VALUE	5,802,174 NET GAIN OR (LOSS)
91282CKY6	UNITED STATES OF AMERICA NOTES FIXED 4.625% SEMI-ANN. 4.625% 06/30/2026					
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC 15,133,000 10/29/24 SELL 33671	100.7064	0	15,242,561	15,239,899	(2,662)
91282CKY6	UNITED STATES OF AMERICA NOTES FIXED 4.625% SEMI-ANN. 4.625% 06/30/2026					
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC 15,133,000 10/29/24 BUY 33672	100.7031	0	15,239,404	15,239,404	0

DESCRIPTION OF ASSET					BASED ON MARKET	VALUE OF	116,043,498	5% VALUE OF	5,802,174
IDENTITY OF PARTY INVOLVED					PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
EXCGSCUSD EXCESS CASH GOLDMAN SACHS (GLM/GST/GSC))					SELLING PRICE				OR (LOSS)
USD									
BROKER 0000059	GOLDMAN SACHS								
76,703	01/02/24	B	BUY	27746	1.0000	0	76,703	76,703	0
76,703	01/02/24	S	SELL	27747	1.0000	0	76,703	76,703	0
29,547	01/02/24	S	SELL	27748	1.0000	0	29,547	29,547	0
24,422	01/03/24	S	SELL	27780	1.0000	0	24,422	24,422	0
96,359	01/04/24	B	BUY	27798	1.0000	0	96,359	96,359	0
72,193	01/04/24	S	SELL	27799	1.0000	0	72,193	72,193	0
70,687	01/05/24	B	BUY	27830	1.0000	0	70,687	70,687	0
70,687	01/05/24	S	SELL	27831	1.0000	0	70,687	70,687	0
1,999	01/05/24	S	SELL	27832	1.0000	0	1,999	1,999	0
1,695	01/05/24	B	BUY	27837	1.0000	0	1,695	1,695	0
29,375	01/08/24	S	SELL	27859	1.0000	0	29,375	29,375	0
11,922	01/09/24	B	BUY	27882	1.0000	0	11,922	11,922	0
24,359	01/10/24	B	BUY	27902	1.0000	0	24,359	24,359	0
14,672	01/11/24	S	SELL	27934	1.0000	0	14,672	14,672	0
17,734	01/15/24	B	BUY	27955	1.0000	0	17,734	17,734	0
132,563	01/16/24	B	BUY	27975	1.0000	0	132,563	132,563	0
132,563	01/16/24	S	SELL	27976	1.0000	0	132,563	132,563	0
9,652	01/16/24	S	SELL	27977	1.0000	0	9,652	9,652	0
1,815	01/17/24	S	SELL	28003	1.0000	0	1,815	1,815	0
73,578	01/18/24	B	BUY	28027	1.0000	0	73,578	73,578	0
72,760	01/18/24	S	SELL	28028	1.0000	0	72,760	72,760	0
21,266	01/19/24	S	SELL	28051	1.0000	0	21,266	21,266	0
62,917	01/22/24	B	BUY	28065	1.0000	0	62,917	62,917	0
41,641	01/22/24	S	SELL	28066	1.0000	0	41,641	41,641	0
73,266	01/23/24	B	BUY	28085	1.0000	0	73,266	73,266	0
73,191	01/23/24	S	SELL	28086	1.0000	0	73,191	73,191	0
34,906	01/24/24	B	BUY	28129	1.0000	0	34,906	34,906	0
34,906	01/24/24	S	SELL	28130	1.0000	0	34,906	34,906	0
146	01/24/24	S	SELL	28131	1.0000	0	146	146	0
36,402	01/25/24	B	BUY	28150	1.0000	0	36,402	36,402	0
36,402	01/25/24	S	SELL	28151	1.0000	0	36,402	36,402	0
51	01/25/24	S	SELL	28152	1.0000	0	51	51	0
3,953	01/26/24	B	BUY	28171	1.0000	0	3,953	3,953	0
58,751	01/29/24	B	BUY	28186	1.0000	0	58,751	58,751	0
58,751	01/29/24	S	SELL	28187	1.0000	0	58,751	58,751	0
3,749	01/29/24	S	SELL	28188	1.0000	0	3,749	3,749	0
69,664	01/30/24	B	BUY	28205	1.0000	0	69,664	69,664	0
69,422	01/30/24	S	SELL	28206	1.0000	0	69,422	69,422	0
62,664	01/31/24	B	BUY	28227	1.0000	0	62,664	62,664	0
62,547	01/31/24	S	SELL	28228	1.0000	0	62,547	62,547	0
136,297	02/01/24	B	BUY	28252	1.0000	0	136,297	136,297	0
136,016	02/01/24	S	SELL	28253	1.0000	0	136,016	136,016	0
131,890	02/02/24	B	BUY	28304	1.0000	0	131,890	131,890	0
131,890	02/02/24	S	SELL	28305	1.0000	0	131,890	131,890	0

IDENTITY OF PARTY INVOLVED		DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	116,043,498 COST OF ASSET	5% VALUE OF CURRENT VALUE	5,802,174 NET GAIN OR (LOSS)
	74	02/02/24 S SELL	28306	1.0000	0	74	0
	129,797	02/05/24 B BUY	28333	1.0000	0	129,797	0
	129,797	02/05/24 S SELL	28334	1.0000	0	129,797	0
	536	02/05/24 S SELL	28335	1.0000	0	536	0
	50,197	02/06/24 B BUY	28364	1.0000	0	50,197	0
	50,197	02/06/24 S SELL	28365	1.0000	0	50,197	0
	1,959	02/06/24 S SELL	28366	1.0000	0	1,959	0
	1,668	02/06/24 B BUY	28375	1.0000	0	1,668	0
	11,828	02/07/24 B BUY	28389	1.0000	0	11,828	0
	77,031	02/08/24 B BUY	28410	1.0000	0	77,031	0
	77,031	02/08/24 S SELL	28411	1.0000	0	77,031	0
	12,651	02/08/24 S SELL	28412	1.0000	0	12,651	0
	5,328	02/09/24 S SELL	28440	1.0000	0	5,328	0
	8,906	02/12/24 S SELL	28468	1.0000	0	8,906	0
	102,672	02/13/24 B BUY	28485	1.0000	0	102,672	0
	88,698	02/13/24 S SELL	28486	1.0000	0	88,698	0
	19,781	02/14/24 S SELL	28522	1.0000	0	19,781	0
	49,520	02/15/24 B BUY	28541	1.0000	0	49,520	0
	29,938	02/15/24 S SELL	28542	1.0000	0	29,938	0
	30,969	02/19/24 B BUY	28561	1.0000	0	30,969	0
	5,078	02/20/24 B BUY	28576	1.0000	0	5,078	0
	5,078	02/20/24 S SELL	28577	1.0000	0	5,078	0
	30,986	02/20/24 S SELL	28578	1.0000	0	30,986	0
	44,672	02/21/24 B BUY	28595	1.0000	0	44,672	0
	44,632	02/21/24 S SELL	28596	1.0000	0	44,632	0
	45,783	02/22/24 B BUY	28632	1.0000	0	45,783	0
	45,783	02/22/24 S SELL	28633	1.0000	0	45,783	0
	112	02/22/24 S SELL	28634	1.0000	0	112	0
	94,461	02/23/24 B BUY	28662	1.0000	0	94,461	0
	94,297	02/23/24 S SELL	28663	1.0000	0	94,297	0
	36,703	02/26/24 B BUY	28683	1.0000	0	36,703	0
	36,576	02/26/24 S SELL	28684	1.0000	0	36,576	0
	28,844	02/27/24 B BUY	28701	1.0000	0	28,844	0
	30,969	02/28/24 S SELL	28729	1.0000	0	30,969	0
	47,619	02/29/24 B BUY	28745	1.0000	0	47,619	0
	45,547	02/29/24 S SELL	28746	1.0000	0	45,547	0
	42,483	03/01/24 B BUY	28781	1.0000	0	42,483	0
	144	03/01/24 B BUY	28782	1.0000	0	144	0
	42,547	03/01/24 S SELL	28783	1.0000	0	42,547	0
	24,766	03/04/24 B BUY	28824	1.0000	0	24,766	0
	144	03/04/24 S SELL	28825	1.0000	0	144	0
	67,288	03/05/24 B BUY	28850	1.0000	0	67,288	0
	67,288	03/05/24 S SELL	28851	1.0000	0	67,288	0
	24,446	03/05/24 S SELL	28852	1.0000	0	24,446	0
	50,505	03/06/24 B BUY	28874	1.0000	0	50,505	0
	50,505	03/06/24 S SELL	28875	1.0000	0	50,505	0
	1,338	03/06/24 S SELL	28876	1.0000	0	1,338	0

DESCRIPTION OF ASSET					BASED ON MARKET	VALUE OF	116,043,498	5% VALUE OF	5,802,174
IDENTITY OF PARTY INVOLVED					PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)
					SELLING PRICE				
1,561	03/07/24	B	BUY	28878	1.0000	0	1,561	1,561	0
13,140	03/07/24	B	BUY	28896	1.0000	0	13,140	13,140	0
22,266	03/08/24	B	BUY	28924	1.0000	0	22,266	22,266	0
22,266	03/08/24	S	SELL	28925	1.0000	0	22,266	22,266	0
12,981	03/08/24	S	SELL	28926	1.0000	0	12,981	12,981	0
9,312	03/11/24	B	BUY	28942	1.0000	0	9,312	9,312	0
37,750	03/12/24	B	BUY	28960	1.0000	0	37,750	37,750	0
37,750	03/12/24	S	SELL	28961	1.0000	0	37,750	37,750	0
9,341	03/12/24	S	SELL	28962	1.0000	0	9,341	9,341	0
39,609	03/13/24	B	BUY	28983	1.0000	0	39,609	39,609	0
39,609	03/13/24	S	SELL	28984	1.0000	0	39,609	39,609	0
152	03/13/24	S	SELL	28985	1.0000	0	152	152	0
107,438	03/14/24	B	BUY	29018	1.0000	0	107,438	107,438	0
107,438	03/14/24	S	SELL	29019	1.0000	0	107,438	107,438	0
120	03/14/24	S	SELL	29020	1.0000	0	120	120	0
20,422	03/15/24	S	SELL	29033	1.0000	0	20,422	20,422	0
37,844	03/18/24	B	BUY	29079	1.0000	0	37,844	37,844	0
28,344	03/19/24	S	SELL	29126	1.0000	0	28,344	28,344	0
26,219	03/20/24	B	BUY	29152	1.0000	0	26,219	26,219	0
21,375	03/21/24	S	SELL	29179	1.0000	0	21,375	21,375	0
63,959	03/22/24	B	BUY	29200	1.0000	0	63,959	63,959	0
57,938	03/22/24	S	SELL	29201	1.0000	0	57,938	57,938	0
34,516	03/25/24	B	BUY	29223	1.0000	0	34,516	34,516	0
34,381	03/25/24	S	SELL	29224	1.0000	0	34,381	34,381	0
30,281	03/26/24	S	SELL	29244	1.0000	0	30,281	30,281	0
77,248	03/27/24	B	BUY	29275	1.0000	0	77,248	77,248	0
46,985	03/27/24	S	SELL	29276	1.0000	0	46,985	46,985	0
31,500	03/28/24	S	SELL	29294	1.0000	0	31,500	31,500	0
145,453	04/01/24	B	BUY	29340	1.0000	0	145,453	145,453	0
114,368	04/01/24	S	SELL	29341	1.0000	0	114,368	114,368	0
52,140	04/02/24	B	BUY	29370	1.0000	0	52,140	52,140	0
52,140	04/02/24	S	SELL	29371	1.0000	0	52,140	52,140	0
339	04/02/24	S	SELL	29372	1.0000	0	339	339	0
2,781	04/03/24	B	BUY	29418	1.0000	0	2,781	2,781	0
36,342	04/04/24	B	BUY	29440	1.0000	0	36,342	36,342	0
36,342	04/04/24	S	SELL	29441	1.0000	0	36,342	36,342	0
4,440	04/04/24	S	SELL	29442	1.0000	0	4,440	4,440	0
1,669	04/04/24	B	BUY	29443	1.0000	0	1,669	1,669	0
63,078	04/05/24	B	BUY	29467	1.0000	0	63,078	63,078	0
63,038	04/05/24	S	SELL	29468	1.0000	0	63,038	63,038	0
13,672	04/08/24	B	BUY	29496	1.0000	0	13,672	13,672	0
45,322	04/09/24	B	BUY	29519	1.0000	0	45,322	45,322	0
45,322	04/09/24	S	SELL	29520	1.0000	0	45,322	45,322	0
13,881	04/09/24	S	SELL	29521	1.0000	0	13,881	13,881	0
141,344	04/10/24	B	BUY	29537	1.0000	0	141,344	141,344	0
141,300	04/10/24	S	SELL	29538	1.0000	0	141,300	141,300	0
27,484	04/11/24	B	BUY	29555	1.0000	0	27,484	27,484	0

DESCRIPTION OF ASSET					BASED ON MARKET	VALUE OF	116,043,498	5% VALUE OF	5,802,174	
IDENTITY	OF PARTY INVOLVED				PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN	
					SELLING PRICE				OR (LOSS)	
	57,110	04/12/24	S	SELL	29585	1.0000	0	57,110	57,110	0
	150,094	04/15/24	B	BUY	29603	1.0000	0	150,094	150,094	0
	121,005	04/15/24	S	SELL	29604	1.0000	0	121,005	121,005	0
	16,734	04/16/24	B	BUY	29623	1.0000	0	16,734	16,734	0
	39,783	04/17/24	B	BUY	29641	1.0000	0	39,783	39,783	0
	39,783	04/17/24	S	SELL	29642	1.0000	0	39,783	39,783	0
	17,154	04/17/24	S	SELL	29643	1.0000	0	17,154	17,154	0
	43,875	04/18/24	B	BUY	29664	1.0000	0	43,875	43,875	0
	43,700	04/18/24	S	SELL	29665	1.0000	0	43,700	43,700	0
	38,083	04/19/24	B	BUY	29689	1.0000	0	38,083	38,083	0
	38,083	04/19/24	S	SELL	29690	1.0000	0	38,083	38,083	0
	89	04/19/24	S	SELL	29691	1.0000	0	89	89	0
	7,750	04/22/24	B	BUY	29725	1.0000	0	7,750	7,750	0
	828	04/23/24	B	BUY	29757	1.0000	0	828	828	0
	63,688	04/24/24	B	BUY	29814	1.0000	0	63,688	63,688	0
	63,688	04/24/24	S	SELL	29815	1.0000	0	63,688	63,688	0
	8,458	04/24/24	S	SELL	29816	1.0000	0	8,458	8,458	0
	36,531	04/25/24	B	BUY	29838	1.0000	0	36,531	36,531	0
	36,531	04/25/24	S	SELL	29839	1.0000	0	36,531	36,531	0
	146	04/25/24	S	SELL	29840	1.0000	0	146	146	0
	39,728	04/26/24	B	BUY	29860	1.0000	0	39,728	39,728	0
	39,728	04/26/24	S	SELL	29861	1.0000	0	39,728	39,728	0
	116	04/26/24	S	SELL	29862	1.0000	0	116	116	0
	46,910	04/29/24	B	BUY	29879	1.0000	0	46,910	46,910	0
	46,734	04/29/24	S	SELL	29880	1.0000	0	46,734	46,734	0
	47,265	04/30/24	B	BUY	29898	1.0000	0	47,265	47,265	0
	47,167	04/30/24	S	SELL	29899	1.0000	0	47,167	47,167	0
	74,334	05/01/24	B	BUY	29966	1.0000	0	74,334	74,334	0
	74,334	05/01/24	S	SELL	29967	1.0000	0	74,334	74,334	0
	135	05/01/24	S	SELL	29968	1.0000	0	135	135	0
	14,609	05/02/24	B	BUY	29985	1.0000	0	14,609	14,609	0
	44,259	05/03/24	B	BUY	30004	1.0000	0	44,259	44,259	0
	44,259	05/03/24	S	SELL	30005	1.0000	0	44,259	44,259	0
	14,209	05/03/24	S	SELL	30006	1.0000	0	14,209	14,209	0
	23,688	05/06/24	S	SELL	30030	1.0000	0	23,688	23,688	0
	169,946	05/07/24	B	BUY	30046	1.0000	0	169,946	169,946	0
	43,297	05/07/24	S	SELL	30047	1.0000	0	43,297	43,297	0
	25,865	05/08/24	B	BUY	30075	1.0000	0	25,865	25,865	0
	24,662	05/09/24	S	SELL	30106	1.0000	0	24,662	24,662	0
	43,116	05/10/24	B	BUY	30130	1.0000	0	43,116	43,116	0
	43,116	05/10/24	S	SELL	30131	1.0000	0	43,116	43,116	0
	2,904	05/10/24	S	SELL	30132	1.0000	0	2,904	2,904	0
	1,614	05/10/24	B	BUY	30138	1.0000	0	1,614	1,614	0
	26,235	05/13/24	S	SELL	30167	1.0000	0	26,235	26,235	0
	53,700	05/14/24	B	BUY	30217	1.0000	0	53,700	53,700	0
	27,379	05/14/24	S	SELL	30218	1.0000	0	27,379	27,379	0
	102,627	05/15/24	S	SELL	30221	1.0000	0	102,627	102,627	0

DESCRIPTION OF ASSET			BASED ON MARKET VALUE OF		116,043,498	5% VALUE OF	5,802,174
IDENTITY OF PARTY INVOLVED			PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
			SELLING PRICE				OR (LOSS)
84,912	05/15/24	B BUY 30240	1.0000	0	84,912	84,912	0
84,734	05/15/24	S SELL 30241	1.0000	0	84,734	84,734	0
258	05/16/24	B BUY 30266	1.0000	0	258	258	0
44,871	05/17/24	B BUY 30284	1.0000	0	44,871	44,871	0
44,785	05/17/24	S SELL 30285	1.0000	0	44,785	44,785	0
15,636	05/20/24	B BUY 30311	1.0000	0	15,636	15,636	0
19,832	05/21/24	S SELL 30368	1.0000	0	19,832	19,832	0
9,282	05/22/24	S SELL 30432	1.0000	0	9,282	9,282	0
24,707	05/23/24	B BUY 30464	1.0000	0	24,707	24,707	0
3,177	05/24/24	S SELL 30483	1.0000	0	3,177	3,177	0
85,226	05/28/24	B BUY 30524	1.0000	0	85,226	85,226	0
85,226	05/28/24	S SELL 30525	1.0000	0	85,226	85,226	0
8,613	05/28/24	S SELL 30526	1.0000	0	8,613	8,613	0
86,969	05/29/24	B BUY 30558	1.0000	0	86,969	86,969	0
86,969	05/29/24	S SELL 30559	1.0000	0	86,969	86,969	0
234	05/29/24	S SELL 30560	1.0000	0	234	234	0
55,620	05/30/24	B BUY 30581	1.0000	0	55,620	55,620	0
55,620	05/30/24	S SELL 30582	1.0000	0	55,620	55,620	0
685	05/30/24	S SELL 30583	1.0000	0	685	685	0
32,078	05/31/24	B BUY 30609	1.0000	0	32,078	32,078	0
31,859	05/31/24	S SELL 30610	1.0000	0	31,859	31,859	0
102,916	06/03/24	B BUY 30647	1.0000	0	102,916	102,916	0
102,672	06/03/24	S SELL 30648	1.0000	0	102,672	102,672	0
64,019	06/04/24	B BUY 30704	1.0000	0	64,019	64,019	0
63,734	06/04/24	S SELL 30705	1.0000	0	63,734	63,734	0
44,299	06/05/24	B BUY 30738	1.0000	0	44,299	44,299	0
44,299	06/05/24	S SELL 30739	1.0000	0	44,299	44,299	0
459	06/05/24	S SELL 30740	1.0000	0	459	459	0
11,875	06/06/24	S SELL 30754	1.0000	0	11,875	11,875	0
1,648	06/06/24	B BUY 30761	1.0000	0	1,648	1,648	0
113,250	06/07/24	B BUY 30785	1.0000	0	113,250	113,250	0
103,036	06/07/24	S SELL 30786	1.0000	0	103,036	103,036	0
50,117	06/10/24	B BUY 30841	1.0000	0	50,117	50,117	0
50,117	06/10/24	S SELL 30842	1.0000	0	50,117	50,117	0
372	06/10/24	S SELL 30843	1.0000	0	372	372	0
57,682	06/11/24	B BUY 30870	1.0000	0	57,682	57,682	0
57,682	06/11/24	S SELL 30871	1.0000	0	57,682	57,682	0
13	06/11/24	S SELL 30872	1.0000	0	13	13	0
82,366	06/12/24	B BUY 30903	1.0000	0	82,366	82,366	0
82,164	06/12/24	S SELL 30904	1.0000	0	82,164	82,164	0
47,927	06/13/24	B BUY 30936	1.0000	0	47,927	47,927	0
47,664	06/13/24	S SELL 30937	1.0000	0	47,664	47,664	0
58,730	06/14/24	B BUY 30957	1.0000	0	58,730	58,730	0
58,492	06/14/24	S SELL 30958	1.0000	0	58,492	58,492	0
58,203	06/17/24	B BUY 30992	1.0000	0	58,203	58,203	0
58,203	06/17/24	S SELL 30993	1.0000	0	58,203	58,203	0
40	06/17/24	S SELL 30994	1.0000	0	40	40	0

DESCRIPTION OF ASSET			BASED ON MARKET VALUE OF	116,043,498	5% VALUE OF	5,802,174
IDENTITY OF PARTY INVOLVED			PURCHASE PRICE SELLING PRICE	COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)
56,549	06/19/24	B BUY 31065	1.0000 0	56,549	56,549	0
56,549	06/19/24	S SELL 31066	1.0000 0	56,549	56,549	0
123	06/19/24	S SELL 31067	1.0000 0	123	123	0
44,555	06/20/24	B BUY 31094	1.0000 0	44,555	44,555	0
43,603	06/20/24	S SELL 31095	1.0000 0	43,603	43,603	0
5,625	06/21/24	B BUY 31116	1.0000 0	5,625	5,625	0
25,828	06/24/24	S SELL 31149	1.0000 0	25,828	25,828	0
5,742	06/25/24	S SELL 31172	1.0000 0	5,742	5,742	0
82,406	06/26/24	B BUY 31193	1.0000 0	82,406	82,406	0
56,568	06/26/24	S SELL 31194	1.0000 0	56,568	56,568	0
20,703	06/27/24	S SELL 31217	1.0000 0	20,703	20,703	0
89,375	06/28/24	B BUY 31239	1.0000 0	89,375	89,375	0
68,877	06/28/24	S SELL 31240	1.0000 0	68,877	68,877	0
155,430	07/01/24	B BUY 31316	1.0000 0	155,430	155,430	0
155,430	07/01/24	S SELL 31317	1.0000 0	155,430	155,430	0
275	07/01/24	S SELL 31318	1.0000 0	275	275	0
33,193	07/02/24	B BUY 31337	1.0000 0	33,193	33,193	0
33,193	07/02/24	S SELL 31338	1.0000 0	33,193	33,193	0
190	07/02/24	S SELL 31339	1.0000 0	190	190	0
92,108	07/04/24	B BUY 31352	1.0000 0	92,108	92,108	0
91,898	07/04/24	S SELL 31353	1.0000 0	91,898	91,898	0
39,523	07/05/24	B BUY 31379	1.0000 0	39,523	39,523	0
39,523	07/05/24	S SELL 31380	1.0000 0	39,523	39,523	0
1,243	07/05/24	S SELL 31381	1.0000 0	1,243	1,243	0
1,530	07/08/24	B BUY 31388	1.0000 0	1,530	1,530	0
17,516	07/08/24	S SELL 31409	1.0000 0	17,516	17,516	0
44,617	07/09/24	B BUY 31430	1.0000 0	44,617	44,617	0
26,774	07/10/24	S SELL 31449	1.0000 0	26,774	26,774	0
60,413	07/11/24	B BUY 31472	1.0000 0	60,413	60,413	0
60,413	07/11/24	S SELL 31473	1.0000 0	60,413	60,413	0
56	07/11/24	S SELL 31474	1.0000 0	56	56	0
4,844	07/12/24	S SELL 31504	1.0000 0	4,844	4,844	0
67,328	07/15/24	B BUY 31528	1.0000 0	67,328	67,328	0
62,192	07/15/24	S SELL 31529	1.0000 0	62,192	62,192	0
92,350	07/16/24	B BUY 31550	1.0000 0	92,350	92,350	0
92,350	07/16/24	S SELL 31551	1.0000 0	92,350	92,350	0
48	07/16/24	S SELL 31552	1.0000 0	48	48	0
12,688	07/17/24	S SELL 31574	1.0000 0	12,688	12,688	0
56,672	07/18/24	B BUY 31591	1.0000 0	56,672	56,672	0
43,841	07/18/24	S SELL 31592	1.0000 0	43,841	43,841	0
42,016	07/19/24	B BUY 31615	1.0000 0	42,016	42,016	0
42,016	07/19/24	S SELL 31616	1.0000 0	42,016	42,016	0
148	07/19/24	S SELL 31617	1.0000 0	148	148	0
29,101	07/22/24	B BUY 31641	1.0000 0	29,101	29,101	0
6,156	07/23/24	S SELL 31661	1.0000 0	6,156	6,156	0
91,633	07/24/24	B BUY 31678	1.0000 0	91,633	91,633	0
91,633	07/24/24	S SELL 31679	1.0000 0	91,633	91,633	0

DESCRIPTION OF ASSET					BASED ON MARKET	VALUE OF	116,043,498	5% VALUE OF	5,802,174
IDENTITY OF PARTY INVOLVED					PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
					SELLING PRICE				OR (LOSS)
23,138	07/24/24	S	SELL	31680	1.0000	0	23,138	23,138	0
57,202	07/25/24	B	BUY	31704	1.0000	0	57,202	57,202	0
57,202	07/25/24	S	SELL	31705	1.0000	0	57,202	57,202	0
111	07/25/24	S	SELL	31706	1.0000	0	111	111	0
40,639	07/26/24	B	BUY	31725	1.0000	0	40,639	40,639	0
40,524	07/26/24	S	SELL	31726	1.0000	0	40,524	40,524	0
24,625	07/29/24	S	SELL	31751	1.0000	0	24,625	24,625	0
59,860	07/30/24	B	BUY	31774	1.0000	0	59,860	59,860	0
34,945	07/30/24	S	SELL	31775	1.0000	0	34,945	34,945	0
37,774	07/31/24	B	BUY	31788	1.0000	0	37,774	37,774	0
37,774	07/31/24	S	SELL	31789	1.0000	0	37,774	37,774	0
367	07/31/24	S	SELL	31790	1.0000	0	367	367	0
99,541	08/01/24	B	BUY	31829	1.0000	0	99,541	99,541	0
99,258	08/01/24	S	SELL	31830	1.0000	0	99,258	99,258	0
161,347	08/02/24	B	BUY	31873	1.0000	0	161,347	161,347	0
161,086	08/02/24	S	SELL	31874	1.0000	0	161,086	161,086	0
42,852	08/05/24	B	BUY	31897	1.0000	0	42,852	42,852	0
42,406	08/05/24	S	SELL	31898	1.0000	0	42,406	42,406	0
116,586	08/06/24	B	BUY	31927	1.0000	0	116,586	116,586	0
116,586	08/06/24	S	SELL	31928	1.0000	0	116,586	116,586	0
200	08/06/24	S	SELL	31929	1.0000	0	200	200	0
94,578	08/07/24	B	BUY	31951	1.0000	0	94,578	94,578	0
94,578	08/07/24	S	SELL	31952	1.0000	0	94,578	94,578	0
2,437	08/07/24	S	SELL	31953	1.0000	0	2,437	2,437	0
1,502	08/07/24	B	BUY	31961	1.0000	0	1,502	1,502	0
27,180	08/08/24	B	BUY	31983	1.0000	0	27,180	27,180	0
42,469	08/09/24	B	BUY	32006	1.0000	0	42,469	42,469	0
42,469	08/09/24	S	SELL	32007	1.0000	0	42,469	42,469	0
27,664	08/09/24	S	SELL	32008	1.0000	0	27,664	27,664	0
19,906	08/12/24	S	SELL	32040	1.0000	0	19,906	19,906	0
46,765	08/13/24	B	BUY	32068	1.0000	0	46,765	46,765	0
26,570	08/13/24	S	SELL	32069	1.0000	0	26,570	26,570	0
64,412	08/14/24	B	BUY	32114	1.0000	0	64,412	64,412	0
64,226	08/14/24	S	SELL	32115	1.0000	0	64,226	64,226	0
71,275	08/15/24	B	BUY	32141	1.0000	0	71,275	71,275	0
71,275	08/15/24	S	SELL	32142	1.0000	0	71,275	71,275	0
221	08/15/24	S	SELL	32143	1.0000	0	221	221	0
25,234	08/16/24	S	SELL	32165	1.0000	0	25,234	25,234	0
66,929	08/19/24	B	BUY	32183	1.0000	0	66,929	66,929	0
41,688	08/19/24	S	SELL	32184	1.0000	0	41,688	41,688	0
45,822	08/20/24	B	BUY	32219	1.0000	0	45,822	45,822	0
45,711	08/20/24	S	SELL	32220	1.0000	0	45,711	45,711	0
24,424	08/21/24	S	SELL	32255	1.0000	0	24,424	24,424	0
96,130	08/22/24	B	BUY	32298	1.0000	0	96,130	96,130	0
72,657	08/22/24	S	SELL	32299	1.0000	0	72,657	72,657	0
30,464	08/23/24	S	SELL	32329	1.0000	0	30,464	30,464	0
2,398	08/26/24	B	BUY	32351	1.0000	0	2,398	2,398	0

DESCRIPTION OF ASSET		BASED ON MARKET VALUE OF	116,043,498	5% VALUE OF	5,802,174
IDENTITY OF PARTY INVOLVED		PURCHASE PRICE SELLING PRICE	COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)
31,180	08/27/24 B BUY 32379	1.0000 0	31,180	31,180	0
7,039	08/28/24 B BUY 32394	1.0000 0	7,039	7,039	0
20,054	08/29/24 B BUY 32421	1.0000 0	20,054	20,054	0
50,453	08/30/24 B BUY 32457	1.0000 0	50,453	50,453	0
50,453	08/30/24 S SELL 32458	1.0000 0	50,453	50,453	0
30,798	08/30/24 S SELL 32459	1.0000 0	30,798	30,798	0
70,057	09/03/24 B BUY 32495	1.0000 0	70,057	70,057	0
70,057	09/03/24 S SELL 32496	1.0000 0	70,057	70,057	0
29	09/03/24 S SELL 32497	1.0000 0	29	29	0
70,737	09/04/24 B BUY 32530	1.0000 0	70,737	70,737	0
70,508	09/04/24 S SELL 32531	1.0000 0	70,508	70,508	0
43,974	09/05/24 B BUY 32572	1.0000 0	43,974	43,974	0
43,758	09/05/24 S SELL 32573	1.0000 0	43,758	43,758	0
656	09/06/24 B BUY 32584	1.0000 0	656	656	0
27,711	09/09/24 S SELL 32621	1.0000 0	27,711	27,711	0
1,494	09/09/24 B BUY 32622	1.0000 0	1,494	1,494	0
72,131	09/10/24 B BUY 32638	1.0000 0	72,131	72,131	0
46,305	09/10/24 S SELL 32639	1.0000 0	46,305	46,305	0
6,555	09/11/24 B BUY 32660	1.0000 0	6,555	6,555	0
36,711	09/12/24 B BUY 32685	1.0000 0	36,711	36,711	0
36,711	09/12/24 S SELL 32686	1.0000 0	36,711	36,711	0
6,477	09/12/24 S SELL 32687	1.0000 0	6,477	6,477	0
16,914	09/13/24 S SELL 32729	1.0000 0	16,914	16,914	0
63,272	09/16/24 B BUY 32750	1.0000 0	63,272	63,272	0
46,219	09/16/24 S SELL 32751	1.0000 0	46,219	46,219	0
17,117	09/17/24 B BUY 32785	1.0000 0	17,117	17,117	0
65,578	09/18/24 B BUY 32814	1.0000 0	65,578	65,578	0
65,578	09/18/24 S SELL 32815	1.0000 0	65,578	65,578	0
17,099	09/18/24 S SELL 32816	1.0000 0	17,099	17,099	0
78,719	09/19/24 B BUY 32867	1.0000 0	78,719	78,719	0
78,719	09/19/24 S SELL 32868	1.0000 0	78,719	78,719	0
154	09/19/24 S SELL 32869	1.0000 0	154	154	0
2,578	09/20/24 B BUY 32913	1.0000 0	2,578	2,578	0
8,391	09/23/24 B BUY 32938	1.0000 0	8,391	8,391	0
14,640	09/24/24 B BUY 32962	1.0000 0	14,640	14,640	0
51,367	09/25/24 B BUY 32993	1.0000 0	51,367	51,367	0
51,367	09/25/24 S SELL 32994	1.0000 0	51,367	51,367	0
25,425	09/25/24 S SELL 32995	1.0000 0	25,425	25,425	0
18,719	09/26/24 S SELL 33012	1.0000 0	18,719	18,719	0
43,714	09/27/24 B BUY 33037	1.0000 0	43,714	43,714	0
25,133	09/27/24 S SELL 33038	1.0000 0	25,133	25,133	0
33,492	09/30/24 B BUY 33066	1.0000 0	33,492	33,492	0
33,407	09/30/24 S SELL 33067	1.0000 0	33,407	33,407	0
56,083	10/01/24 B BUY 33147	1.0000 0	56,083	56,083	0
56,083	10/01/24 S SELL 33148	1.0000 0	56,083	56,083	0
464	10/01/24 S SELL 33149	1.0000 0	464	464	0
61,609	10/02/24 B BUY 33172	1.0000 0	61,609	61,609	0

DESCRIPTION OF ASSET					BASED ON MARKET	VALUE OF	116,043,498	5% VALUE OF	5,802,174
IDENTITY OF PARTY INVOLVED					PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
				SELLING PRICE					OR (LOSS)
61,538	10/02/24	S	SELL	33173	1.0000	0	61,538	61,538	0
46,531	10/03/24	B	BUY	33194	1.0000	0	46,531	46,531	0
46,531	10/03/24	S	SELL	33195	1.0000	0	46,531	46,531	0
134	10/03/24	S	SELL	33196	1.0000	0	134	134	0
76,516	10/04/24	B	BUY	33229	1.0000	0	76,516	76,516	0
76,516	10/04/24	S	SELL	33230	1.0000	0	76,516	76,516	0
1,582	10/04/24	S	SELL	33231	1.0000	0	1,582	1,582	0
1,341	10/04/24	B	BUY	33233	1.0000	0	1,341	1,341	0
39,945	10/07/24	B	BUY	33258	1.0000	0	39,945	39,945	0
39,945	10/07/24	S	SELL	33259	1.0000	0	39,945	39,945	0
318	10/07/24	S	SELL	33260	1.0000	0	318	318	0
18,937	10/08/24	B	BUY	33280	1.0000	0	18,937	18,937	0
11,633	10/09/24	B	BUY	33299	1.0000	0	11,633	11,633	0
11,633	10/09/24	S	SELL	33300	1.0000	0	11,633	11,633	0
19,065	10/09/24	S	SELL	33301	1.0000	0	19,065	19,065	0
56,242	10/10/24	B	BUY	33327	1.0000	0	56,242	56,242	0
56,242	10/10/24	S	SELL	33328	1.0000	0	56,242	56,242	0
99	10/10/24	S	SELL	33329	1.0000	0	99	99	0
109	10/11/24	B	BUY	33348	1.0000	0	109	109	0
29,985	10/14/24	B	BUY	33382	1.0000	0	29,985	29,985	0
63,215	10/15/24	B	BUY	33401	1.0000	0	63,215	63,215	0
63,215	10/15/24	S	SELL	33402	1.0000	0	63,215	63,215	0
30,067	10/15/24	S	SELL	33403	1.0000	0	30,067	30,067	0
28,625	10/16/24	S	SELL	33439	1.0000	0	28,625	28,625	0
105,899	10/17/24	B	BUY	33450	1.0000	0	105,899	105,899	0
76,329	10/17/24	S	SELL	33451	1.0000	0	76,329	76,329	0
11,844	10/18/24	S	SELL	33487	1.0000	0	11,844	11,844	0
110,641	10/21/24	B	BUY	33513	1.0000	0	110,641	110,641	0
98,241	10/21/24	S	SELL	33514	1.0000	0	98,241	98,241	0
5,492	10/22/24	B	BUY	33555	1.0000	0	5,492	5,492	0
21,664	10/23/24	B	BUY	33577	1.0000	0	21,664	21,664	0
51,288	10/24/24	S	SELL	33619	1.0000	0	51,288	51,288	0
32,953	10/25/24	B	BUY	33645	1.0000	0	32,953	32,953	0
25,391	10/28/24	B	BUY	33668	1.0000	0	25,391	25,391	0
25,391	10/28/24	S	SELL	33669	1.0000	0	25,391	25,391	0
8,989	10/28/24	S	SELL	33670	1.0000	0	8,989	8,989	0
5,453	10/29/24	S	SELL	33714	1.0000	0	5,453	5,453	0
56,749	10/30/24	B	BUY	33731	1.0000	0	56,749	56,749	0
51,328	10/30/24	S	SELL	33732	1.0000	0	51,328	51,328	0
11,328	10/31/24	S	SELL	33747	1.0000	0	11,328	11,328	0
88,313	11/01/24	B	BUY	33809	1.0000	0	88,313	88,313	0
77,682	11/01/24	S	SELL	33810	1.0000	0	77,682	77,682	0
67,725	11/04/24	B	BUY	33843	1.0000	0	67,725	67,725	0
67,725	11/04/24	S	SELL	33844	1.0000	0	67,725	67,725	0
134	11/04/24	S	SELL	33845	1.0000	0	134	134	0
46,839	11/05/24	B	BUY	33865	1.0000	0	46,839	46,839	0
46,625	11/05/24	S	SELL	33866	1.0000	0	46,625	46,625	0

IDENTITY	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	116,043,498 COST OF ASSET	5% VALUE OF CURRENT VALUE	5,802,174 NET GAIN OR (LOSS)
153,641	11/06/24 B BUY 33886	1.0000	0	153,641	153,641	0
153,641	11/06/24 S SELL 33887	1.0000	0	153,641	153,641	0
26	11/06/24 S SELL 33888	1.0000	0	26	26	0
44,771	11/07/24 B BUY 33930	1.0000	0	44,771	44,771	0
44,771	11/07/24 S SELL 33931	1.0000	0	44,771	44,771	0
1,542	11/07/24 S SELL 33932	1.0000	0	1,542	1,542	0
1,339	11/07/24 B BUY 33941	1.0000	0	1,339	1,339	0
76,546	11/08/24 B BUY 33958	1.0000	0	76,546	76,546	0
76,203	11/08/24 S SELL 33959	1.0000	0	76,203	76,203	0
3,094	11/11/24 B BUY 33980	1.0000	0	3,094	3,094	0
91,563	11/12/24 B BUY 34000	1.0000	0	91,563	91,563	0
91,563	11/12/24 S SELL 34001	1.0000	0	91,563	91,563	0
3,118	11/12/24 S SELL 34002	1.0000	0	3,118	3,118	0
66,672	11/13/24 B BUY 34023	1.0000	0	66,672	66,672	0
66,672	11/13/24 S SELL 34024	1.0000	0	66,672	66,672	0
305	11/13/24 S SELL 34025	1.0000	0	305	305	0
59,381	11/14/24 B BUY 34064	1.0000	0	59,381	59,381	0
59,381	11/14/24 S SELL 34065	1.0000	0	59,381	59,381	0
57	11/14/24 S SELL 34066	1.0000	0	57	57	0
24,328	11/15/24 B BUY 34104	1.0000	0	24,328	24,328	0
14,625	11/18/24 B BUY 34124	1.0000	0	14,625	14,625	0
14,625	11/18/24 S SELL 34125	1.0000	0	14,625	14,625	0
24,363	11/18/24 S SELL 34126	1.0000	0	24,363	24,363	0
46,887	11/19/24 B BUY 34153	1.0000	0	46,887	46,887	0
46,791	11/19/24 S SELL 34154	1.0000	0	46,791	46,791	0
26,359	11/20/24 B BUY 34188	1.0000	0	26,359	26,359	0
29,734	11/21/24 B BUY 34211	1.0000	0	29,734	29,734	0
29,734	11/21/24 S SELL 34212	1.0000	0	29,734	29,734	0
26,374	11/21/24 S SELL 34213	1.0000	0	26,374	26,374	0
18,783	11/22/24 S SELL 34252	1.0000	0	18,783	18,783	0
168,151	11/25/24 B BUY 34279	1.0000	0	168,151	168,151	0
149,246	11/25/24 S SELL 34280	1.0000	0	149,246	149,246	0
31,672	11/26/24 B BUY 34311	1.0000	0	31,672	31,672	0
31,288	11/26/24 S SELL 34312	1.0000	0	31,288	31,288	0
50,840	11/27/24 B BUY 34332	1.0000	0	50,840	50,840	0
50,840	11/27/24 S SELL 34333	1.0000	0	50,840	50,840	0
35	11/27/24 S SELL 34334	1.0000	0	35	35	0
47,839	11/29/24 B BUY 34380	1.0000	0	47,839	47,839	0
47,688	11/29/24 S SELL 34381	1.0000	0	47,688	47,688	0
27,547	12/02/24 S SELL 34427	1.0000	0	27,547	27,547	0
39,703	12/03/24 B BUY 34449	1.0000	0	39,703	39,703	0
33,842	12/04/24 B BUY 34476	1.0000	0	33,842	33,842	0
33,842	12/04/24 S SELL 34477	1.0000	0	33,842	33,842	0
12,017	12/04/24 S SELL 34478	1.0000	0	12,017	12,017	0
16,469	12/05/24 S SELL 34505	1.0000	0	16,469	16,469	0
1,244	12/05/24 B BUY 34515	1.0000	0	1,244	1,244	0
1,703	12/06/24 B BUY 34528	1.0000	0	1,703	1,703	0

DESCRIPTION OF ASSET				BASED ON MARKET VALUE OF		116,043,498	5% VALUE OF	5,802,174
IDENTITY OF PARTY INVOLVED				PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
				SELLING PRICE				OR (LOSS)
65,078	12/09/24	B BUY	34550	1.0000	0	65,078	65,078	0
51,327	12/09/24	S SELL	34551	1.0000	0	51,327	51,327	0
15,687	12/10/24	B BUY	34571	1.0000	0	15,687	15,687	0
76,469	12/11/24	B BUY	34596	1.0000	0	76,469	76,469	0
76,469	12/11/24	S SELL	34597	1.0000	0	76,469	76,469	0
15,919	12/11/24	S SELL	34598	1.0000	0	15,919	15,919	0
73,047	12/12/24	B BUY	34624	1.0000	0	73,047	73,047	0
73,047	12/12/24	S SELL	34625	1.0000	0	73,047	73,047	0
134	12/12/24	S SELL	34626	1.0000	0	134	134	0
63,609	12/13/24	B BUY	34646	1.0000	0	63,609	63,609	0
63,609	12/13/24	S SELL	34647	1.0000	0	63,609	63,609	0
231	12/13/24	S SELL	34648	1.0000	0	231	231	0
5,844	12/16/24	S SELL	34668	1.0000	0	5,844	5,844	0
36,085	12/17/24	B BUY	34708	1.0000	0	36,085	36,085	0
30,360	12/17/24	S SELL	34709	1.0000	0	30,360	30,360	0
67,907	12/18/24	B BUY	34734	1.0000	0	67,907	67,907	0
67,907	12/18/24	S SELL	34735	1.0000	0	67,907	67,907	0
83	12/18/24	S SELL	34736	1.0000	0	83	83	0
83,156	12/19/24	B BUY	34785	1.0000	0	83,156	83,156	0
83,156	12/19/24	S SELL	34786	1.0000	0	83,156	83,156	0
337	12/19/24	S SELL	34787	1.0000	0	337	337	0
14,391	12/20/24	S SELL	34815	1.0000	0	14,391	14,391	0
58,281	12/23/24	B BUY	34856	1.0000	0	58,281	58,281	0
44,438	12/23/24	S SELL	34857	1.0000	0	44,438	44,438	0
27,203	12/24/24	S SELL	34878	1.0000	0	27,203	27,203	0
1,141	12/26/24	B BUY	34896	1.0000	0	1,141	1,141	0
50,203	12/27/24	B BUY	34915	1.0000	0	50,203	50,203	0
32,875	12/30/24	S SELL	34938	1.0000	0	32,875	32,875	0
16,344	12/31/24	B BUY	34963	1.0000	0	16,344	16,344	0
10,882,978	215	TOTAL BUYS			0	10,882,978	10,882,978	0
10,910,110	281	TOTAL SELLS			0	10,910,110	10,910,110	0
21,793,088		SECURITY TOTAL			0	21,793,088	21,793,088	0
72201P878 PIMCO FDS LONG DUR CP BD								
BROKER 0800102 MEMO								
95,000	02/06/24	S SELL	28336	9.4600	0	1,130,679	898,700	(231,979)
94,302	02/06/24	S SELL	28342	9.5300	0	1,122,374	898,700	(223,674)
(94,302)	02/06/24	S RSELL	28343	9.5300	0	(1,122,374)	(898,700)	223,674
(95,000)	02/06/24	S RSELL	28344	9.4600	0	(1,130,679)	(898,700)	231,979
94,302	02/06/24	S RBSSELL	28345	9.5300	0	1,122,374	898,700	(223,674)
21,948	03/14/24	B BUY	29158	9.3400	0	204,998	204,998	0
47,500	03/27/24	S SELL	29254	9.4300	0	564,007	447,925	(116,082)
47,249	03/27/24	S SELL	29255	9.4800	0	561,032	447,925	(113,107)
(47,249)	03/27/24	S RSELL	29256	9.4800	0	(561,032)	(447,925)	113,107
(47,500)	03/27/24	S RSELL	29257	9.4300	0	(564,007)	(447,925)	116,082

DESCRIPTION OF ASSET					BASED ON MARKET	VALUE OF	116,043,498	5% VALUE OF	5,802,174
IDENTITY OF PARTY INVOLVED					PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
					SELLING PRICE				OR (LOSS)
47,249	03/27/24	S	RBSELL	29258	9.4800	0	561,032	447,925	(113,107)
58,700	04/22/24	B	BUY	29692	9.0700	0	532,409	532,409	0
58,635	04/22/24	B	BUY	29706	9.0800	0	532,409	532,409	0
(58,700)	04/22/24	B	RBUY	29707	9.0700	0	(532,409)	(532,409)	0
64,000	05/23/24	S	SELL	30437	9.3900	0	754,723	600,960	(153,763)
(64,000)	05/23/24	S	RSELL	30440	9.3900	0	(754,723)	(600,960)	153,763
64,343	05/23/24	S	SELL	30441	9.3400	0	758,764	600,960	(157,804)
21,109	06/13/24	B	BUY	30979	9.4800	0	200,114	200,114	0
28,300	08/15/24	B	BUY	32116	9.8400	0	278,472	278,472	0
28,300	08/15/24	B	BUY	32117	9.8400	0	278,472	278,472	0
(28,300)	08/15/24	B	RBUY	32118	9.8400	0	(278,472)	(278,472)	0
(28,300)	08/15/24	B	RBUY	32119	9.8400	0	(278,472)	(278,472)	0
28,300	08/15/24	B	BUY	32120	9.8400	0	278,472	278,472	0
28,358	08/15/24	B	BUY	32121	9.8200	0	278,472	278,472	0
(28,300)	08/15/24	B	RBUY	32122	9.8400	0	(278,472)	(278,472)	0
BROKER 300300 BOSTON PENSION BROKER CODE 300300									
23,107	09/12/24	B	BUY	33235	9.9900	0	230,835	230,835	0
BROKER 0800102 MEMO									
45,100	09/27/24	S	SELL	33019	9.9600	0	528,581	449,196	(79,385)
44,920	09/27/24	S	SELL	33020	10.0000	0	526,467	449,196	(77,271)
(44,920)	09/27/24	S	RSELL	33021	10.0000	0	(526,467)	(449,196)	77,271
(45,100)	09/27/24	S	RSELL	33022	9.9600	0	(528,581)	(449,196)	79,385
44,920	09/27/24	S	RBSELL	33023	10.0000	0	526,467	449,196	(77,271)
56,400	10/17/24	S	SELL	33436	9.8400	0	661,020	554,976	(106,044)
56,921	10/17/24	S	SELL	33443	9.7500	0	667,122	554,976	(112,146)
(56,921)	10/17/24	S	RSELL	33444	9.7500	0	(667,122)	(554,976)	112,146
(56,400)	10/17/24	S	RSELL	33445	9.8400	0	(661,020)	(554,976)	106,044
56,921	10/17/24	S	RBSELL	33446	9.7500	0	667,122	554,976	(112,146)
56,600	10/18/24	S	SELL	33466	9.7500	0	663,364	551,850	(111,514)
63,400	10/29/24	S	SELL	33680	9.5400	0	743,061	604,836	(138,225)
(63,400)	10/29/24	S	RSELL	33685	9.5400	0	(743,061)	(604,836)	138,225
63,334	10/29/24	S	SELL	33686	9.5500	0	742,283	604,836	(137,447)
69,300	12/19/24	S	SELL	34753	9.4900	0	812,211	657,657	(154,554)
(69,300)	12/19/24	S	RSELL	34756	9.4900	0	(812,211)	(657,657)	154,554
70,113	12/19/24	S	SELL	34757	9.3800	0	821,735	657,657	(164,078)
BROKER 300300 BOSTON PENSION BROKER CODE 300300									
32,966	12/26/24	B	BUY	35123	9.2200	0	303,944	303,944	0
186,123	6 TOTAL BUYS				0		1,750,772	1,750,772	0
497,782	8 TOTAL SELLS				0		5,863,141	4,766,100	(1,097,041)
683,905	SECURITY TOTAL				0		7,613,913	6,516,872	(1,097,041)

DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF	116,043,498	5% VALUE OF	5,802,174
IDENTITY OF PARTY INVOLVED	PURCHASE PRICE	COST OF ASSET	CURRENT VALUE	NET GAIN
	SELLING PRICE			OR (LOSS)
01F042699 TBA UMBS SINGLE FAMILY 30YR 4.5 09/23 4.500% 09/25/2054				
BROKER 9008575 BANK OF AMERICA SECS LLC				
600,000 07/15/24 B BUY 31508	95.3828	0	572,297	572,297
600,000 08/14/24 S SELL 32073	97.4375	0	572,297	584,625
BROKER 9004296 GOLDMAN SACHS NEW YORK_DTC000005				
1,000,000 08/22/24 B BUY 32263	97.4375	0	974,375	974,375
BROKER 9001473 CITIGROUP GLOBAL MARKETS INC, NY				
100,000 08/22/24 B BUY 32265	97.3984	0	97,398	97,398
500,000 08/27/24 B BUY 32359	97.6484	0	488,242	488,242
100,000 09/03/24 S SELL 32470	97.6191	0	97,501	97,619
500,000 09/03/24 S SELL 32472	97.6191	0	487,505	488,096
BROKER 9008575 BANK OF AMERICA SECS LLC				
1,000,000 09/05/24 B BUY 32553	98.2109	0	982,109	982,109
BROKER 9004296 GOLDMAN SACHS NEW YORK_DTC000005				
1,000,000 09/05/24 S SELL 32555	98.2109	0	978,560	982,109
BROKER 9008575 BANK OF AMERICA SECS LLC				
1,000,000 09/05/24 S SELL 32557	98.0781	0	978,560	980,781
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3,200,000 5 TOTAL BUYS	0	3,114,421	3,114,421	0
3,200,000 5 TOTAL SELLS	0	3,114,423	3,133,230	18,809
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6,400,000 SECURITY TOTAL	0	6,228,844	6,247,651	18,809
01F0426A6 TBA UMBS SINGLE FAMILY 30YR 4.5 10/23 4.500% 10/25/2054				
BROKER 9008575 BANK OF AMERICA SECS LLC				
600,000 08/14/24 B BUY 32071	97.4805	0	584,883	584,883
BROKER 9001473 CITIGROUP GLOBAL MARKETS INC, NY				
600,000 09/03/24 B BUY 32468	97.6680	0	586,008	586,008
BROKER 9008575 BANK OF AMERICA SECS LLC				
1,000,000 09/05/24 B BUY 32559	98.1211	0	981,211	981,211
BROKER 9007990 BARCLAYS CAPITAL NY DTC07256				
2,200,000 09/25/24 S SELL 32970	98.6406	0	2,152,102	2,170,094
(2,200,000) 09/25/24 S RSELL 33086	98.6406	0	(2,152,102)	(2,170,094)
600,000 09/25/24 S SELL 33088	98.6406	0	586,937	591,844
1,600,000 09/25/24 S SELL 33089	98.6406	0	1,565,165	1,578,250
BROKER 9008575 BANK OF AMERICA SECS LLC				
1,000,000 10/01/24 O SHORT 33091	98.5469	0	985,469	985,469
600,000 10/01/24 O SHORT 33093	98.5469	0	591,281	591,281
BROKER 9007990 BARCLAYS CAPITAL NY DTC07256				
1,600,000 10/01/24 O COVER 33095	98.5469	0	1,576,750	1,576,750
BROKER 9001473 CITIGROUP GLOBAL MARKETS INC, NY				
600,000 10/01/24 O SHORT 33097	98.5234	0	591,141	591,141
BROKER 9007990 BARCLAYS CAPITAL NY DTC07256				
600,000 10/01/24 O COVER 33099	98.5234	0	591,141	591,141
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DESCRIPTION OF ASSET		BASED ON MARKET VALUE OF	116,043,498	5% VALUE OF	5,802,174
IDENTITY OF PARTY INVOLVED		PURCHASE PRICE SELLING PRICE	COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)
2,200,000	3 TOTAL BUYS	0	2,152,102	2,152,102	0
2,200,000	2 TOTAL SELLS	0	2,152,102	2,170,094	17,992
4,400,000	5 TOTAL OTHER TRANSACTIONS	0	4,335,782	4,335,782	0
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8,800,000	SECURITY TOTAL	0	8,639,986	8,657,978	17,992
01F050692 TBA UMBS SINGLE FAMILY 30YR 5.0 09/23 5.000% 09/25/2054					
BROKER 9004296	GOLDMAN SACHS NEW YORK_DTC00005				
1,400,000	07/12/24 B BUY 31467	97.9043	0	1,370,660	0
100,000	07/16/24 B BUY 31531	97.8340	0	97,834	0
BROKER 9001473	CITIGROUP GLOBAL MARKETS INC, NY				
1,500,000	09/04/24 B BUY 32519	99.7813	0	1,496,719	0
BROKER 9004296	GOLDMAN SACHS NEW YORK_DTC00005				
1,400,000	09/04/24 S SELL 32521	99.7813	0	1,383,766	13,171
100,000	09/04/24 S SELL 32523	99.7813	0	98,840	941
BROKER 9001473	CITIGROUP GLOBAL MARKETS INC, NY				
1,500,000	09/04/24 S SELL 32527	99.6348	0	1,482,606	11,915
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3,000,000	3 TOTAL BUYS	0	2,965,213	2,965,213	0
3,000,000	3 TOTAL SELLS	0	2,965,212	2,991,240	26,027
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6,000,000	SECURITY TOTAL	0	5,930,425	5,956,453	26,027
01F0506A9 TBA UMBS SINGLE FAMILY 30YR 5.0 10/24 5.000% 10/25/2054					
BROKER 9001473	CITIGROUP GLOBAL MARKETS INC, NY				
1,500,000	09/04/24 B BUY 32525	99.6406	0	1,494,609	0
BROKER 9009326	BNP PARIBAS SEC CORP/BONDS DTC00630				
1,500,000	09/19/24 S SELL 32824	100.2988	0	1,494,609	9,873
1,500,000	09/25/24 B BUY 32976	100.0391	0	1,500,586	0
BROKER 9001473	CITIGROUP GLOBAL MARKETS INC, NY				
1,500,000	09/25/24 S SELL 32978	100.0391	0	1,500,586	0
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3,000,000	2 TOTAL BUYS	0	2,995,195	2,995,195	0
3,000,000	2 TOTAL SELLS	0	2,995,195	3,005,068	9,873
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6,000,000	SECURITY TOTAL	0	5,990,390	6,000,263	9,873
01F0506B7 TBA UMBS SINGLE FAMILY 30YR 5.0 11/22 5.000% 11/25/2053					
BROKER 9009326	BNP PARIBAS SEC CORP/BONDS DTC00630				
1,500,000	09/19/24 B BUY 32822	100.3125	0	1,504,688	0
BROKER 9008575	BANK OF AMERICA SECS LLC				
1,500,000	10/24/24 S SELL 33593	97.6738	0	1,504,688	(39,580)
BROKER 9009326	BNP PARIBAS SEC CORP/BONDS DTC00630				
1,500,000	11/04/24 O SHORT 33827	97.2188	0	1,458,281	0

DESCRIPTION OF ASSET IDENTITY OF PARTY INVOLVED			BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	116,043,498 COST OF ASSET	5% VALUE OF CURRENT VALUE	5,802,174 NET GAIN OR (LOSS)
BROKER 9008575 BANK OF AMERICA SECS LLC							
1,500,000	11/04/24	O COVER 33829	97.2188	0	1,458,281	1,458,281	0
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1,500,000	1	TOTAL BUYS		0	1,504,688	1,504,688	0
1,500,000	1	TOTAL SELLS		0	1,504,688	1,465,107	(39,580)
3,000,000	2	TOTAL OTHER TRANSACTIONS		0	2,916,562	2,916,562	0
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6,000,000		SECURITY TOTAL		0	5,925,938	5,886,357	(39,580)
01F052664 TBA UMBS SINGLE FAMILY 30YR 5.5 06/24							
5.500% 06/25/2054							
BROKER 9004158 MORGAN STANLEY AND CO INC DTC00050							
1,100,000	04/24/24	B BUY 29764	97.6816	0	1,074,498	1,074,498	0
BROKER 9001473 CITIGROUP GLOBAL MARKETS INC, NY							
300,000	04/24/24	B BUY 29766	97.4688	0	292,406	292,406	0
BROKER 9007990 BARCLAYS CAPITAL NY DTC07256							
1,000,000	04/25/24	B BUY 29818	96.8594	0	968,594	968,594	0
900,000	04/25/24	B BUY 30796	96.8594	0	871,734	871,734	0
(1,000,000)	04/25/24	B RBUY 30803	96.8594	0	(968,594)	(968,594)	0
100,000	04/25/24	O COVER 30812	96.8594	0	98,471	96,859	1,611
100,000	04/30/24	B BUY 29884	97.1641	0	97,164	97,164	0
(100,000)	04/30/24	B RBUY 30801	97.1641	0	(97,164)	(97,164)	0
100,000	04/30/24	B RBBUY 30808	97.1641	0	97,164	97,164	0
BROKER 9004158 MORGAN STANLEY AND CO INC DTC00050							
1,100,000	05/08/24	S SELL 30051	98.3672	0	1,070,371	1,082,039	11,668
(1,100,000)	05/08/24	S RSELL 30799	98.3672	0	(1,070,371)	(1,082,039)	(11,668)
1,100,000	05/08/24	S RBSELL 30809	98.3672	0	1,073,650	1,082,039	8,389
BROKER 9001473 CITIGROUP GLOBAL MARKETS INC, NY							
300,000	05/13/24	S SELL 30142	98.5684	0	291,919	295,705	3,786
(300,000)	05/13/24	S RSELL 30797	98.5684	0	(291,919)	(295,705)	(3,786)
300,000	05/13/24	S RBSELL 30810	98.5684	0	292,814	295,705	2,891
BROKER 9008575 BANK OF AMERICA SECS LLC							
100,000	06/10/24	S SELL 30788	98.4707	0	97,605	98,471	866
200,000	06/10/24	B BUY 30794	98.4219	0	196,844	196,844	0
900,000	06/10/24	O SHORT 30811	98.4707	0	886,236	886,236	0
800,000	06/10/24	O COVER 30813	98.4219	0	787,766	787,375	391
BROKER 9007990 BARCLAYS CAPITAL NY DTC07256							
900,000	06/10/24	S SELL 30815	98.4219	0	874,291	885,797	11,506
100,000	06/10/24	S SELL 30817	98.4219	0	97,143	98,422	1,278
BROKER 9008575 BANK OF AMERICA SECS LLC							
100,000	06/10/24	S SELL 30825	98.4375	0	97,143	98,438	1,294
BROKER 9007990 BARCLAYS CAPITAL NY DTC07256							
100,000	06/11/24	O SHORT 30846	98.4922	0	98,492	98,492	0
BROKER 9008575 BANK OF AMERICA SECS LLC							
100,000	06/11/24	O COVER 30848	98.4922	0	98,492	98,492	0
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2,600,000	5	TOTAL BUYS		0	2,532,646	2,532,646	0

DESCRIPTION OF ASSET		BASED ON MARKET VALUE OF		116,043,498	5% VALUE OF	5,802,174
IDENTITY OF PARTY INVOLVED		PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
		SELLING PRICE				OR (LOSS)
2,600,000	6 TOTAL SELLS		0	2,532,646	2,558,872	26,224
2,000,000	5 TOTAL OTHER TRANSACTIONS		0	1,969,457	1,967,454	2,002
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7,200,000	SECURITY TOTAL		0	7,034,749	7,058,972	28,226
01F052672 TBA UMBS SINGLE FAMILY 30YR 5.5 07/24						
5.500% 07/25/2054						
BROKER 9004158	MORGAN STANLEY AND CO INC DTC00050					
1,100,000	05/08/24 B BUY 30049	98.3516	0	1,081,867	1,081,867	0
BROKER 9001473	CITIGROUP GLOBAL MARKETS INC, NY					
300,000	05/13/24 B BUY 30140	98.5508	0	295,652	295,652	0
BROKER 9008575	BANK OF AMERICA SECS LLC					
1,000,000	06/10/24 B BUY 30790	98.4609	0	984,609	984,609	0
100,000	06/10/24 B BUY 30827	98.4336	0	98,434	98,434	0
BROKER 9004158	MORGAN STANLEY AND CO INC DTC00050					
1,400,000	06/11/24 S SELL 30850	98.4922	0	1,377,915	1,378,891	976
1,100,000	06/11/24 S SELL 30854	98.4922	0	1,082,648	1,083,414	767
(1,100,000)	06/11/24 S RSELL 31253	98.4922	0	(1,082,648)	(1,083,414)	(767)
(1,400,000)	06/11/24 S RSELL 31255	98.4922	0	(1,377,915)	(1,378,891)	(976)
1,100,000	06/11/24 S RBSSELL 31258	98.4922	0	1,082,648	1,083,414	767
300,000	06/11/24 S SELL 31259	98.4922	0	295,268	295,477	209
1,100,000	06/11/24 S SELL 31260	98.4922	0	1,082,648	1,083,414	767
300,000	07/01/24 B BUY 31262	98.2344	0	294,703	294,703	0
BROKER 9001473	CITIGROUP GLOBAL MARKETS INC, NY					
300,000	07/01/24 S SELL 31264	98.2344	0	294,703	294,703	0
BROKER 9008575	BANK OF AMERICA SECS LLC					
1,000,000	07/01/24 O SHORT 31266	98.4063	0	984,063	984,063	0
BROKER 9004158	MORGAN STANLEY AND CO INC DTC00050					
1,000,000	07/01/24 O COVER 31268	98.4063	0	984,063	984,063	0
100,000	07/01/24 B BUY 31269	98.4063	0	98,406	98,406	0
BROKER 9008575	BANK OF AMERICA SECS LLC					
100,000	07/01/24 S SELL 31271	98.4063	0	98,406	98,406	0
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2,900,000	6 TOTAL BUYS		0	2,853,671	2,853,671	0
2,900,000	5 TOTAL SELLS		0	2,853,673	2,855,414	1,743
2,000,000	2 TOTAL OTHER TRANSACTIONS		0	1,968,126	1,968,126	0
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7,800,000	SECURITY TOTAL		0	7,675,470	7,677,211	1,743
01F0526A5 TBA UMBS SINGLE FAMILY 30YR 5.5 10/23						
5.500% 10/25/2054						
BROKER 9004158	MORGAN STANLEY AND CO INC DTC00050					
2,500,000	08/12/24 B BUY 32020	100.4688	0	2,511,719	2,511,719	0
BROKER 9009326	BNP PARIBAS SEC CORP/BONDS DTC00630					
2,500,000	09/19/24 S SELL 32828	101.4395	0	2,511,719	2,535,986	24,268
BROKER 9004158	MORGAN STANLEY AND CO INC DTC00050					
2,500,000	10/01/24 O SHORT 33101	101.2578	0	2,531,445	2,531,445	0

IDENTITY OF PARTY INVOLVED		DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	116,043,498 COST OF ASSET	5% VALUE OF CURRENT VALUE	5,802,174 NET GAIN OR (LOSS)
BROKER 9009326	BNP PARIBAS SEC CORP/BONDS DTC00630						
2,500,000	10/01/24 O COVER	33103	101.2578	0	2,531,445	2,531,445	0
2,500,000	1	TOTAL BUYS		0	2,511,719	2,511,719	0
2,500,000	1	TOTAL SELLS		0	2,511,719	2,535,986	24,268
5,000,000	2	TOTAL OTHER TRANSACTIONS		0	5,062,890	5,062,890	0
10,000,000		SECURITY TOTAL		0	10,086,328	10,110,595	24,268
01F0526B3	TBA UMBS SINGLE FAMILY 30YR 5.5 11/23	5.500% 11/25/2054					
BROKER 9009326	BNP PARIBAS SEC CORP/BONDS DTC00630						
2,500,000	09/19/24 B BUY	32826	101.4531	0	2,536,328	2,536,328	0
BROKER 9001473	CITIGROUP GLOBAL MARKETS INC, NY						
2,500,000	10/21/24 S SELL	33496	99.7188	0	2,536,328	2,492,969	(43,359)
BROKER 9009326	BNP PARIBAS SEC CORP/BONDS DTC00630						
2,500,000	11/04/24 O SHORT	33823	99.0859	0	2,477,148	2,477,148	0
BROKER 9001473	CITIGROUP GLOBAL MARKETS INC, NY						
2,500,000	11/04/24 O COVER	33825	99.0859	0	2,477,148	2,477,148	0
2,500,000	1	TOTAL BUYS		0	2,536,328	2,536,328	0
2,500,000	1	TOTAL SELLS		0	2,536,328	2,492,969	(43,359)
5,000,000	2	TOTAL OTHER TRANSACTIONS		0	4,954,296	4,954,296	0
10,000,000		SECURITY TOTAL		0	10,026,952	9,983,593	(43,359)
01F0526C1	TBA UMBS SINGLE FAMILY 30YR 5.5 12/23	5.500% 12/25/2054					
BROKER 9001473	CITIGROUP GLOBAL MARKETS INC, NY						
2,500,000	10/21/24 B BUY	33498	99.6797	0	2,491,992	2,491,992	0
2,200,000	10/21/24 B BUY	33585	99.6797	0	2,192,953	2,192,953	0
300,000	10/21/24 B BUY	33587	99.6797	0	299,039	299,039	0
(2,500,000)	10/21/24 B RBUY	33588	99.6797	0	(2,491,992)	(2,491,992)	0
300,000	10/24/24 S SELL	33591	99.4531	0	299,039	298,359	(680)
BROKER 9004158	MORGAN STANLEY AND CO INC DTC00050						
2,200,000	11/15/24 S SELL	34073	98.7578	0	2,192,953	2,172,672	(20,281)
BROKER 9001473	CITIGROUP GLOBAL MARKETS INC, NY						
2,200,000	11/26/24 O SHORT	34286	99.3125	0	2,184,875	2,184,875	0
BROKER 9004158	MORGAN STANLEY AND CO INC DTC00050						
2,200,000	11/26/24 O COVER	34288	99.3125	0	2,184,875	2,184,875	0
2,500,000	2	TOTAL BUYS		0	2,491,992	2,491,992	0
2,500,000	2	TOTAL SELLS		0	2,491,992	2,471,031	(20,961)
4,400,000	2	TOTAL OTHER TRANSACTIONS		0	4,369,750	4,369,750	0
9,400,000		SECURITY TOTAL		0	9,353,734	9,332,773	(20,961)

DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF		116,043,498	5% VALUE OF	5,802,174
IDENTITY OF PARTY INVOLVED	PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
	SELLING PRICE				OR (LOSS)
912810TF5 UNITED STATES OF AMERICA BOND FIXED 2.375% SEMI-ANN. 2.375% 02/15/2042					
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
1,000,000 03/07/24 S SELL 28877	75.0313	0	754,318	750,313	(4,005)
1,000,000 03/07/24 B BUY 28880	75.2278	0	752,278	752,278	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
1,000,000 04/22/24 S SELL 29703	70.6250	0	753,233	706,250	(46,983)
1,000,000 04/22/24 B BUY 29704	70.6835	0	706,835	706,835	0
1,880,000 05/06/24 S SELL 30009	71.6875	0	1,369,679	1,347,725	(21,954)
1,880,000 05/06/24 B BUY 30012	71.8087	0	1,350,004	1,350,004	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
1,880,000 06/04/24 S SELL 30672	73.3438	0	1,350,004	1,378,863	28,859
1,880,000 06/04/24 B BUY 30673	73.4088	0	1,380,085	1,380,085	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
1,880,000 06/17/24 B BUY 30962	74.2605	0	1,396,098	1,396,098	0
1,880,000 06/17/24 S SELL 30963	74.1250	0	1,388,092	1,393,550	5,458
1,880,000 07/15/24 S SELL 31505	73.8594	0	1,388,092	1,388,556	465
1,880,000 07/15/24 B BUY 31506	73.8933	0	1,389,194	1,389,194	0
1,880,000 07/23/24 S SELL 31642	73.8125	0	1,389,194	1,387,675	(1,519)
1,880,000 07/23/24 B BUY 31644	73.8810	0	1,388,962	1,388,962	0
1,880,000 08/06/24 S SELL 31910	77.5938	0	1,388,962	1,458,763	69,800
1,880,000 08/06/24 B BUY 31911	77.6315	0	1,459,472	1,459,472	0
1,880,000 08/13/24 S SELL 32047	76.6563	0	1,459,472	1,441,138	(18,335)
1,880,000 08/13/24 B BUY 32048	76.6930	0	1,441,828	1,441,828	0
BROKER 0025684 BANK OF NEW YORK/TORONTO DOMINION					
1,880,000 08/19/24 S SELL 32174	77.3438	0	1,441,828	1,454,063	12,235
1,880,000 08/19/24 B BUY 32179	77.3809	0	1,454,760	1,454,760	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
1,880,000 08/26/24 B BUY 32336	77.5697	0	1,458,310	1,458,310	0
1,880,000 08/26/24 S SELL 32337	77.5313	0	1,456,535	1,457,588	1,052
1,880,000 08/30/24 S SELL 32424	76.5625	0	1,456,535	1,439,375	(17,160)
1,880,000 08/30/24 B BUY 32425	76.6356	0	1,440,749	1,440,749	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
1,880,000 09/16/24 S SELL 32732	79.6875	0	1,440,749	1,498,125	57,376
1,880,000 09/16/24 B BUY 32733	79.7234	0	1,498,800	1,498,800	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
1,880,000 09/23/24 B BUY 32921	78.3442	0	1,472,870	1,472,870	0
1,880,000 09/23/24 S SELL 32922	78.3125	0	1,485,835	1,472,275	(13,560)
1,880,000 09/30/24 B BUY 33044	78.0162	0	1,466,705	1,466,705	0
1,880,000 09/30/24 S SELL 33045	77.9844	0	1,476,270	1,466,106	(10,164)
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
1,000,000 10/07/24 S SELL 33237	75.9063	0	785,250	759,063	(26,188)
1,000,000 10/07/24 B BUY 33238	75.9427	0	759,427	759,427	0
600,000 10/22/24 S SELL 33528	73.9375	0	462,909	443,625	(19,284)
600,000 10/22/24 B BUY 33529	73.9853	0	443,912	443,912	0
600,000 11/01/24 S SELL 33771	72.9688	0	456,846	437,813	(19,033)
600,000 11/01/24 B BUY 33772	73.0000	0	438,000	438,000	0

DESCRIPTION OF ASSET					BASED ON MARKET	VALUE OF	116,043,498	5% VALUE OF	5,802,174		
IDENTITY OF PARTY INVOLVED					PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN		
					SELLING PRICE				OR (LOSS)		
	1,880,000	11/12/24	S	SELL	33983	72.7188	0	1,412,604	1,367,113	(45,492)	
	1,880,000	11/12/24	B	BUY	33984	72.7629	0	1,367,943	1,367,943	0	
	1,880,000	11/26/24	S	SELL	34293	74.0625	0	1,367,943	1,392,375	24,432	
	1,880,000	11/26/24	B	BUY	34295	74.0898	0	1,392,887	1,392,887	0	
BROKER	0072561	BARCLAYS CAP INC/BARCLAYS CAP INC									
	1,880,000	12/04/24	S	SELL	34458	75.3438	0	1,392,887	1,416,463	23,575	
	1,880,000	12/04/24	B	BUY	34459	75.3681	0	1,416,920	1,416,920	0	
	1,880,000	12/11/24	S	SELL	34582	74.1875	0	1,416,920	1,394,725	(22,195)	
	1,880,000	12/11/24	B	BUY	34583	74.2079	0	1,395,108	1,395,108	0	
BROKER	0073825	BNP PARIBAS NY BRANCH/PARIS BONDS									
	900,000	12/19/24	S	SELL	34743	71.6563	0	667,871	644,906	(22,965)	
	900,000	12/19/24	B	BUY	34744	71.7060	0	645,354	645,354	0	
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	37,060,000		23	TOTAL BUYS			0	27,916,501	27,916,501	0	
	37,060,000		23	TOTAL SELLS			0	27,962,028	27,896,448	(65,585)	
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	74,120,000	SECURITY TOTAL					0	55,878,529	55,812,949	(65,585)	
912810SD1 UNITED STATES OF AMERICA BOND FIXED 3% 15/AUG/2048											
SEMI-ANN. 3.000% 08/15/2048											
BROKER	0073825	BNP PARIBAS NY BRANCH/PARIS BONDS									
	200,000	04/23/24	S	SELL	29726	73.5625	0	215,341	147,125	(68,216)	
	200,000	04/23/24	B	BUY	29728	73.6034	0	147,207	147,207	0	
	400,000	06/10/24	S	SELL	30818	75.5000	0	414,864	302,000	(112,864)	
	400,000	06/10/24	B	BUY	30821	75.5230	0	302,092	302,092	0	
BROKER	0072561	BARCLAYS CAP INC/BARCLAYS CAP INC									
	700,000	06/17/24	S	SELL	30961	77.4688	0	680,196	542,281	(137,915)	
	700,000	06/17/24	B	BUY	30964	77.5713	0	542,999	542,999	0	
	700,000	08/05/24	S	SELL	31881	81.9219	0	624,457	573,453	(51,004)	
	700,000	08/05/24	B	BUY	31882	81.9523	0	573,666	573,666	0	
	200,000	08/13/24	S	SELL	32045	79.9375	0	172,521	159,875	(12,646)	
	200,000	08/13/24	B	BUY	32046	79.9659	0	159,932	159,932	0	
BROKER	0025684	BANK OF NEW YORK/TORONTO DOMINION									
	900,000	08/19/24	S	SELL	32172	80.8750	0	769,767	727,875	(41,892)	
	900,000	08/19/24	B	BUY	32178	80.9040	0	728,136	728,136	0	
BROKER	0072561	BARCLAYS CAP INC/BARCLAYS CAP INC									
	900,000	08/26/24	B	BUY	32334	81.0616	0	729,554	729,554	0	
	900,000	08/26/24	S	SELL	32335	81.0313	0	741,685	729,281	(12,404)	
	1,000,000	08/30/24	S	SELL	32422	79.9063	0	824,094	799,063	(25,032)	
	1,000,000	08/30/24	B	BUY	32423	79.9627	0	799,627	799,627	0	
BROKER	0073825	BNP PARIBAS NY BRANCH/PARIS BONDS									
	300,000	09/16/24	S	SELL	32730	83.6563	0	242,968	250,969	8,000	
	300,000	09/16/24	B	BUY	32731	83.6844	0	251,053	251,053	0	
BROKER	0072561	BARCLAYS CAP INC/BARCLAYS CAP INC									
	200,000	10/02/24	S	SELL	33150	80.8906	0	162,917	161,781	(1,136)	
	200,000	10/02/24	B	BUY	33151	80.9131	0	161,826	161,826	0	
BROKER	0073825	BNP PARIBAS NY BRANCH/PARIS BONDS									

DESCRIPTION OF ASSET				BASED ON MARKET VALUE OF		116,043,498	5% VALUE OF	5,802,174		
IDENTITY OF PARTY INVOLVED				PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN		
				SELLING PRICE				OR (LOSS)		
	600,000	10/08/24	S SELL	33261	78.6563	0	488,372	471,938	(16,434)	
	600,000	10/08/24	B BUY	33265	78.6756	0	472,054	472,054	0	
	1,723,000	10/15/24	S SELL	33383	78.6563	0	1,386,123	1,355,247	(30,876)	
	1,723,000	10/15/24	B BUY	33386	78.6757	0	1,355,582	1,355,582	0	
BROKER	0000505	MORGAN STANLEY & CO. INCORPORATED								
	500,000	10/29/24	S SELL	33683	75.4531	0	393,378	377,266	(16,113)	
	500,000	10/29/24	B BUY	33684	75.4711	0	377,355	377,355	0	
BROKER	0072561	BARCLAYS CAP INC/BARCLAYS CAP INC								
	100,000	11/06/24	S SELL	33879	74.5625	0	77,746	74,563	(3,183)	
	100,000	11/06/24	B BUY	33880	74.5746	0	74,575	74,575	0	
	400,000	11/19/24	B BUY	34131	75.4151	0	301,660	301,660	0	
	400,000	11/19/24	S SELL	34132	75.4063	0	308,629	301,625	(7,004)	
BROKER	0073825	BNP PARIBAS NY BRANCH/PARIS BONDS								
	800,000	11/26/24	S SELL	34297	76.5625	0	617,258	612,500	(4,758)	
	800,000	11/26/24	B BUY	34298	76.5790	0	612,632	612,632	0	
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	9,623,000	16	TOTAL BUYS		0	7,589,950	7,589,950	0		
	9,623,000	16	TOTAL SELLS		0	8,120,316	7,586,842	(533,477)		
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	19,246,000	SECURITY TOTAL			0	15,710,266	15,176,792	(533,477)		
912810UC0 UNITED STATES OF AMERICA BOND FIXED 4.25% SEMI-ANN. 4.250% 08/15/2054										
BROKER	9002979	UNPUBLISHED								
	400,000	10/17/24	B BUY	33440	97.6415	4	390,570	390,566	0	
	400,000	10/18/24	B BUY	33467	97.7716	4	391,091	391,087	0	
BROKER	0072561	BARCLAYS CAP INC/BARCLAYS CAP INC								
	800,000	10/22/24	S SELL	33532	96.0625	0	781,660	768,500	(13,160)	
	800,000	10/22/24	B BUY	33533	96.0719	0	768,575	768,575	0	
BROKER	0025684	BANK OF NEW YORK/TORONTO DOMINION								
	800,000	10/25/24	S SELL	33626	96.1563	0	768,575	769,250	675	
	800,000	10/25/24	B BUY	33627	96.1710	0	769,368	769,368	0	
BROKER	0072561	BARCLAYS CAP INC/BARCLAYS CAP INC								
	800,000	11/01/24	S SELL	33766	95.1719	0	769,368	761,375	(7,993)	
	800,000	11/01/24	B BUY	33767	95.1769	0	761,415	761,415	0	
BROKER	9025294	RBC CAPITAL MARKETS, LLC								
	200,000	11/04/24	B BUY	33821	96.0441	2	192,090	192,088	0	
	200,000	11/05/24	B BUY	33852	95.9317	2	191,865	191,863	0	
BROKER	0072561	BARCLAYS CAP INC/BARCLAYS CAP INC								
	400,000	11/06/24	S SELL	33877	93.5938	0	381,790	374,375	(7,415)	
	400,000	11/06/24	B BUY	33878	93.6010	0	374,404	374,404	0	
	800,000	11/06/24	S SELL	33881	93.8750	0	758,656	751,000	(7,656)	
	800,000	11/06/24	B BUY	33882	93.8805	0	751,044	751,044	0	
BROKER 0699413 CITADEL SECURITIES INSTITUTIONAL LLC										
	645,000	11/12/24	B BUY	19868	95.3226	0	614,831	614,831	0	
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS										
	1,200,000	11/12/24	S SELL	33985	94.5313	0	1,130,372	1,134,375	4,003	

DESCRIPTION OF ASSET				BASED ON MARKET	VALUE OF	116,043,498	5% VALUE OF	5,802,174	
IDENTITY OF PARTY INVOLVED				PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN	
				SELLING PRICE				OR (LOSS)	
BROKER	1,200,000	11/12/24	B BUY	33986	94.5450	0	1,134,540	1,134,540	0
	9020028	MARKETAXESS CORPORATION							
	130,000	11/20/24	B BUY	19970	94.3438	0	122,647	122,647	0
BROKER	90,000	11/20/24	B BUY	19974	94.3438	0	84,909	84,909	0
	0002741	CITIGROUP GLOBAL MARKETS INC./SALOMON							
	490,000	11/22/24	S SELL	20023	94.1523	0	465,861	461,346	(4,514)
BROKER	0073825	BNP PARIBAS NY BRANCH/PARIS BONDS							
	1,200,000	11/26/24	S SELL	34291	96.3125	0	1,134,540	1,155,750	21,210
	1,200,000	11/26/24	B BUY	34292	96.3219	0	1,155,863	1,155,863	0
BROKER	0072561	BARCLAYS CAP INC/BARCLAYS CAP INC							
	1,200,000	12/03/24	S SELL	34434	97.8750	0	1,155,863	1,174,500	18,637
	1,200,000	12/03/24	B BUY	34435	97.8827	0	1,174,592	1,174,592	0
	1,200,000	12/11/24	S SELL	34576	96.0938	0	1,174,592	1,153,125	(21,467)
	1,200,000	12/11/24	B BUY	34577	96.1001	0	1,153,201	1,153,201	0
	1,200,000	12/18/24	S SELL	34718	93.5000	0	1,153,201	1,122,000	(31,201)
	1,200,000	12/18/24	B BUY	34719	93.5000	0	1,122,000	1,122,000	0
	1,200,000	12/23/24	S SELL	34828	91.5625	0	1,122,000	1,098,750	(23,250)
	1,200,000	12/23/24	B BUY	34829	91.5670	0	1,098,803	1,098,803	0
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	12,865,000	18	TOTAL BUYS			12	12,251,808	12,251,796	0
	11,290,000	12	TOTAL SELLS			0	10,796,478	10,724,346	(72,131)
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	24,155,000		SECURITY TOTAL			12	23,048,286	22,976,142	(72,131)
912810TU2 UNITED STATES OF AMERICA BOND FIXED 4.375% SEMI-ANN. 4.375% 08/15/2043									
BROKER	0073825	BNP PARIBAS NY BRANCH/PARIS BONDS							
	1,100,000	01/17/24	B BUY	27978	99.1165	0	1,090,282	1,090,282	0
	1,100,000	01/17/24	S SELL	27979	99.0938	0	1,078,171	1,090,031	11,860
BROKER	0072561	BARCLAYS CAP INC/BARCLAYS CAP INC							
	1,100,000	01/24/24	S SELL	28103	97.9375	0	1,078,171	1,077,313	(859)
	1,100,000	01/24/24	B BUY	28104	97.9978	0	1,077,976	1,077,976	0
BROKER	0073825	BNP PARIBAS NY BRANCH/PARIS BONDS							
	1,100,000	02/12/24	S SELL	28441	98.4375	0	1,077,976	1,082,813	4,836
	1,100,000	02/12/24	B BUY	28442	98.4972	0	1,083,469	1,083,469	0
BROKER	0000505	MORGAN STANLEY & CO. INCORPORATED							
	200,000	10/01/24	S SELL	33109	103.6797	0	196,994	207,359	10,365
	300,000	10/02/24	S SELL	33159	102.3438	0	295,492	307,031	11,540
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	3,300,000	3	TOTAL BUYS			0	3,251,727	3,251,727	0
	3,800,000	5	TOTAL SELLS			0	3,726,804	3,764,547	37,742
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	7,100,000		SECURITY TOTAL			0	6,978,531	7,016,274	37,742

DESCRIPTION OF ASSET	BASED ON MARKET	VALUE OF	116,043,498	5% VALUE OF	5,802,174
IDENTITY OF PARTY INVOLVED	PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
91282CEC1 UNITED STATES OF AMERICA NOTES FIXED 1.875%	SELLING PRICE				OR (LOSS)
SEMI-ANN. 1.875% 02/28/2027					
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
200,000 03/08/24 S SELL 28903	93.4063	0	201,398	186,813	(14,586)
200,000 03/08/24 B BUY 28904	93.4685	0	186,937	186,937	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
1,500,000 03/18/24 S SELL 29040	92.7188	0	1,496,027	1,390,781	(105,246)
1,500,000 03/18/24 B BUY 29042	92.7802	0	1,391,703	1,391,703	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
1,500,000 03/25/24 S SELL 29203	93.1250	0	1,391,703	1,396,875	5,172
1,500,000 03/25/24 B BUY 29204	93.3762	0	1,400,643	1,400,643	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
1,500,000 04/23/24 S SELL 29727	92.1875	0	1,400,643	1,382,813	(17,830)
1,500,000 04/23/24 B BUY 29731	92.3111	0	1,384,666	1,384,666	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
1,500,000 05/06/24 S SELL 30008	92.7500	0	1,384,666	1,391,250	6,584
1,500,000 05/06/24 B BUY 30011	92.9991	0	1,394,986	1,394,986	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
1,500,000 06/04/24 S SELL 30675	93.0625	0	1,394,986	1,395,938	952
1,500,000 06/04/24 B BUY 30677	93.1256	0	1,396,884	1,396,884	0
1,500,000 06/10/24 B BUY 30819	92.9692	0	1,394,538	1,394,538	0
1,500,000 06/10/24 S SELL 30820	92.9063	0	1,395,711	1,393,594	(2,118)
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
1,500,000 06/17/24 S SELL 30969	93.3125	0	1,395,711	1,399,688	3,976
1,500,000 06/17/24 B BUY 30971	93.3761	0	1,400,642	1,400,642	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
1,500,000 06/25/24 S SELL 31154	93.4063	0	1,400,642	1,401,094	452
1,500,000 06/25/24 B BUY 31155	93.7911	0	1,406,866	1,406,866	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
1,500,000 08/06/24 S SELL 31912	95.2539	0	1,406,866	1,428,809	21,943
1,500,000 08/06/24 B BUY 31913	95.3200	0	1,429,801	1,429,801	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
1,500,000 08/12/24 S SELL 32024	95.1250	0	1,429,801	1,426,875	(2,926)
1,500,000 08/12/24 B BUY 32026	95.1916	0	1,427,874	1,427,874	0
BROKER 0025684 BANK OF NEW YORK/TORONTO DOMINION					
1,500,000 08/19/24 S SELL 32173	95.1563	0	1,427,874	1,427,344	(530)
1,500,000 08/19/24 B BUY 32176	95.2227	0	1,428,341	1,428,341	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
1,500,000 08/26/24 S SELL 32331	95.4336	0	1,428,341	1,431,504	3,163
1,500,000 08/26/24 B BUY 32333	95.5015	0	1,432,522	1,432,522	0
1,500,000 08/30/24 S SELL 32415	95.4180	0	1,432,522	1,431,270	(1,252)
1,500,000 08/30/24 B BUY 32417	95.4832	0	1,432,248	1,432,248	0
1,500,000 09/10/24 S SELL 32617	95.9570	0	1,432,248	1,439,355	7,107
1,500,000 09/10/24 B BUY 32618	95.9755	0	1,439,632	1,439,632	0
1,500,000 09/12/24 B BUY 32667	96.1127	0	1,441,690	1,441,690	0
1,500,000 09/12/24 S SELL 32668	96.0469	0	1,440,661	1,440,703	42
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					

DESCRIPTION OF ASSET				BASED ON MARKET VALUE OF	116,043,498	5% VALUE OF	5,802,174
IDENTITY OF PARTY INVOLVED				PURCHASE PRICE	COST OF ASSET	CURRENT VALUE	NET GAIN
				SELLING PRICE			OR (LOSS)
1,500,000	09/19/24	S SELL	32818	96.0938	0	1,440,661	745
1,500,000	09/19/24	B BUY	32820	96.1501	0	1,442,251	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
1,500,000	09/25/24	S SELL	32972	96.2227	0	1,442,251	1,089
1,500,000	09/25/24	B BUY	32974	96.2818	0	1,444,226	0
BROKER 0073825	BNP PARIBAS NY BRANCH/PARIS BONDS						
1,500,000	10/02/24	S SELL	33152	96.1250	0	1,444,226	(2,351)
1,500,000	10/02/24	B BUY	33155	96.1747	0	1,442,620	0
1,500,000	10/08/24	S SELL	33262	95.4063	0	1,442,620	(11,526)
1,500,000	10/08/24	B BUY	33266	95.4624	0	1,431,936	0
1,500,000	10/15/24	S SELL	33384	95.4688	0	1,431,936	95
1,500,000	10/15/24	B BUY	33385	95.5250	0	1,432,875	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
1,500,000	10/22/24	S SELL	33536	95.2422	0	1,432,875	(4,242)
1,500,000	10/22/24	B BUY	33537	95.2905	0	1,429,358	0
BROKER 0073825	BNP PARIBAS NY BRANCH/PARIS BONDS						
1,500,000	10/28/24	S SELL	33653	95.0938	0	1,429,358	(2,952)
1,500,000	10/28/24	B BUY	33654	95.1515	0	1,427,273	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
1,500,000	11/04/24	S SELL	33815	94.9922	0	1,427,273	(2,390)
1,500,000	11/04/24	B BUY	33816	95.0451	0	1,425,676	0
1,500,000	11/08/24	S SELL	33939	94.9023	0	1,425,676	(2,141)
1,500,000	11/08/24	B BUY	33940	94.9533	0	1,424,300	0
BROKER 0073825	BNP PARIBAS NY BRANCH/PARIS BONDS						
600,000	11/18/24	S SELL	34110	94.8750	0	569,720	(470)
600,000	11/18/24	B BUY	34111	94.9253	0	569,552	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
500,000	11/25/24	S SELL	34257	94.8984	0	474,711	(218)
500,000	11/25/24	B BUY	34258	94.9501	0	474,750	0
BROKER 0073825	BNP PARIBAS NY BRANCH/PARIS BONDS						
1,500,000	12/04/24	S SELL	34462	95.2813	0	1,424,171	5,047
1,500,000	12/04/24	B BUY	34463	95.3329	0	1,429,993	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC						
1,500,000	12/11/24	S SELL	34579	95.2070	0	1,429,993	(1,888)
1,500,000	12/11/24	B BUY	34580	95.2588	0	1,428,882	0
1,500,000	12/19/24	S SELL	34745	94.9688	0	1,428,882	(4,351)
1,500,000	12/19/24	B BUY	34747	95.0014	0	1,425,021	0
1,500,000	12/23/24	S SELL	34823	94.9375	0	1,425,021	(958)
1,500,000	12/23/24	B BUY	34825	95.0823	0	1,426,234	0
43,300,000	31	TOTAL BUYS		0	41,044,920	41,044,920	0
43,300,000	31	TOTAL SELLS		0	41,129,174	41,007,569	(121,608)
86,600,000		SECURITY TOTAL		0	82,174,094	82,052,489	(121,608)

DESCRIPTION OF ASSET	BASED ON MARKET PURCHASE PRICE	VALUE OF EXPENSES	116,043,498 COST OF ASSET	5% VALUE OF CURRENT VALUE	5,802,174 NET GAIN OR (LOSS)
IDENTITY OF PARTY INVOLVED	SELLING PRICE				
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
12,100,000 01/10/24 S SELL 27884	95.3438	0	11,482,790	11,536,594	53,804
12,100,000 01/10/24 B BUY 27885	95.5311	0	11,559,261	11,559,261	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
200,000 01/17/24 S SELL 27980	95.1875	0	190,661	190,375	(286)
200,000 01/17/24 B BUY 27981	95.2810	0	190,562	190,562	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
300,000 01/22/24 S SELL 28052	95.2188	0	285,989	285,656	(333)
300,000 01/22/24 B BUY 28053	95.3124	0	285,937	285,937	0
300,000 02/06/24 S SELL 28338	95.1250	0	285,988	285,375	(613)
300,000 02/06/24 B BUY 28339	95.3006	0	285,902	285,902	0
BROKER 0025684 BANK OF NEW YORK/TORONTO DOMINION					
13,200,000 02/07/24 S SELL 28377	95.0625	0	12,583,426	12,548,250	(35,176)
13,200,000 02/07/24 B BUY 28378	95.1539	0	12,560,318	12,560,318	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
13,800,000 02/21/24 B BUY 28579	94.3625	0	13,022,019	13,022,019	0
13,800,000 02/21/24 S SELL 28580	94.2500	0	13,086,914	13,006,500	(80,414)
1,600,000 03/05/24 S SELL 28818	94.6875	0	1,517,323	1,515,000	(2,323)
1,600,000 03/05/24 B BUY 28819	94.7757	0	1,516,411	1,516,411	0
BROKER 9002979 UNPUBLISHED					
2,600,000 03/06/24 S SELL 28853	94.8359	0	2,465,517	2,465,734	218
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
267,000 03/07/24 B BUY 28870	94.8437	0	253,233	253,233	0
267,000 03/07/24 S SELL 28871	94.8682	0	253,190	253,298	108
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
13,533,000 03/11/24 B BUY 28920	95.0823	0	12,867,493	12,867,493	0
13,533,000 03/11/24 S SELL 28921	95.0312	0	12,849,312	12,860,579	11,267
15,133,000 03/18/24 S SELL 29041	93.9062	0	14,368,480	14,210,833	(157,647)
15,133,000 03/18/24 B BUY 29043	93.9495	0	14,217,373	14,217,373	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
15,133,000 03/25/24 S SELL 29205	94.4375	0	14,217,373	14,291,227	73,853
15,133,000 03/25/24 B BUY 29206	94.6165	0	14,318,318	14,318,318	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
15,133,000 04/23/24 S SELL 29729	92.8750	0	14,318,318	14,054,774	(263,544)
15,133,000 04/23/24 B BUY 29730	92.9613	0	14,067,836	14,067,836	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC					
15,133,000 05/06/24 S SELL 30007	93.6562	0	14,067,836	14,173,000	105,165
15,133,000 05/06/24 B BUY 30010	93.8319	0	14,199,582	14,199,582	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS					
15,133,000 06/04/24 S SELL 30674	94.1250	0	14,199,582	14,243,936	44,354
15,133,000 06/04/24 B BUY 30676	94.1700	0	14,250,747	14,250,747	0
15,133,000 06/10/24 S SELL 30822	93.7812	0	14,250,747	14,191,917	(58,831)
15,133,000 06/10/24 B BUY 30823	93.8260	0	14,198,682	14,198,682	0
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED					
15,133,000 06/17/24 S SELL 30970	94.4062	0	14,198,682	14,286,498	87,816

DESCRIPTION OF ASSET				BASED ON MARKET	VALUE OF	116,043,498	5% VALUE OF	5,802,174
IDENTITY OF PARTY INVOLVED				PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
				SELLING PRICE				OR (LOSS)
15,133,000	06/17/24	B BUY	30972	94.4519	0	14,293,400	14,293,400	0
BROKER 0073825	BNP PARIBAS NY BRANCH/PARIS BONDS							
15,133,000	06/25/24	S SELL	31152	94.4375	0	14,293,400	14,291,227	(2,173)
15,133,000	06/25/24	B BUY	31153	94.7139	0	14,333,059	14,333,059	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC							
15,133,000	08/05/24	S SELL	31883	97.0312	0	14,333,059	14,683,739	350,680
15,133,000	08/05/24	B BUY	31884	97.0800	0	14,691,123	14,691,123	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED							
15,133,000	08/12/24	S SELL	32023	96.6562	0	14,691,123	14,626,990	(64,133)
15,133,000	08/12/24	B BUY	32025	96.7048	0	14,634,338	14,634,338	0
BROKER 0025684	BANK OF NEW YORK/TORONTO DOMINION							
15,133,000	08/19/24	S SELL	32175	96.6250	0	14,634,338	14,622,261	(12,077)
15,133,000	08/19/24	B BUY	32177	96.6731	0	14,629,544	14,629,544	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC							
15,133,000	08/26/24	S SELL	32330	96.9297	0	14,629,544	14,668,370	38,826
15,133,000	08/26/24	B BUY	32332	96.9795	0	14,675,910	14,675,910	0
15,133,000	08/30/24	S SELL	32416	96.8203	0	14,675,910	14,651,818	(24,092)
15,133,000	08/30/24	B BUY	32418	96.8688	0	14,659,150	14,659,150	0
15,133,000	09/09/24	B BUY	32601	97.6773	0	14,781,512	14,781,512	0
15,133,000	09/09/24	S SELL	32602	97.6562	0	14,720,331	14,778,320	57,990
15,133,000	09/12/24	S SELL	32669	97.6875	0	14,720,331	14,783,049	62,719
15,133,000	09/12/24	B BUY	32670	97.7296	0	14,789,415	14,789,415	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED							
15,133,000	09/19/24	S SELL	32817	97.6250	0	14,789,415	14,773,591	(15,824)
15,133,000	09/19/24	B BUY	32819	97.6645	0	14,779,575	14,779,575	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC							
15,133,000	09/25/24	S SELL	32971	97.6562	0	14,779,575	14,778,320	(1,255)
15,133,000	09/25/24	B BUY	32973	97.6985	0	14,784,720	14,784,720	0
BROKER 0073825	BNP PARIBAS NY BRANCH/PARIS BONDS							
15,133,000	10/02/24	S SELL	33153	97.5938	0	14,784,720	14,768,862	(15,858)
15,133,000	10/02/24	B BUY	33154	97.6290	0	14,774,198	14,774,198	0
15,133,000	10/08/24	S SELL	33263	96.4375	0	14,774,198	14,593,887	(180,312)
15,133,000	10/08/24	B BUY	33264	96.4764	0	14,599,777	14,599,777	0
15,133,000	10/15/24	S SELL	33387	96.5000	0	14,599,777	14,603,345	3,568
15,133,000	10/15/24	B BUY	33388	96.5390	0	14,609,252	14,609,252	0
BROKER 0072561	BARCLAYS CAP INC/BARCLAYS CAP INC							
15,133,000	10/22/24	B BUY	33534	96.0334	0	14,532,736	14,532,736	0
15,133,000	10/22/24	S SELL	33535	96.0000	0	14,570,994	14,527,680	(43,314)
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED							
15,133,000	10/29/24	S SELL	33681	95.5938	0	14,570,994	14,466,202	(104,792)
15,133,000	10/29/24	B BUY	33682	95.6105	0	14,468,744	14,468,744	0
15,133,000	10/31/24	S SELL	33735	95.5938	0	14,468,744	14,466,202	(2,542)
15,133,000	10/31/24	B BUY	33736	95.6106	0	14,468,746	14,468,746	0
BROKER 0073825	BNP PARIBAS NY BRANCH/PARIS BONDS							
15,133,000	11/01/24	S SELL	33770	95.4375	0	14,468,746	14,442,557	(26,189)
15,133,000	11/01/24	B BUY	33773	95.4839	0	14,449,581	14,449,581	0
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED							

DESCRIPTION OF ASSET				BASED ON MARKET	VALUE OF	116,043,498	5% VALUE OF	5,802,174
IDENTITY OF PARTY INVOLVED				PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
				SELLING PRICE				OR (LOSS)
15,133,000	11/12/24	S SELL	33981	95.0312	0	14,449,581	14,381,079	(68,501)
15,133,000	11/12/24	B BUY	33982	95.0644	0	14,386,099	14,386,099	0
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS								
15,133,000	11/19/24	S SELL	34133	95.2812	0	14,386,099	14,418,912	32,812
15,133,000	11/19/24	B BUY	34134	95.3141	0	14,423,890	14,423,890	0
15,133,000	11/26/24	S SELL	34294	95.4688	0	14,423,890	14,447,286	23,396
15,133,000	11/26/24	B BUY	34296	95.5079	0	14,453,207	14,453,207	0
15,133,000	12/04/24	S SELL	34460	95.8750	0	14,453,207	14,508,764	55,556
15,133,000	12/04/24	B BUY	34461	95.9091	0	14,513,925	14,513,925	0
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC								
15,133,000	12/11/24	S SELL	34578	95.6562	0	14,513,925	14,475,660	(38,265)
15,133,000	12/11/24	B BUY	34581	95.6902	0	14,480,799	14,480,799	0
15,133,000	12/19/24	S SELL	34746	95.0312	0	14,480,799	14,381,079	(99,720)
15,133,000	12/19/24	B BUY	34748	95.0510	0	14,384,067	14,384,067	0
15,133,000	12/23/24	S SELL	34824	94.9375	0	14,384,067	14,366,892	(17,176)
15,133,000	12/23/24	B BUY	34826	95.0281	0	14,380,608	14,380,608	0

524,423,000		40	TOTAL BUYS		0	501,771,049	501,771,049	0
527,023,000		41	TOTAL SELLS		0	504,218,895	503,905,638	(313,258)

1051,446,000			SECURITY TOTAL		0	1,005,989,944	1,005,676,687	(313,258)
91282CKY6 UNITED STATES OF AMERICA NOTES FIXED 4.625% SEMI-ANN. 4.625% 06/30/2026								
BROKER 0699413 CITADEL SECURITIES INSTITUTIONAL LLC								
410,000	07/01/24	B BUY	18713	99.7126	0	408,822	408,822	0
410,000	07/29/24	S SELL	18924	100.3906	0	408,822	411,602	2,780
BROKER 0000505 MORGAN STANLEY & CO. INCORPORATED								
15,133,000	10/28/24	B BUY	33652	100.7240	0	15,242,561	15,242,561	0
15,133,000	10/28/24	S SELL	33679	100.7188	0	15,239,404	15,241,768	2,365
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC								
15,133,000	10/29/24	S SELL	33671	100.7064	0	15,242,561	15,239,899	(2,662)
15,133,000	10/29/24	B BUY	33672	100.7031	0	15,239,404	15,239,404	0

30,676,000		3	TOTAL BUYS		0	30,890,787	30,890,787	0
30,676,000		3	TOTAL SELLS		0	30,890,787	30,893,269	2,483

61,352,000			SECURITY TOTAL		0	61,781,574	61,784,056	2,483

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	116,043,498 COST OF ASSET	5% VALUE OF CURRENT VALUE	5,802,174 NET GAIN OR (LOSS)
BROKER 0025684	BANK OF NEW YORK/TORONTO DOMINION					
9128284V9	UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
	13,200,000 02/07/24 SELL 28377	95.0625	0	12,583,426	12,548,250	(35,176)
	13,200,000 02/07/24 BUY 28378	95.1539	0	12,560,318	12,560,318	0
	15,133,000 08/19/24 SELL 32175	96.6250	0	14,634,338	14,622,261	(12,077)
	15,133,000 08/19/24 BUY 32177	96.6731	0	14,629,544	14,629,544	0
912810TF5	UNITED STATES OF AMERICA BOND FIXED 2.375% SEMI-ANN. 2.375% 02/15/2042					
	1,880,000 08/19/24 SELL 32174	77.3438	0	1,441,828	1,454,063	12,235
	1,880,000 08/19/24 BUY 32179	77.3809	0	1,454,760	1,454,760	0
912810SD1	UNITED STATES OF AMERICA BOND FIXED 3% 15/AUG/2048 SEMI-ANN. 3.000% 08/15/2048					
	900,000 08/19/24 SELL 32172	80.8750	0	769,767	727,875	(41,892)
	900,000 08/19/24 BUY 32178	80.9040	0	728,136	728,136	0
912810UC0	UNITED STATES OF AMERICA BOND FIXED 4.25% SEMI-ANN. 4.250% 08/15/2054					
	800,000 10/25/24 SELL 33626	96.1563	0	768,575	769,250	675
	800,000 10/25/24 BUY 33627	96.1710	0	769,368	769,368	0
91282CEC1	UNITED STATES OF AMERICA NOTES FIXED 1.875% SEMI-ANN. 1.875% 02/28/2027					
	1,500,000 08/19/24 SELL 32173	95.1563	0	1,427,874	1,427,344	(530)
	1,500,000 08/19/24 BUY 32176	95.2227	0	1,428,341	1,428,341	0
66,826,000	BROKER TOTAL		0	63,196,275	63,119,510	(76,765)

IDENTITY OF PARTY INVOLVED				BASED ON MARKET VALUE OF		116,043,498	5% VALUE OF	5,802,174
DESCRIPTION OF ASSET				PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
BROKER 0072561 BARCLAYS CAP INC/BARCLAYS CAP INC				SELLING PRICE				OR (LOSS)

9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.875%								
SEMI-ANN. 2.875% 08/15/2028								
13,800,000	02/21/24	BUY	28579	94.3625	0	13,022,019	13,022,019	0
13,800,000	02/21/24	SELL	28580	94.2500	0	13,086,914	13,006,500	(80,414)
15,133,000	03/25/24	SELL	29205	94.4375	0	14,217,373	14,291,227	73,853
15,133,000	03/25/24	BUY	29206	94.6165	0	14,318,318	14,318,318	0
15,133,000	05/06/24	SELL	30007	93.6562	0	14,067,836	14,173,000	105,165
15,133,000	05/06/24	BUY	30010	93.8319	0	14,199,582	14,199,582	0
15,133,000	08/05/24	SELL	31883	97.0312	0	14,333,059	14,683,739	350,680
15,133,000	08/05/24	BUY	31884	97.0800	0	14,691,123	14,691,123	0
15,133,000	08/26/24	SELL	32330	96.9297	0	14,629,544	14,668,370	38,826
15,133,000	08/26/24	BUY	32332	96.9795	0	14,675,910	14,675,910	0
15,133,000	08/30/24	SELL	32416	96.8203	0	14,675,910	14,651,818	(24,092)
15,133,000	08/30/24	BUY	32418	96.8688	0	14,659,150	14,659,150	0
15,133,000	09/09/24	BUY	32601	97.6773	0	14,781,512	14,781,512	0
15,133,000	09/09/24	SELL	32602	97.6562	0	14,720,331	14,778,320	57,990
15,133,000	09/12/24	SELL	32669	97.6875	0	14,720,331	14,783,049	62,719
15,133,000	09/12/24	BUY	32670	97.7296	0	14,789,415	14,789,415	0
15,133,000	09/25/24	SELL	32971	97.6562	0	14,779,575	14,778,320	(1,255)
15,133,000	09/25/24	BUY	32973	97.6985	0	14,784,720	14,784,720	0
15,133,000	10/22/24	BUY	33534	96.0334	0	14,532,736	14,532,736	0
15,133,000	10/22/24	SELL	33535	96.0000	0	14,570,994	14,527,680	(43,314)
15,133,000	12/11/24	SELL	34578	95.6562	0	14,513,925	14,475,660	(38,265)
15,133,000	12/11/24	BUY	34581	95.6902	0	14,480,799	14,480,799	0
15,133,000	12/19/24	SELL	34746	95.0312	0	14,480,799	14,381,079	(99,720)
15,133,000	12/19/24	BUY	34748	95.0510	0	14,384,067	14,384,067	0
15,133,000	12/23/24	SELL	34824	94.9375	0	14,384,067	14,366,892	(17,176)
15,133,000	12/23/24	BUY	34826	95.0281	0	14,380,608	14,380,608	0
91282CKY6 UNITED STATES OF AMERICA NOTES FIXED 4.625%								
SEMI-ANN. 4.625% 06/30/2026								
15,133,000	10/29/24	SELL	33671	100.7064	0	15,242,561	15,239,899	(2,662)
15,133,000	10/29/24	BUY	33672	100.7031	0	15,239,404	15,239,404	0
01882YAF3 ALLIANT ENERGY FINANCE LLC CALLABLE NOTES FIXED								
SEMI-ANN. 5.400% 06/06/2027								
100,000	06/03/24	BUY	30627	99.9430	0	99,943	99,943	0
06738ECQ6 BARCLAYS PLC CALLABLE NOTES VARIABLE 12/MAR/2028								
QUARTERLY FLOATING 03/12/2028								
100,000	03/05/24	BUY	28847	100.0000	0	100,000	100,000	0

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	116,043,498 COST OF ASSET	5% VALUE OF CURRENT VALUE	5,802,174 NET GAIN OR (LOSS)
11135FBL4	BROADCOM INC CALLABLE NOTES FIXED 3.469% SEMI-ANN. 3.469% 04/15/2034					
	100,000 01/26/24 SELL 28154	85.8890	0	90,486	85,889	(4,597)
233331BK2	DTE ENERGY CO CALLABLE NOTES FIXED 5.1% SEMI-ANN. 5.100% 03/01/2029					
	100,000 02/12/24 BUY 28451	99.7820	0	99,782	99,782	0
313384B32	FEDERAL HOME LOAN BANKS DISCOUNT NOTES ZERO CPN 0.000% 08/08/2024					
	600,000 08/07/24 BUY 31934	99.9853	0	599,912	599,912	0
313384B40	FEDERAL HOME LOAN BANKS DISCOUNT NOTES ZERO CPN 0.000% 08/09/2024					
	600,000 08/08/24 BUY 31960	99.9853	0	599,912	599,912	0
313384G94	FEDERAL HOME LOAN BANKS DISCOUNT NOTES ZERO CPN 0.000% 09/23/2024					
	600,000 09/20/24 BUY 32876	99.9611	0	599,767	599,767	0
313384H28	FEDERAL HOME LOAN BANKS DISCOUNT NOTES ZERO CPN 0.000% 09/24/2024					
	600,000 09/23/24 BUY 32920	99.9871	0	599,923	599,923	0
313384J42	FEDERAL HOME LOAN BANKS DISCOUNT NOTES ZERO CPN 0.000% 10/04/2024					
	600,000 10/03/24 BUY 33180	99.9868	0	599,921	599,921	0
313384J75	FEDERAL HOME LOAN BANKS DISCOUNT NOTES ZERO CPN 0.000% 10/07/2024					
	700,000 10/04/24 BUY 33207	99.9601	0	699,721	699,721	0
313384P52	FEDERAL HOME LOAN BANKS DISCOUNT NOTES ZERO CPN 0.000% 11/14/2024					
	1,100,000 11/13/24 BUY 34007	99.9876	0	1,099,863	1,099,863	0
313384P60	FEDERAL HOME LOAN BANKS DISCOUNT NOTES ZERO CPN 0.000% 11/15/2024					
	900,000 11/14/24 BUY 34032	99.9877	0	899,890	899,890	0
313384P94	FEDERAL HOME LOAN BANKS DISCOUNT NOTES ZERO CPN 0.000% 11/18/2024					
	900,000 11/15/24 BUY 34071	99.9629	0	899,666	899,666	0
313384R84	FEDERAL HOME LOAN BANKS DISCOUNT NOTES ZERO CPN 0.000% 12/03/2024					
	600,000 12/02/24 BUY 34388	99.9874	0	599,925	599,925	0

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	116,043,498 COST OF ASSET	5% VALUE OF CURRENT VALUE	5,802,174 NET GAIN OR (LOSS)
313384S34	FEDERAL HOME LOAN BANKS DISCOUNT NOTES ZERO CPN 0.000% 12/06/2024					
	1,000,000 12/05/24 BUY 34481	99.9874	0	999,874	999,874	0
313384S67	FEDERAL HOME LOAN BANKS DISCOUNT NOTES ZERO CPN 0.000% 12/09/2024					
	1,000,000 12/06/24 BUY 34512	99.9623	0	999,623	999,623	0
313384S75	FEDERAL HOME LOAN BANKS DISCOUNT NOTES ZERO CPN 0.000% 12/10/2024					
	1,000,000 12/09/24 BUY 34533	99.9874	0	999,874	999,874	0
912797KB2	UNITED STATES OF AMERICA BILL ZERO CPN 15/AUG/2024 0.000% 08/15/2024					
	700,000 05/20/24 BUY 30286	98.7331	0	691,131	691,131	0
	300,000 05/24/24 SELL 30470	98.7896	0	296,374	296,369	(5)
	400,000 06/04/24 SELL 30649	98.9510	0	395,755	395,804	49
912810SW9	UNITED STATES OF AMERICA BOND FIXED 1.875% SEMI-ANN. 1.875% 02/15/2041					
	100,000 10/31/24 SELL 33733	69.0313	0	87,608	69,031	(18,577)
	100,000 10/31/24 BUY 33734	69.0630	0	69,063	69,063	0
912810TY4	UNITED STATES OF AMERICA BOND FIXED 2.125% SEMI-ANN. FLOATING 02/15/2054					
	100,000 08/02/24 BUY 31857	103.8421	0	103,842	103,842	0
912810TF5	UNITED STATES OF AMERICA BOND FIXED 2.375% SEMI-ANN. 2.375% 02/15/2042					
	1,000,000 04/22/24 SELL 29703	70.6250	0	753,233	706,250	(46,983)
	1,000,000 04/22/24 BUY 29704	70.6835	0	706,835	706,835	0
	1,880,000 05/06/24 SELL 30009	71.6875	0	1,369,679	1,347,725	(21,954)
	1,880,000 05/06/24 BUY 30012	71.8087	0	1,350,004	1,350,004	0
	1,880,000 06/17/24 BUY 30962	74.2605	0	1,396,098	1,396,098	0
	1,880,000 06/17/24 SELL 30963	74.1250	0	1,388,092	1,393,550	5,458
	1,880,000 07/15/24 SELL 31505	73.8594	0	1,388,092	1,388,556	465
	1,880,000 07/15/24 BUY 31506	73.8933	0	1,389,194	1,389,194	0
	1,880,000 07/23/24 SELL 31642	73.8125	0	1,389,194	1,387,675	(1,519)
	1,880,000 07/23/24 BUY 31644	73.8810	0	1,388,962	1,388,962	0
	1,880,000 08/06/24 SELL 31910	77.5938	0	1,388,962	1,458,763	69,800
	1,880,000 08/06/24 BUY 31911	77.6315	0	1,459,472	1,459,472	0
	1,880,000 08/13/24 SELL 32047	76.6563	0	1,459,472	1,441,138	(18,335)
	1,880,000 08/13/24 BUY 32048	76.6930	0	1,441,828	1,441,828	0
	1,880,000 08/26/24 BUY 32336	77.5697	0	1,458,310	1,458,310	0
	1,880,000 08/26/24 SELL 32337	77.5313	0	1,456,535	1,457,588	1,052
	1,880,000 08/30/24 SELL 32424	76.5625	0	1,456,535	1,439,375	(17,160)
	1,880,000 08/30/24 BUY 32425	76.6356	0	1,440,749	1,440,749	0

IDENTITY OF PARTY INVOLVED				BASED ON MARKET VALUE OF		116,043,498	5% VALUE OF	5,802,174	
DESCRIPTION OF ASSET				PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN	
				SELLING PRICE				OR (LOSS)	
912810TG3	1,880,000	09/23/24	BUY	32921	78.3442	0	1,472,870	1,472,870	0
	1,880,000	09/23/24	SELL	32922	78.3125	0	1,485,835	1,472,275	(13,560)
	1,880,000	09/30/24	BUY	33044	78.0162	0	1,466,705	1,466,705	0
	1,880,000	09/30/24	SELL	33045	77.9844	0	1,476,270	1,466,106	(10,164)
	1,880,000	12/04/24	SELL	34458	75.3438	0	1,392,887	1,416,463	23,575
	1,880,000	12/04/24	BUY	34459	75.3681	0	1,416,920	1,416,920	0
	1,880,000	12/11/24	SELL	34582	74.1875	0	1,416,920	1,394,725	(22,195)
	1,880,000	12/11/24	BUY	34583	74.2079	0	1,395,108	1,395,108	0
	UNITED STATES OF AMERICA BOND FIXED 2.875% SEMI-ANN. 2.875% 05/15/2052								
400,000	01/02/24	SELL	27729	79.0313	0	302,987	316,125	13,138	
912810SD1	UNITED STATES OF AMERICA BOND FIXED 3% 15/AUG/2048 SEMI-ANN. 3.000% 08/15/2048								
	700,000	06/17/24	SELL	30961	77.4688	0	680,196	542,281	(137,915)
	700,000	06/17/24	BUY	30964	77.5713	0	542,999	542,999	0
	700,000	08/05/24	SELL	31881	81.9219	0	624,457	573,453	(51,004)
	700,000	08/05/24	BUY	31882	81.9523	0	573,666	573,666	0
	200,000	08/13/24	SELL	32045	79.9375	0	172,521	159,875	(12,646)
	200,000	08/13/24	BUY	32046	79.9659	0	159,932	159,932	0
	900,000	08/26/24	BUY	32334	81.0616	0	729,554	729,554	0
	900,000	08/26/24	SELL	32335	81.0313	0	741,685	729,281	(12,404)
1,000,000	08/30/24	SELL	32422	79.9063	0	824,094	799,063	(25,032)	
1,000,000	08/30/24	BUY	32423	79.9627	0	799,627	799,627	0	
912810UC0	200,000	10/02/24	SELL	33150	80.8906	0	162,917	161,781	(1,136)
	200,000	10/02/24	BUY	33151	80.9131	0	161,826	161,826	0
	100,000	11/06/24	SELL	33879	74.5625	0	77,746	74,563	(3,183)
	100,000	11/06/24	BUY	33880	74.5746	0	74,575	74,575	0
	400,000	11/19/24	BUY	34131	75.4151	0	301,660	301,660	0
	400,000	11/19/24	SELL	34132	75.4063	0	308,629	301,625	(7,004)
	UNITED STATES OF AMERICA BOND FIXED 4.25% SEMI-ANN. 4.250% 08/15/2054								
	800,000	10/22/24	SELL	33532	96.0625	0	781,660	768,500	(13,160)
	800,000	10/22/24	BUY	33533	96.0719	0	768,575	768,575	0
800,000	11/01/24	SELL	33766	95.1719	0	769,368	761,375	(7,993)	
800,000	11/01/24	BUY	33767	95.1769	0	761,415	761,415	0	
400,000	11/06/24	SELL	33877	93.5938	0	381,790	374,375	(7,415)	
400,000	11/06/24	BUY	33878	93.6010	0	374,404	374,404	0	
800,000	11/06/24	SELL	33881	93.8750	0	758,656	751,000	(7,656)	
800,000	11/06/24	BUY	33882	93.8805	0	751,044	751,044	0	
1,200,000	12/03/24	SELL	34434	97.8750	0	1,155,863	1,174,500	18,637	
1,200,000	12/03/24	BUY	34435	97.8827	0	1,174,592	1,174,592	0	
1,200,000	12/11/24	SELL	34576	96.0938	0	1,174,592	1,153,125	(21,467)	
1,200,000	12/11/24	BUY	34577	96.1001	0	1,153,201	1,153,201	0	
1,200,000	12/18/24	SELL	34718	93.5000	0	1,153,201	1,122,000	(31,201)	

IDENTITY OF PARTY INVOLVED				PURCHASE PRICE		EXPENSES		116,043,498	5% VALUE OF	5,802,174
DESCRIPTION OF ASSET				SELLING PRICE				COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)
912810TU2	1,200,000	12/18/24	BUY	34719	93.5000	0	1,122,000	1,122,000	0	
	1,200,000	12/23/24	SELL	34828	91.5625	0	1,122,000	1,098,750	(23,250)	
	1,200,000	12/23/24	BUY	34829	91.5670	0	1,098,803	1,098,803	0	
	UNITED STATES OF AMERICA BOND FIXED 4.375% SEMI-ANN. 4.375% 08/15/2043									
	1,100,000	01/24/24	SELL	28103	97.9375	0	1,078,171	1,077,313	(859)	
	1,100,000	01/24/24	BUY	28104	97.9978	0	1,077,976	1,077,976	0	
	UNITED STATES OF AMERICA BOND FIXED 4.5% SEMI-ANN. 4.500% 11/15/2054									
	300,000	12/19/24	SELL	34741	96.5156	0	295,418	289,547	(5,871)	
	300,000	12/19/24	BUY	34742	96.5130	0	289,539	289,539	0	
	300,000	12/23/24	SELL	34827	95.6094	0	289,539	286,828	(2,711)	
300,000	12/23/24	BUY	34830	95.6069	0	286,821	286,821	0		
91282CGW5	UNITED STATES OF AMERICA NOTES FIXED 1.25% SEMI-ANN. FLOATING 04/15/2028									
	2,500,000	03/06/24	BUY	28854	100.0386	0	2,500,965	2,500,965	0	
91282CEC1	UNITED STATES OF AMERICA NOTES FIXED 1.875% SEMI-ANN. 1.875% 02/28/2027									
	200,000	03/08/24	SELL	28903	93.4063	0	201,398	186,813	(14,586)	
	200,000	03/08/24	BUY	28904	93.4685	0	186,937	186,937	0	
	1,500,000	03/25/24	SELL	29203	93.1250	0	1,391,703	1,396,875	5,172	
	1,500,000	03/25/24	BUY	29204	93.3762	0	1,400,643	1,400,643	0	
	1,500,000	05/06/24	SELL	30008	92.7500	0	1,384,666	1,391,250	6,584	
	1,500,000	05/06/24	BUY	30011	92.9991	0	1,394,986	1,394,986	0	
	1,500,000	08/06/24	SELL	31912	95.2539	0	1,406,866	1,428,809	21,943	
	1,500,000	08/06/24	BUY	31913	95.3200	0	1,429,801	1,429,801	0	
	1,500,000	08/26/24	SELL	32331	95.4336	0	1,428,341	1,431,504	3,163	
	1,500,000	08/26/24	BUY	32333	95.5015	0	1,432,522	1,432,522	0	
	1,500,000	08/30/24	SELL	32415	95.4180	0	1,432,522	1,431,270	(1,252)	
	1,500,000	08/30/24	BUY	32417	95.4832	0	1,432,248	1,432,248	0	
	1,500,000	09/10/24	SELL	32617	95.9570	0	1,432,248	1,439,355	7,107	
	1,500,000	09/10/24	BUY	32618	95.9755	0	1,439,632	1,439,632	0	
	1,500,000	09/12/24	BUY	32667	96.1127	0	1,441,690	1,441,690	0	
	1,500,000	09/12/24	SELL	32668	96.0469	0	1,440,661	1,440,703	42	
	1,500,000	09/25/24	SELL	32972	96.2227	0	1,442,251	1,443,340	1,089	
	1,500,000	09/25/24	BUY	32974	96.2818	0	1,444,226	1,444,226	0	
	1,500,000	10/22/24	SELL	33536	95.2422	0	1,432,875	1,428,633	(4,242)	
	1,500,000	10/22/24	BUY	33537	95.2905	0	1,429,358	1,429,358	0	
	1,500,000	11/04/24	SELL	33815	94.9922	0	1,427,273	1,424,883	(2,390)	
	1,500,000	11/04/24	BUY	33816	95.0451	0	1,425,676	1,425,676	0	
	1,500,000	11/08/24	SELL	33939	94.9023	0	1,425,676	1,423,535	(2,141)	
	1,500,000	11/08/24	BUY	33940	94.9533	0	1,424,300	1,424,300	0	
	500,000	11/25/24	SELL	34257	94.8984	0	474,711	474,492	(218)	

IDENTITY OF PARTY INVOLVED				BASED ON MARKET VALUE OF		116,043,498	5% VALUE OF	5,802,174	
DESCRIPTION OF ASSET				PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN	
				SELLING PRICE				OR (LOSS)	
	500,000	11/25/24	BUY	34258	94.9501	0	474,750	474,750	0
	1,500,000	12/11/24	SELL	34579	95.2070	0	1,429,993	1,428,105	(1,888)
	1,500,000	12/11/24	BUY	34580	95.2588	0	1,428,882	1,428,882	0
	1,500,000	12/19/24	SELL	34745	94.9688	0	1,428,882	1,424,531	(4,351)
	1,500,000	12/19/24	BUY	34747	95.0014	0	1,425,021	1,425,021	0
	1,500,000	12/23/24	SELL	34823	94.9375	0	1,425,021	1,424,063	(958)
	1,500,000	12/23/24	BUY	34825	95.0823	0	1,426,234	1,426,234	0
9128284V9	UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028								
	200,000	01/17/24	SELL	27980	95.1875	0	190,661	190,375	(286)
	200,000	01/17/24	BUY	27981	95.2810	0	190,562	190,562	0
	1,600,000	03/05/24	SELL	28818	94.6875	0	1,517,323	1,515,000	(2,323)
	1,600,000	03/05/24	BUY	28819	94.7757	0	1,516,411	1,516,411	0
	267,000	03/07/24	BUY	28870	94.8437	0	253,233	253,233	0
	267,000	03/07/24	SELL	28871	94.8682	0	253,190	253,298	108
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557,912,000		BROKER TOTAL			0	525,921,235	525,899,365	(21,874)	

IDENTITY OF PARTY INVOLVED				PURCHASE PRICE		BASED ON MARKET VALUE OF		116,043,498	5% VALUE OF	5,802,174
DESCRIPTION OF ASSET				SELLING PRICE		EXPENSES		COST OF ASSET	CURRENT VALUE	NET GAIN
BROKER 0073825 BNP PARIBAS NY BRANCH/PARIS BONDS										OR (LOSS)

9128284V9	UNITED STATES OF AMERICA NOTES FIXED 2.875%									
	SEMI-ANN. 2.875% 08/15/2028									
12,100,000	01/10/24	SELL	27884	95.3438	0	11,482,790	11,536,594		53,804	
12,100,000	01/10/24	BUY	27885	95.5311	0	11,559,261	11,559,261		0	
13,533,000	03/11/24	BUY	28920	95.0823	0	12,867,493	12,867,493		0	
13,533,000	03/11/24	SELL	28921	95.0312	0	12,849,312	12,860,579		11,267	
15,133,000	03/18/24	SELL	29041	93.9062	0	14,368,480	14,210,833		(157,647)	
15,133,000	03/18/24	BUY	29043	93.9495	0	14,217,373	14,217,373		0	
15,133,000	04/23/24	SELL	29729	92.8750	0	14,318,318	14,054,774		(263,544)	
15,133,000	04/23/24	BUY	29730	92.9613	0	14,067,836	14,067,836		0	
15,133,000	06/04/24	SELL	30674	94.1250	0	14,199,582	14,243,936		44,354	
15,133,000	06/04/24	BUY	30676	94.1700	0	14,250,747	14,250,747		0	
15,133,000	06/10/24	SELL	30822	93.7812	0	14,250,747	14,191,917		(58,831)	
15,133,000	06/10/24	BUY	30823	93.8260	0	14,198,682	14,198,682		0	
15,133,000	06/25/24	SELL	31152	94.4375	0	14,293,400	14,291,227		(2,173)	
15,133,000	06/25/24	BUY	31153	94.7139	0	14,333,059	14,333,059		0	
15,133,000	10/02/24	SELL	33153	97.5938	0	14,784,720	14,768,862		(15,858)	
15,133,000	10/02/24	BUY	33154	97.6290	0	14,774,198	14,774,198		0	
15,133,000	10/08/24	SELL	33263	96.4375	0	14,774,198	14,593,887		(180,312)	
15,133,000	10/08/24	BUY	33264	96.4764	0	14,599,777	14,599,777		0	
15,133,000	10/15/24	SELL	33387	96.5000	0	14,599,777	14,603,345		3,568	
15,133,000	10/15/24	BUY	33388	96.5390	0	14,609,252	14,609,252		0	
15,133,000	11/01/24	SELL	33770	95.4375	0	14,468,746	14,442,557		(26,189)	
15,133,000	11/01/24	BUY	33773	95.4839	0	14,449,581	14,449,581		0	
15,133,000	11/19/24	SELL	34133	95.2812	0	14,386,099	14,418,912		32,812	
15,133,000	11/19/24	BUY	34134	95.3141	0	14,423,890	14,423,890		0	
15,133,000	11/26/24	SELL	34294	95.4688	0	14,423,890	14,447,286		23,396	
15,133,000	11/26/24	BUY	34296	95.5079	0	14,453,207	14,453,207		0	
15,133,000	12/04/24	SELL	34460	95.8750	0	14,453,207	14,508,764		55,556	
15,133,000	12/04/24	BUY	34461	95.9091	0	14,513,925	14,513,925		0	
ZS2L0KN	GNMA II	MORTPASS	4% 20/JAN/2049 SF PN# MA5710							
			4.880% 10/23/2024							
	600,000	10/22/24	BUY	33521	100.0000	0	600,000	600,000		0
ZS2BJ54	GNMA II	MORTPASS	5.5% 20/FEB/2053 SF PN# MA8648							
			5.360% 06/25/2024							
	600,000	06/24/24	BUY	31117	100.0000	0	600,000	600,000		0
ZS217DW	GNMA II	MORTPASS	5.5% 20/OCT/2052 SF PN# MA8349							
			5.370% 01/11/2024							
	800,000	01/10/24	BUY	27883	100.0000	0	800,000	800,000		0

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	116,043,498 COST OF ASSET	5% VALUE OF CURRENT VALUE	5,802,174 NET GAIN OR (LOSS)
912810SW9	UNITED STATES OF AMERICA BOND FIXED 1.875% SEMI-ANN. 1.875% 02/15/2041					
	600,000 09/18/24 SELL 32794	74.3438	0	568,696	446,063	(122,633)
	600,000 09/18/24 BUY 32795	74.4554	0	446,732	446,732	0
912810TF5	UNITED STATES OF AMERICA BOND FIXED 2.375% SEMI-ANN. 2.375% 02/15/2042					
	1,000,000 03/07/24 SELL 28877	75.0313	0	754,318	750,313	(4,005)
	1,000,000 03/07/24 BUY 28880	75.2278	0	752,278	752,278	0
	1,880,000 06/04/24 SELL 30672	73.3438	0	1,350,004	1,378,863	28,859
	1,880,000 06/04/24 BUY 30673	73.4088	0	1,380,085	1,380,085	0
	1,880,000 09/16/24 SELL 32732	79.6875	0	1,440,749	1,498,125	57,376
	1,880,000 09/16/24 BUY 32733	79.7234	0	1,498,800	1,498,800	0
	1,000,000 10/07/24 SELL 33237	75.9063	0	785,250	759,063	(26,188)
	1,000,000 10/07/24 BUY 33238	75.9427	0	759,427	759,427	0
	600,000 10/22/24 SELL 33528	73.9375	0	462,909	443,625	(19,284)
	600,000 10/22/24 BUY 33529	73.9853	0	443,912	443,912	0
	600,000 11/01/24 SELL 33771	72.9688	0	456,846	437,813	(19,033)
	600,000 11/01/24 BUY 33772	73.0000	0	438,000	438,000	0
	1,880,000 11/12/24 SELL 33983	72.7188	0	1,412,604	1,367,113	(45,492)
	1,880,000 11/12/24 BUY 33984	72.7629	0	1,367,943	1,367,943	0
	1,880,000 11/26/24 SELL 34293	74.0625	0	1,367,943	1,392,375	24,432
	1,880,000 11/26/24 BUY 34295	74.0898	0	1,392,887	1,392,887	0
	900,000 12/19/24 SELL 34743	71.6563	0	667,871	644,906	(22,965)
	900,000 12/19/24 BUY 34744	71.7060	0	645,354	645,354	0
912810SD1	UNITED STATES OF AMERICA BOND FIXED 3% 15/AUG/2048 SEMI-ANN. 3.000% 08/15/2048					
	200,000 04/23/24 SELL 29726	73.5625	0	215,341	147,125	(68,216)
	200,000 04/23/24 BUY 29728	73.6034	0	147,207	147,207	0
	400,000 06/10/24 SELL 30818	75.5000	0	414,864	302,000	(112,864)
	400,000 06/10/24 BUY 30821	75.5230	0	302,092	302,092	0
	300,000 09/16/24 SELL 32730	83.6563	0	242,968	250,969	8,000
	300,000 09/16/24 BUY 32731	83.6844	0	251,053	251,053	0
	600,000 10/08/24 SELL 33261	78.6563	0	488,372	471,938	(16,434)
	600,000 10/08/24 BUY 33265	78.6756	0	472,054	472,054	0
	1,723,000 10/15/24 SELL 33383	78.6563	0	1,386,123	1,355,247	(30,876)
	1,723,000 10/15/24 BUY 33386	78.6757	0	1,355,582	1,355,582	0
	800,000 11/26/24 SELL 34297	76.5625	0	617,258	612,500	(4,758)
	800,000 11/26/24 BUY 34298	76.5790	0	612,632	612,632	0
912810UC0	UNITED STATES OF AMERICA BOND FIXED 4.25% SEMI-ANN. 4.250% 08/15/2054					
	1,200,000 11/12/24 SELL 33985	94.5313	0	1,130,372	1,134,375	4,003
	1,200,000 11/12/24 BUY 33986	94.5450	0	1,134,540	1,134,540	0
	1,200,000 11/26/24 SELL 34291	96.3125	0	1,134,540	1,155,750	21,210
	1,200,000 11/26/24 BUY 34292	96.3219	0	1,155,863	1,155,863	0

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	116,043,498 COST OF ASSET	5% VALUE OF CURRENT VALUE	5,802,174 NET GAIN OR (LOSS)
912810TU2	UNITED STATES OF AMERICA BOND FIXED 4.375% SEMI-ANN. 4.375% 08/15/2043					
	1,100,000 01/17/24 BUY 27978	99.1165	0	1,090,282	1,090,282	0
	1,100,000 01/17/24 SELL 27979	99.0938	0	1,078,171	1,090,031	11,860
	1,100,000 02/12/24 SELL 28441	98.4375	0	1,077,976	1,082,813	4,836
	1,100,000 02/12/24 BUY 28442	98.4972	0	1,083,469	1,083,469	0
ZS2MPQB	UNITED STATES OF AMERICA NOTES FIXED 0.5% 4.560% 11/19/2024					
	900,000 11/18/24 BUY 34109	100.0000	0	900,000	900,000	0
ZS259NY	UNITED STATES OF AMERICA NOTES FIXED 1.875% 5.320% 03/25/2024					
	800,000 03/22/24 BUY 29176	100.0000	0	800,000	800,000	0
91282CEC1	UNITED STATES OF AMERICA NOTES FIXED 1.875% SEMI-ANN. 1.875% 02/28/2027					
	1,500,000 03/18/24 SELL 29040	92.7188	0	1,496,027	1,390,781	(105,246)
	1,500,000 03/18/24 BUY 29042	92.7802	0	1,391,703	1,391,703	0
	1,500,000 04/23/24 SELL 29727	92.1875	0	1,400,643	1,382,813	(17,830)
	1,500,000 04/23/24 BUY 29731	92.3111	0	1,384,666	1,384,666	0
	1,500,000 06/04/24 SELL 30675	93.0625	0	1,394,986	1,395,938	952
	1,500,000 06/04/24 BUY 30677	93.1256	0	1,396,884	1,396,884	0
	1,500,000 06/10/24 BUY 30819	92.9692	0	1,394,538	1,394,538	0
	1,500,000 06/10/24 SELL 30820	92.9063	0	1,395,711	1,393,594	(2,118)
	1,500,000 06/25/24 SELL 31154	93.4063	0	1,400,642	1,401,094	452
	1,500,000 06/25/24 BUY 31155	93.7911	0	1,406,866	1,406,866	0
	1,500,000 10/02/24 SELL 33152	96.1250	0	1,444,226	1,441,875	(2,351)
	1,500,000 10/02/24 BUY 33155	96.1747	0	1,442,620	1,442,620	0
	1,500,000 10/08/24 SELL 33262	95.4063	0	1,442,620	1,431,094	(11,526)
	1,500,000 10/08/24 BUY 33266	95.4624	0	1,431,936	1,431,936	0
	1,500,000 10/15/24 SELL 33384	95.4688	0	1,431,936	1,432,031	95
	1,500,000 10/15/24 BUY 33385	95.5250	0	1,432,875	1,432,875	0
	1,500,000 10/28/24 SELL 33653	95.0938	0	1,429,358	1,426,406	(2,952)
	1,500,000 10/28/24 BUY 33654	95.1515	0	1,427,273	1,427,273	0
	600,000 11/18/24 SELL 34110	94.8750	0	569,720	569,250	(470)
	600,000 11/18/24 BUY 34111	94.9253	0	569,552	569,552	0
	1,500,000 12/04/24 SELL 34462	95.2813	0	1,424,171	1,429,219	5,047
	1,500,000 12/04/24 BUY 34463	95.3329	0	1,429,993	1,429,993	0
ZS2BFWN	UNITED STATES OF AMERICA NOTES FIXED 2.25% 5.350% 06/24/2024					
	600,000 06/21/24 BUY 31096	100.0000	0	600,000	600,000	0
9128284V9	UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
	300,000 01/22/24 SELL 28052	95.2188	0	285,989	285,656	(333)

IDENTITY OF PARTY INVOLVED		DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	116,043,498 COST OF ASSET	5% VALUE OF CURRENT VALUE	5,802,174 NET GAIN OR (LOSS)
		300,000 01/22/24 BUY 28053	95.3124	0	285,937	285,937	0
		300,000 02/06/24 SELL 28338	95.1250	0	285,988	285,375	(613)
		300,000 02/06/24 BUY 28339	95.3006	0	285,902	285,902	0
ZS2P2D2		UNITED STATES OF AMERICA NOTES FIXED 3.875% 4.710% 12/11/2024					
		1,200,000 12/10/24 BUY 34556	100.0000	0	1,200,000	1,200,000	0
ZS2PMGH		UNITED STATES OF AMERICA NOTES FIXED 4.25% 4.610% 12/18/2024					
		1,400,000 12/17/24 BUY 34675	100.0000	0	1,400,000	1,400,000	0
ZS2PX15		UNITED STATES OF AMERICA NOTES FIXED 4.375% 4.300% 12/23/2024					
		700,000 12/20/24 BUY 34797	100.0000	0	700,000	700,000	0
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		496,144,000	BROKER TOTAL	0	467,037,676	466,088,824	(948,862)

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	116,043,498 COST OF ASSET	5% VALUE OF CURRENT VALUE	5,802,174 NET GAIN OR (LOSS)
BROKER 0000505	MORGAN STANLEY & CO. INCORPORATED					
9128284V9	UNITED STATES OF AMERICA NOTES FIXED 2.875% SEMI-ANN. 2.875% 08/15/2028					
	15,133,000 06/17/24 SELL 30970	94.4062	0	14,198,682	14,286,498	87,816
	15,133,000 06/17/24 BUY 30972	94.4519	0	14,293,400	14,293,400	0
	15,133,000 08/12/24 SELL 32023	96.6562	0	14,691,123	14,626,990	(64,133)
	15,133,000 08/12/24 BUY 32025	96.7048	0	14,634,338	14,634,338	0
	15,133,000 09/19/24 SELL 32817	97.6250	0	14,789,415	14,773,591	(15,824)
	15,133,000 09/19/24 BUY 32819	97.6645	0	14,779,575	14,779,575	0
	15,133,000 10/29/24 SELL 33681	95.5938	0	14,570,994	14,466,202	(104,792)
	15,133,000 10/29/24 BUY 33682	95.6105	0	14,468,744	14,468,744	0
	15,133,000 10/31/24 SELL 33735	95.5938	0	14,468,744	14,466,202	(2,542)
	15,133,000 10/31/24 BUY 33736	95.6106	0	14,468,746	14,468,746	0
	15,133,000 11/12/24 SELL 33981	95.0312	0	14,449,581	14,381,079	(68,501)
	15,133,000 11/12/24 BUY 33982	95.0644	0	14,386,099	14,386,099	0
91282CKY6	UNITED STATES OF AMERICA NOTES FIXED 4.625% SEMI-ANN. 4.625% 06/30/2026					
	15,133,000 10/28/24 BUY 33652	100.7240	0	15,242,561	15,242,561	0
	15,133,000 10/28/24 SELL 33679	100.7188	0	15,239,404	15,241,768	2,365
07274NBA0	BAYER US FINANCE II LLC CALLABLE NOTES FIXED 5.5% SEMI-ANN. 5.500% 07/30/2035					
	205,000 11/20/24 SELL 19973	94.5320	0	246,941	193,791	(53,150)
345397E58	FORD MOTOR CREDIT CO LLC CALLABLE NOTES FIXED 5.8% SEMI-ANN. 5.800% 03/08/2029					
	100,000 03/05/24 BUY 28828	99.9230	0	99,923	99,923	0
46647PDA1	JPMORGAN CHASE & CO CALLABLE NOTES VARIABLE SEMI-ANN. 4.323% 04/26/2028					
	100,000 02/08/24 BUY 28398	97.8290	0	97,829	97,829	0
61690U7Z7	MORGAN STANLEY BANK NA CALLABLE NOTES VARIABLE QUARTERLY FLOATING 01/14/2028					
	100,000 01/16/24 BUY 27958	100.0000	0	100,000	100,000	0
61747YEK7	MORGAN STANLEY CALLABLE MEDIUM TERM NOTE VARIABLE SEMI-ANN. 2.475% 01/21/2028					
	100,000 03/12/24 BUY 28943	92.8650	0	92,865	92,865	0
61747YFT7	MORGAN STANLEY CALLABLE NOTES VARIABLE 19/JUL/2035 SEMI-ANN. 5.320% 07/19/2035					
	160,000 07/17/24 BUY 18856	100.0000	0	160,000	160,000	0

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	116,043,498 COST OF ASSET	5% VALUE OF CURRENT VALUE	5,802,174 NET GAIN OR (LOSS)
902494BL6	TYSON FOODS INC CALLABLE NOTES FIXED 5.4% SEMI-ANN. 5.400% 03/15/2029					
	100,000 02/28/24 BUY 28710	99.8380	0	99,838	99,838	0
912810ST6	UNITED STATES OF AMERICA BOND FIXED 1.375% SEMI-ANN. 1.375% 11/15/2040					
	1,270,000 12/19/24 SELL 20285	61.9961	0	803,009	787,350	(15,659)
912810SH2	UNITED STATES OF AMERICA BOND FIXED 2.875% SEMI-ANN. 2.875% 05/15/2049					
	100,000 10/02/24 BUY 33158	78.4775	0	78,478	78,478	0
912810SC3	UNITED STATES OF AMERICA BOND FIXED 3.125% SEMI-ANN. 3.125% 05/15/2048					
	100,000 10/02/24 BUY 33157	82.5898	0	82,590	82,590	0
912810TH1	UNITED STATES OF AMERICA BOND FIXED 3.25% SEMI-ANN. 3.250% 05/15/2042					
	100,000 03/15/24 SELL 29021	83.6875	0	100,836	83,688	(17,149)
912810SD1	UNITED STATES OF AMERICA BOND FIXED 3% 15/AUG/2048 SEMI-ANN. 3.000% 08/15/2048					
	500,000 10/29/24 SELL 33683	75.4531	0	393,378	377,266	(16,113)
	500,000 10/29/24 BUY 33684	75.4711	0	377,355	377,355	0
912810SF6	UNITED STATES OF AMERICA BOND FIXED 3% 15/FEB/2049 SEMI-ANN. 3.000% 02/15/2049					
	200,000 10/01/24 BUY 33108	81.7832	0	163,566	163,566	0
	100,000 10/02/24 BUY 33156	80.4579	0	80,458	80,458	0
912810TX6	UNITED STATES OF AMERICA BOND FIXED 4.25% SEMI-ANN. 4.250% 02/15/2054					
	85,000 09/27/24 SELL 19486	102.1797	0	79,568	86,853	7,285
912810TU2	UNITED STATES OF AMERICA BOND FIXED 4.375% SEMI-ANN. 4.375% 08/15/2043					
	200,000 10/01/24 SELL 33109	103.6797	0	196,994	207,359	10,365
	300,000 10/02/24 SELL 33159	102.3438	0	295,492	307,031	11,540
912810UF3	UNITED STATES OF AMERICA BOND FIXED 4.625% SEMI-ANN. 4.625% 11/15/2044					
	40,000 11/26/24 BUY 20073	100.7149	0	40,286	40,286	0
912828ZF0	UNITED STATES OF AMERICA NOTES FIXED 0.5% SEMI-ANN. 0.500% 03/31/2025					
	460,000 02/06/24 SELL 17335	95.3281	0	434,305	438,509	4,205

IDENTITY OF PARTY INVOLVED		DESCRIPTION OF ASSET		BASED ON MARKET VALUE OF PURCHASE PRICE SELLING PRICE	EXPENSES	116,043,498 COST OF ASSET	5% VALUE OF CURRENT VALUE	5,802,174 NET GAIN OR (LOSS)
912828ZQ6	UNITED STATES OF AMERICA NOTES FIXED 0.625% SEMI-ANN. 0.625% 05/15/2030 825,000 07/29/24 SELL 18925	82.2930	0	662,249	678,917	16,668		
91282CDJ7	UNITED STATES OF AMERICA NOTES FIXED 1.375% SEMI-ANN. 1.375% 11/15/2031 215,000 09/27/24 SELL 19487	85.9023	0	177,900	184,690	6,790		
91282CEC1	UNITED STATES OF AMERICA NOTES FIXED 1.875% SEMI-ANN. 1.875% 02/28/2027 1,500,000 06/17/24 SELL 30969	93.3125	0	1,395,711	1,399,688	3,976		
	1,500,000 06/17/24 BUY 30971	93.3761	0	1,400,642	1,400,642	0		
	1,500,000 08/12/24 SELL 32024	95.1250	0	1,429,801	1,426,875	(2,926)		
	1,500,000 08/12/24 BUY 32026	95.1916	0	1,427,874	1,427,874	0		
	1,500,000 09/19/24 SELL 32818	96.0938	0	1,440,661	1,441,406	745		
	1,500,000 09/19/24 BUY 32820	96.1501	0	1,442,251	1,442,251	0		
91282CLP4	UNITED STATES OF AMERICA NOTES FIXED 3.5% SEMI-ANN. 3.500% 09/30/2026 365,000 09/30/24 BUY 19505	99.7695	0	364,159	364,159	0		
91282CLH2	UNITED STATES OF AMERICA NOTES FIXED 3.75% SEMI-ANN. 3.750% 08/31/2026 380,000 09/30/24 SELL 19504	100.1953	0	378,694	380,742	2,048		
91282CLW9	UNITED STATES OF AMERICA NOTES FIXED 4.25% SEMI-ANN. 4.250% 11/15/2034 195,000 11/20/24 BUY 19966	98.7500	0	192,563	192,563	0		
91282CKQ3	UNITED STATES OF AMERICA NOTES FIXED 4.375% SEMI-ANN. 4.375% 05/15/2034 150,000 07/17/24 SELL 18857	101.7969	0	149,003	152,695	3,693		
91282CKZ3	UNITED STATES OF AMERICA NOTES FIXED 4.375% SEMI-ANN. 4.375% 07/15/2027 55,000 09/30/24 SELL 19501	102.1133	0	55,208	56,162	954		
92808VAB8	VIRGINIA POWER FUEL SECURITIZATION LLC BOND FIXED SEMI-ANN. 4.877% 05/01/2033 915,000 02/05/24 BUY 17324	99.9965	0	914,968	914,968	0		
228,782,000		BROKER TOTAL		0	220,136,801	219,934,460	(202,339)	

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
NONINTEREST-BEARING CASH				

CASH	CASH		3,563,200	3,563,200
		3,563,199.670		
USCC	USD ETD CASH COLLATERAL		337,000	337,000
		337,000.000		
USIG	USD IM FOR CENTRAL CLEARING BROKER GS		397,000	397,000
		397,000.000		
TOTAL NONINTEREST-BEARING CASH			4,297,200	4,297,200
			-----	-----
GENERAL INVESTMENTS				

INTEREST-BEARING CASH (INCLUDING MM ACCTS & CD)				

EXCGSCUSD	EXCESS CASH GOLDMAN SACHS (GLM/GST/GSC))	USD	37,622	37,622
		37,622.410		
TOTAL INTEREST-BEARING CASH (INCLUDING MM ACCTS & CD)			37,622	37,622
U.S. GOVERNMENT SECURITIES				

3137FQZF3	FHLMC REMICS 4948 E 2.5% 25/OCT/2048	MONTHLY 2.500% 10/25/2048	11,763	10,320
		11,634.370		
01F030629	TBA UMBS SINGLE FAMILY 30YR 3.0 02/23	3.000% 02/25/2054	253,793	254,457
		300,000.000		
01F042624	TBA UMBS SINGLE FAMILY 30YR 4.5 02/24	4.500% 02/25/2053	2,070,063	2,067,571
		2,200,000.000		
01F050619	TBA UMBS SINGLE FAMILY 30YR 5.0 01/23	5.000% 01/25/2053	2,030,871	2,026,030
		2,100,000.000		
01F052615	TBA UMBS SINGLE FAMILY 30YR 5.5 01/24	5.500% 01/25/2054	491,895	493,245
		500,000.000		

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
3132DWJL8 UMBS MORTPASS 5.5% 01/OCT/2053 CL PN# SD	MONTHLY 5.500% 10/01/2053 92,283.720	92,305	91,158
912797KJ5 UNITED STATES OF AMERICA BILL ZERO CPN 2	0.000% 03/20/2025 1,330,000.000	1,317,872	1,318,118
912810SV1 UNITED STATES OF AMERICA BOND FIXED 0.12	SEMI-ANN. FLOATING 02/15/2051 100,000.000	71,753	66,670
912810TE8 UNITED STATES OF AMERICA BOND FIXED 0.12	SEMI-ANN. FLOATING 02/15/2052 100,000.000	57,675	61,438
912810SM1 UNITED STATES OF AMERICA BOND FIXED 0.25	SEMI-ANN. FLOATING 02/15/2050 200,000.000	165,359	143,091
912810TP3 UNITED STATES OF AMERICA BOND FIXED 1.5%	SEMI-ANN. FLOATING 02/15/2053 100,000.000	91,890	85,016
912810SW9 UNITED STATES OF AMERICA BOND FIXED 1.87	SEMI-ANN. 1.875% 02/15/2041 1,700,000.000	1,470,796	1,140,195
912810SU3 UNITED STATES OF AMERICA BOND FIXED 1.87	SEMI-ANN. 1.875% 02/15/2051 200,000.000	204,202	111,422
912810TB4 UNITED STATES OF AMERICA BOND FIXED 1.87	SEMI-ANN. 1.875% 11/15/2051 520,000.000	356,356	287,341
912810TY4 UNITED STATES OF AMERICA BOND FIXED 2.12	SEMI-ANN. FLOATING 02/15/2054 100,000.000	103,842	95,186
912810TD0 UNITED STATES OF AMERICA BOND FIXED 2.25	SEMI-ANN. 2.250% 02/15/2052 126,000.000	83,197	76,525
912810TF5 UNITED STATES OF AMERICA BOND FIXED 2.37	SEMI-ANN. 2.375% 02/15/2042 1,880,000.000	1,372,591	1,339,867
912810SH2 UNITED STATES OF AMERICA BOND FIXED 2.87	SEMI-ANN. 2.875% 05/15/2049 100,000.000	78,478	70,996
912810TC2 UNITED STATES OF AMERICA BOND FIXED 2% 1	SEMI-ANN. 2.000% 11/15/2041 800,000.000	646,593	537,781
912810SC3 UNITED STATES OF AMERICA BOND FIXED 3.12	SEMI-ANN. 3.125% 05/15/2048 1,125,000.000	1,227,589	843,882
912810TH1 UNITED STATES OF AMERICA BOND FIXED 3.25	SEMI-ANN. 3.250% 05/15/2042 200,000.000	201,672	162,859

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
912810RG5 UNITED STATES OF AMERICA BOND FIXED 3.37	SEMI-ANN. 3.375% 05/15/2044 500,000.000	411,609	405,684
912810TS7 UNITED STATES OF AMERICA BOND FIXED 3.87	SEMI-ANN. 3.875% 05/15/2043 100,000.000	95,094	88,105
912810SD1 UNITED STATES OF AMERICA BOND FIXED 3% 1	SEMI-ANN. 3.000% 08/15/2048 1,723,000.000	1,324,793	1,260,213
912810SF6 UNITED STATES OF AMERICA BOND FIXED 3% 1	SEMI-ANN. 3.000% 02/15/2049 300,000.000	244,024	218,590
912810UC0 UNITED STATES OF AMERICA BOND FIXED 4.25	SEMI-ANN. 4.250% 08/15/2054 1,575,000.000	1,455,330	1,440,879
912810TU2 UNITED STATES OF AMERICA BOND FIXED 4.37	SEMI-ANN. 4.375% 08/15/2043 600,000.000	590,983	565,148
912810UE6 UNITED STATES OF AMERICA BOND FIXED 4.5%	SEMI-ANN. 4.500% 11/15/2054 300,000.000	286,821	286,547
912810UF3 UNITED STATES OF AMERICA BOND FIXED 4.62	SEMI-ANN. 4.625% 11/15/2044 40,000.000	40,286	38,825
912810UA4 UNITED STATES OF AMERICA BOND FIXED 4.62	SEMI-ANN. 4.625% 05/15/2054 100,000.000	106,464	97,328
91282CCM1 UNITED STATES OF AMERICA NOTES FIXED 0.1	SEMI-ANN. FLOATING 07/15/2031 300,000.000	296,860	310,990
91282CAE1 UNITED STATES OF AMERICA NOTES FIXED 0.6	SEMI-ANN. 0.625% 08/15/2030 90,000.000	70,429	73,079
91282CEZ0 UNITED STATES OF AMERICA NOTES FIXED 0.6	SEMI-ANN. FLOATING 07/15/2032 200,000.000	188,277	194,175
91282CGW5 UNITED STATES OF AMERICA NOTES FIXED 1.2	SEMI-ANN. FLOATING 04/15/2028 2,500,000.000	2,500,965	2,563,216
91282CEC1 UNITED STATES OF AMERICA NOTES FIXED 1.8	SEMI-ANN. 1.875% 02/28/2027 1,500,000.000	1,426,234	1,426,816
91282CDY4 UNITED STATES OF AMERICA NOTES FIXED 1.8	SEMI-ANN. 1.875% 02/15/2032 325,000.000	281,082	273,343
9128284V9 UNITED STATES OF AMERICA NOTES FIXED 2.8	SEMI-ANN. 2.875% 08/15/2028 15,133,000.000	14,380,608	14,393,493

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
91282CHC8 UNITED STATES OF AMERICA NOTES FIXED 3.3	SEMI-ANN. 3.375% 05/15/2033 240,000.000	226,397	220,575
91282CME8 UNITED STATES OF AMERICA NOTES FIXED 4.2	SEMI-ANN. 4.250% 12/31/2026 420,000.000	419,738	420,000
91282CLW9 UNITED STATES OF AMERICA NOTES FIXED 4.2	SEMI-ANN. 4.250% 11/15/2034 665,000.000	658,511	647,855
91282CMC2 UNITED STATES OF AMERICA NOTES FIXED 4.5	SEMI-ANN. 4.500% 12/31/2031 150,000.000	150,129	150,117
TOTAL U.S. GOVERNMENT SECURITIES		37,555,187	36,358,148
CORPORATE DEBT INSTRUMENTS: PREFERRED			

045167AW3 ASIAN DEVELOPMENT BANK PUTABLE BOND FIXE RATINGS: AAA AAA	SEMI-ANN. 5.820% 06/16/2028 70,000.000	94,524	72,841
046353AD0 ASTRAZENECA PLC CALLABLE NOTES FIXED 6.4 RATINGS: A1 AA-	SEMI-ANN. 6.450% 09/15/2037 595,000.000	703,966	652,868
12189TAA2 BURLINGTON NORTHERN SANTA FE LLC CALLABL RATINGS: A3 BBB+	SEMI-ANN. 7.000% 12/15/2025 235,000.000	299,190	240,631
00440EAH0 CHUBB INA HOLDINGS LLC CALLABLE NOTES FI RATINGS: A3 A-	SEMI-ANN. 6.700% 05/15/2036 30,000.000	38,893	33,287
20825CAQ7 CONOCOPHILLIPS CALLABLE NOTES FIXED 6.5% RATINGS: A1 A	SEMI-ANN. 6.500% 02/01/2039 65,000.000	87,878	71,073
08658EAA5 CONOPCO INC MEDIUM TERM NOTE FIXED 6.625 RATINGS: A1 A+	SEMI-ANN. 6.625% 04/15/2028 95,000.000	122,606	100,150
209111ED1 CONSOLIDATED EDISON CO OF NEW YORK INC C RATINGS: A3 A-	SEMI-ANN. 5.100% 06/15/2033 60,000.000	55,690	58,348
209111EY5 CONSOLIDATED EDISON CO OF NEW YORK INC C RATINGS: A3 A-	SEMI-ANN. 5.500% 12/01/2039 25,000.000	30,117	24,737
172070CQ5 DUKE ENERGY OHIO INC CALLABLE BOND FIXED RATINGS: BAA1 A-	SEMI-ANN. 5.375% 06/15/2033 90,000.000	85,379	89,547
377372AE7 GLAXOSMITHKLINE CAPITAL INC CALLABLE BON RATINGS: A1 A+	SEMI-ANN. 6.375% 05/15/2038 316,000.000	397,224	342,515

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
406216AW1 HALLIBURTON CO CALLABLE NOTES FIXED 6.7% RATINGS: A2 A	SEMI-ANN. 6.700% 09/15/2038 70,000.000	89,308	76,402
4042Q1AD9 HSBC BANK USA NA NOTES FIXED 7% 15/JAN/2 RATINGS: A1 AA-	SEMI-ANN. 7.000% 01/15/2039 200,000.000	294,716	222,898
58013MEF7 MCDONALD'S CORP CALLABLE MEDIUM TERM NOT RATINGS: A3 A	SEMI-ANN. 6.300% 03/01/2038 50,000.000	64,790	53,821
59156RAJ7 METLIFE INC CALLABLE BOND FIXED 6.375% 1 RATINGS: A3 A-	SEMI-ANN. 6.375% 06/15/2034 45,000.000	54,645	48,439
678858BC4 OKLAHOMA GAS AND ELECTRIC CO CALLABLE NO RATINGS: A2 BBB+	SEMI-ANN. 6.500% 04/15/2028 165,000.000	208,808	172,106
68389XAH8 ORACLE CORP CALLABLE NOTES FIXED 6.125% RATINGS: A2 A	SEMI-ANN. 6.125% 07/08/2039 20,000.000	22,699	20,717
35177PAL1 ORANGE SA NOTES STEP CPN 01/MAR/2031 USD RATINGS: A3 A-	SEMI-ANN. FLOATING 03/01/2031 115,000.000	166,457	136,945
717081CY7 PFIZER INC CALLABLE NOTES FIXED 7.2% 15/ RATINGS: A1 AA	SEMI-ANN. 7.200% 03/15/2039 195,000.000	282,962	228,023
74432QBD6 PRUDENTIAL FINANCIAL INC MEDIUM TERM NOT RATINGS: BAA2 A	SEMI-ANN. 6.625% 12/01/2037 20,000.000	26,878	21,978
745332BW5 PUGET SOUND ENERGY INC CALLABLE NOTES FI RATINGS: BAA1 A-	SEMI-ANN. 6.724% 06/15/2036 35,000.000	44,808	37,737
822582AD4 SHELL INTERNATIONAL FINANCE BV CALLABLE RATINGS: AA1 AA	SEMI-ANN. 6.375% 12/15/2038 400,000.000	495,860	435,501
89352HAD1 TRANSCANADA PIPELINES LTD CALLABLE BOND RATINGS: A3 A-	SEMI-ANN. 6.200% 10/15/2037 70,000.000	83,840	72,165
89352HAE9 TRANSCANADA PIPELINES LTD CALLABLE NOTES RATINGS: A3 A-	SEMI-ANN. 7.250% 08/15/2038 15,000.000	17,896	16,851
8935268Z9 TRANSCANADA PIPELINES LTD CALLABLE NOTES RATINGS: A3 A-	SEMI-ANN. 7.625% 01/15/2039 80,000.000	100,564	92,704
89417EAD1 TRAVELERS COS INC/THE CALLABLE MEDIUM TE RATINGS: A2 A-	SEMI-ANN. 6.250% 06/15/2037 40,000.000	55,051	43,045
91324PAX0 UNITEDHEALTH GROUP INC CALLABLE NOTES FI RATINGS: BAA1 A-	SEMI-ANN. 6.500% 06/15/2037 35,000.000	49,114	37,969

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
91324PBE1 UNITEDHEALTH GROUP INC CALLABLE NOTES FI RATINGS: BAA1 A-	SEMI-ANN. 6.625% 11/15/2037 35,000.000	49,564	38,516
92344GAX4 VERIZON COMMUNICATIONS INC CALLABLE NOTE RATINGS: A3 A	SEMI-ANN. 5.850% 09/15/2035 45,000.000	53,142	46,259
927804FG4 VIRGINIA ELECTRIC AND POWER CO CALLABLE RATINGS: BAA1 A-	SEMI-ANN. 8.875% 11/15/2038 90,000.000	158,013	116,814
92857WAQ3 VODAFONE GROUP PLC CALLABLE BOND FIXED 6 RATINGS: BAA1 A-	SEMI-ANN. 6.150% 02/27/2037 15,000.000	16,706	15,757
983024AN0 WYETH LLC CALLABLE NOTES FIXED 5.95% 01/ RATINGS: A1 AA	SEMI-ANN. 5.950% 04/01/2037 715,000.000	858,289	746,659
TOTAL CORPORATE DEBT INSTRUMENTS: PREFERRED		5,109,576	4,367,302
CORPORATE DEBT INSTRUMENTS: ALL OTHER -----			
00287YBD0 ABBVIE INC CALLABLE NOTES FIXED 4.875% 1	SEMI-ANN. 4.875% 11/14/2048 100,000.000	98,943	89,921
00440FAA2 ACE CAPITAL TRUST II CALLABLE BOND FIXED RATINGS: BAA1 BBB	SEMI-ANN. 9.700% 04/01/2030 15,000.000	19,359	17,896
007589AB0 ADVOCATE HEALTH & HOSPITALS CORP CALLABL	SEMI-ANN. 4.272% 08/15/2048 25,000.000	27,029	20,819
00108WAJ9 AEP TEXAS INC CALLABLE NOTES FIXED 4.15%	SEMI-ANN. 4.150% 05/01/2049 640,000.000	795,443	484,071
00115AAH2 AEP TRANSMISSION CO LLC CALLABLE NOTES F	SEMI-ANN. 3.750% 12/01/2047 45,000.000	47,937	33,422
00774MAN5 AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	SEMI-ANN. 6.500% 07/15/2025 295,000.000	296,844	296,907
00774MAV7 AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	SEMI-ANN. 2.450% 10/29/2026 300,000.000	288,707	287,178
00817YAP3 AETNA INC CALLABLE NOTES FIXED 4.75% 15/	SEMI-ANN. 4.750% 03/15/2044 75,000.000	78,185	62,091
001055AY8 AFLAC INC CALLABLE NOTES FIXED 4.75% 15/	SEMI-ANN. 4.750% 01/15/2049 55,000.000	53,702	48,227

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
001306AB5 AHS HOSPITAL CORP CALLABLE BOND FIXED 5.	SEMI-ANN. 5.024% 07/01/2045 200,000.000	250,820	187,178
00912XBF0 AIR LEASE CORP CALLABLE NOTES FIXED 4.62	SEMI-ANN. 4.625% 10/01/2028 200,000.000	197,436	196,595
00928QAY7 AIRCASTLE LTD CALLABLE NOTES FIXED 5.95%	SEMI-ANN. 5.950% 02/15/2029 100,000.000	99,391	102,084
015857AF2 ALGONQUIN POWER & UTILITIES CORP NOTES S	SEMI-ANN. FLOATING 06/15/2026 220,000.000	218,161	221,036
01748TAB7 ALLEGION PLC CALLABLE NOTES FIXED 3.5% 0	SEMI-ANN. 3.500% 10/01/2029 100,000.000	99,966	93,450
01882YAF3 ALLIANT ENERGY FINANCE LLC CALLABLE NOTE	SEMI-ANN. 5.400% 06/06/2027 100,000.000	99,943	100,654
020002BC4 ALLSTATE CORP/THE CALLABLE NOTES FIXED 4	SEMI-ANN. 4.200% 12/15/2046 110,000.000	113,911	88,406
020002BA8 ALLSTATE CORP/THE CALLABLE NOTES FIXED 4	SEMI-ANN. 4.500% 06/15/2043 25,000.000	29,789	21,389
02209SBD4 ALTRIA GROUP INC CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.800% 02/14/2029 37,000.000	36,895	36,570
023135BJ4 AMAZON.COM INC CALLABLE NOTES FIXED 4.05	SEMI-ANN. 4.050% 08/22/2047 190,000.000	194,211	157,176
023135BN5 AMAZON.COM INC CALLABLE NOTES FIXED 5.2%	SEMI-ANN. 5.200% 12/03/2025 360,000.000	399,722	361,905
02361DAR1 AMEREN ILLINOIS CO CALLABLE BOND FIXED 3	SEMI-ANN. 3.700% 12/01/2047 70,000.000	70,912	52,777
02401LAA2 AMERICAN ASSETS TRUST LP CALLABLE NOTES	SEMI-ANN. 3.375% 02/01/2031 100,000.000	98,935	87,005
025816DP1 AMERICAN EXPRESS CO CALLABLE NOTES VARIA	SEMI-ANN. 5.098% 02/16/2028 100,000.000	100,000	100,582
026874DC8 AMERICAN INTERNATIONAL GROUP INC CALLABL	SEMI-ANN. 3.875% 01/15/2035 140,000.000	115,203	124,306
026874DL8 AMERICAN INTERNATIONAL GROUP INC CALLABL	SEMI-ANN. 4.750% 04/01/2048 25,000.000	26,894	22,139

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
03027XAY6 AMERICAN TOWER CORP CALLABLE NOTES FIXED	SEMI-ANN. 3.700% 10/15/2049 100,000.000	99,711	72,536
03027XAU4 AMERICAN TOWER CORP CALLABLE NOTES FIXED	SEMI-ANN. 3.950% 03/15/2029 100,000.000	98,917	95,832
03115AAA1 AMFAM HOLDINGS INC CALLABLE NOTES FIXED	SEMI-ANN. 2.805% 03/11/2031 100,000.000	100,000	77,875
031162BZ2 AMGEN INC CALLABLE NOTES FIXED 4.4% 01/M	SEMI-ANN. 4.400% 05/01/2045 40,000.000	40,834	33,204
031162CF5 AMGEN INC CALLABLE NOTES FIXED 4.663% 15	SEMI-ANN. 4.663% 06/15/2051 147,000.000	163,265	123,374
031162BE9 AMGEN INC CALLABLE NOTES FIXED 4.95% 01/	SEMI-ANN. 4.950% 10/01/2041 120,000.000	130,950	108,296
031162DP2 AMGEN INC CALLABLE NOTES FIXED 5.15% 02/	SEMI-ANN. 5.150% 03/02/2028 100,000.000	99,826	100,720
031162BK5 AMGEN INC CALLABLE NOTES FIXED 5.15% 15/	SEMI-ANN. 5.150% 11/15/2041 26,000.000	12,067	24,220
03522AAH3 ANHEUSER-BUSCH COS LLC / ANHEUSER-BUSCH	SEMI-ANN. 4.700% 02/01/2036 115,000.000	124,509	109,016
03522AAJ9 ANHEUSER-BUSCH COS LLC / ANHEUSER-BUSCH	SEMI-ANN. 4.900% 02/01/2046 547,000.000	579,452	497,846
035229CJ0 ANHEUSER-BUSCH COS LLC CALLABLE BOND FIX RATINGS: BAA2 BBB+	SEMI-ANN. 6.800% 08/20/2032 95,000.000	134,132	104,495
03523TBU1 ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	SEMI-ANN. 5.450% 01/23/2039 400,000.000	398,888	401,057
035240AG5 ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	SEMI-ANN. 4.950% 01/15/2042 65,000.000	68,251	60,475
03523TBT4 ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA	SEMI-ANN. 4.439% 10/06/2048 217,000.000	216,480	183,979
03740MAB6 AON NORTH AMERICA INC CALLABLE NOTES FIX	SEMI-ANN. 5.150% 03/01/2029 100,000.000	99,861	100,321
037735DA2 APPALACHIAN POWER CO CALLABLE NOTES FIXE	SEMI-ANN. 4.500% 08/01/2032 100,000.000	99,737	94,152

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
037833DF4 APPLE INC CALLABLE NOTES FIXED 2.75% 13/	SEMI-ANN. 2.750% 01/13/2025 415,000.000	392,847	414,768
037833EL0 APPLE INC CALLABLE NOTES FIXED 2.85% 05/	SEMI-ANN. 2.850% 08/05/2061 140,000.000	82,680	84,050
037833DD9 APPLE INC CALLABLE NOTES FIXED 3.75% 12/	SEMI-ANN. 3.750% 09/12/2047 90,000.000	89,251	70,884
037833DG2 APPLE INC CALLABLE NOTES FIXED 3.75% 13/	SEMI-ANN. 3.750% 11/13/2047 35,000.000	34,911	27,533
037833CD0 APPLE INC CALLABLE NOTES FIXED 3.85% 04/	SEMI-ANN. 3.850% 08/04/2046 50,000.000	50,997	40,364
037833ER7 APPLE INC CALLABLE NOTES FIXED 4.1% 08/A	SEMI-ANN. 4.100% 08/08/2062 25,000.000	20,468	19,993
038222AM7 APPLIED MATERIALS INC CALLABLE NOTES FIX	SEMI-ANN. 4.350% 04/01/2047 25,000.000	25,194	21,198
038222AG0 APPLIED MATERIALS INC CALLABLE NOTES FIX	SEMI-ANN. 5.850% 06/15/2041 200,000.000	229,664	207,231
040555CN2 ARIZONA PUBLIC SERVICE CO CALLABLE NOTES	SEMI-ANN. 4.500% 04/01/2042 90,000.000	100,780	76,197
040555CT9 ARIZONA PUBLIC SERVICE CO CALLABLE NOTES	SEMI-ANN. 4.350% 11/15/2045 35,000.000	40,189	28,440
040555CU6 ARIZONA PUBLIC SERVICE CO CALLABLE NOTES	SEMI-ANN. 3.750% 05/15/2046 40,000.000	38,931	29,587
040555CX0 ARIZONA PUBLIC SERVICE CO CALLABLE NOTES	SEMI-ANN. 4.200% 08/15/2048 30,000.000	30,813	23,317
04351LAB6 ASCENSION HEALTH CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.945% 11/15/2046 115,000.000	119,982	91,816
046353AU2 ASTRAZENECA PLC CALLABLE NOTES FIXED 4.3	SEMI-ANN. 4.375% 08/17/2048 95,000.000	93,930	80,622
046353AT5 ASTRAZENECA PLC CALLABLE NOTES FIXED 4%	SEMI-ANN. 4.000% 01/17/2029 90,000.000	89,440	87,555
046353AG3 ASTRAZENECA PLC CALLABLE NOTES FIXED 4%	SEMI-ANN. 4.000% 09/18/2042 65,000.000	62,778	53,888

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
00206RKA9 AT&T INC CALLABLE NOTES FIXED 3.65% 01/J	SEMI-ANN. 3.650% 06/01/2051 200,000.000	199,226	141,408
04685A3R0 ATHENE GLOBAL FUNDING BOND FIXED 5.339%	SEMI-ANN. 5.339% 01/15/2027 100,000.000	100,000	100,616
04685A3T6 ATHENE GLOBAL FUNDING BOND FIXED 5.516%	SEMI-ANN. 5.516% 03/25/2027 100,000.000	100,000	101,166
04685A3Q2 ATHENE GLOBAL FUNDING BOND FIXED 5.583%	SEMI-ANN. 5.583% 01/09/2029 100,000.000	100,000	101,122
05351WAB9 AVANGRID INC CALLABLE NOTES FIXED 3.8% 0	SEMI-ANN. 3.800% 06/01/2029 100,000.000	99,858	94,756
05369AAP6 AVIATION CAPITAL GROUP LLC CALLABLE NOTE	SEMI-ANN. 6.750% 10/25/2028 100,000.000	99,123	105,000
05401AAH4 AVOLON HOLDINGS FUNDING LTD CALLABLE NOT	SEMI-ANN. 2.875% 02/15/2025 100,000.000	99,881	99,672
05401AAK7 AVOLON HOLDINGS FUNDING LTD CALLABLE NOT	SEMI-ANN. 5.500% 01/15/2026 100,000.000	99,923	100,271
059165EC0 BALTIMORE GAS AND ELECTRIC CO CALLABLE N RATINGS: BAA2 BBB+	SEMI-ANN. 6.350% 10/01/2036 30,000.000	36,805	32,221
05946KAQ4 BANCO BILBAO VIZCAYA ARGENTARIA SA NOTES	SEMI-ANN. 5.381% 03/13/2029 100,000.000	100,000	100,901
06051GGL7 BANK OF AMERICA CORP CALLABLE MEDIUM TER	SEMI-ANN. 3.705% 04/24/2028 100,000.000	95,380	97,393
06051GKP3 BANK OF AMERICA CORP CALLABLE MEDIUM TER	SEMI-ANN. 4.376% 04/27/2028 100,000.000	97,505	98,928
06051GHG7 BANK OF AMERICA CORP CALLABLE MEDIUM TER	SEMI-ANN. 3.970% 03/05/2029 65,000.000	63,660	63,037
06051GHM4 BANK OF AMERICA CORP CALLABLE MEDIUM TER	SEMI-ANN. 4.271% 07/23/2029 370,000.000	380,327	360,535
06051GKY4 BANK OF AMERICA CORP CALLABLE MEDIUM TER	SEMI-ANN. 5.015% 07/22/2033 300,000.000	300,000	294,127
06051GGM5 BANK OF AMERICA CORP CALLABLE MEDIUM TER	SEMI-ANN. 4.244% 04/24/2038 75,000.000	77,726	66,765

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
06051GLS6 BANK OF AMERICA CORP CALLABLE NOTES VARI	SEMI-ANN. 5.819% 09/15/2029 100,000.000	100,000	102,487
06051GHA0 BANK OF AMERICA CORP CALLABLE NOTES VARI	SEMI-ANN. 3.946% 01/23/2049 20,000.000	15,923	15,452
06051GEN5 BANK OF AMERICA CORP MEDIUM TERM NOTE FI	SEMI-ANN. 5.875% 02/07/2042 45,000.000	55,160	46,997
06406RBV8 BANK OF NEW YORK MELLON CORP/THE CALLABL	SEMI-ANN. 4.975% 03/14/2030 100,000.000	100,000	100,127
06738ECE3 BARCLAYS PLC CALLABLE NOTES VARIABLE 02/	SEMI-ANN. 7.437% 11/02/2033 100,000.000	109,307	110,071
06738ECA1 BARCLAYS PLC CALLABLE NOTES VARIABLE 09/	SEMI-ANN. 5.746% 08/09/2033 200,000.000	200,000	200,095
06738ECQ6 BARCLAYS PLC CALLABLE NOTES VARIABLE 12/	QUARTERLY FLOATING 03/12/2028 100,000.000	100,000	101,172
05526DBD6 BAT CAPITAL CORP CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.390% 08/15/2037 200,000.000	166,352	172,720
07274EAL7 BAYER US FINANCE LLC CALLABLE NOTES FIXE	SEMI-ANN. 6.500% 11/21/2033 100,000.000	99,739	101,719
075887CR8 BECTON DICKINSON & CO CALLABLE NOTES FIX	SEMI-ANN. 4.874% 02/08/2029 200,000.000	198,413	199,436
59562VAP2 BERKSHIRE HATHAWAY ENERGY CO CALLABLE BO RATINGS: BAA1 BBB+	SEMI-ANN. 5.950% 05/15/2037 60,000.000	74,302	62,063
59562VAR8 BERKSHIRE HATHAWAY ENERGY CO CALLABLE BO RATINGS: BAA1 BBB+	SEMI-ANN. 6.500% 09/15/2037 20,000.000	26,460	21,307
084659AR2 BERKSHIRE HATHAWAY ENERGY CO CALLABLE NO	SEMI-ANN. 4.450% 01/15/2049 35,000.000	33,534	28,914
084664BV2 BERKSHIRE HATHAWAY FINANCE CORP CALLABLE	SEMI-ANN. 4.300% 05/15/2043 40,000.000	40,014	34,642
084670BS6 BERKSHIRE HATHAWAY INC CALLABLE NOTES FI	SEMI-ANN. 3.125% 03/15/2026 555,000.000	529,897	546,487
05555LAB7 BGC GROUP INC CALLABLE NOTES FIXED 6.6%	SEMI-ANN. 6.600% 06/10/2029 100,000.000	99,903	102,454

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
092113AR0 BLACK HILLS CORP CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.050% 10/15/2029 100,000.000	99,656	91,441
09261BAK6 BLACKSTONE HOLDINGS FINANCE CO LLC CALLA	SEMI-ANN. 6.200% 04/22/2033 100,000.000	99,828	105,012
09659W2H6 BNP PARIBAS SA CALLABLE NOTES VARIABLE 1	SEMI-ANN. 5.198% 01/10/2030 200,000.000	200,000	198,629
097023DQ5 BOEING CO/THE CALLABLE NOTES FIXED 6.298	SEMI-ANN. 6.298% 05/01/2029 300,000.000	300,000	310,997
10112RBB9 BOSTON PROPERTIES LP CALLABLE NOTES FIXE	SEMI-ANN. 3.400% 06/21/2029 50,000.000	49,908	45,874
10373QAC4 BP CAPITAL MARKETS AMERICA INC CALLABLE	SEMI-ANN. 3.937% 09/21/2028 75,000.000	76,083	72,735
10373QBG4 BP CAPITAL MARKETS AMERICA INC CALLABLE	SEMI-ANN. 3.000% 02/24/2050 100,000.000	98,344	63,683
05571AAT2 BPCE SA NOTES FIXED 5.203% 18/JAN/2027 U	SEMI-ANN. 5.203% 01/18/2027 100,000.000	100,000	100,505
10921U2J6 BRIGHTHOUSE FINANCIAL GLOBAL FUNDING MED	SEMI-ANN. 5.550% 04/09/2027 145,000.000	144,957	146,259
110122CP1 BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F	SEMI-ANN. 3.400% 07/26/2029 31,000.000	30,744	29,266
11135FBH3 BROADCOM INC CALLABLE NOTES FIXED 2.45%	SEMI-ANN. 2.450% 02/15/2031 400,000.000	399,216	345,015
11135FBL4 BROADCOM INC CALLABLE NOTES FIXED 3.469%	SEMI-ANN. 3.469% 04/15/2034 5,000.000	4,524	4,335
12189LAG6 BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN. 4.950% 09/15/2041 55,000.000	60,066	51,236
12189LAK7 BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN. 4.375% 09/01/2042 20,000.000	23,399	17,325
12189LAP6 BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN. 5.150% 09/01/2043 35,000.000	44,624	33,531
12189LAU5 BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN. 4.550% 09/01/2044 90,000.000	98,066	78,491

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
12189LAZ4 BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN. 3.900% 08/01/2046 20,000.000	18,006	15,662
12189LBD2 BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN. 4.150% 12/15/2048 95,000.000	96,377	76,275
12189LAE1 BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN. 5.400% 06/01/2041 20,000.000	25,074	19,679
12189LAS0 BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN. 4.900% 04/01/2044 55,000.000	58,645	50,443
12189LAX9 BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN. 4.700% 09/01/2045 50,000.000	57,993	44,226
138616AM9 CANTOR FITZGERALD LP CALLABLE NOTES FIXE	SEMI-ANN. 7.200% 12/12/2028 100,000.000	99,806	104,512
141784AR9 CARGILL INC MEDIUM TERM NOTE FIXED 7.1%	SEMI-ANN. 7.100% 07/29/2027 90,000.000	94,536	93,979
149123CE9 CATERPILLAR INC CALLABLE NOTES FIXED 4.7	SEMI-ANN. 4.750% 05/15/2064 40,000.000	41,815	34,490
15189XAS7 CENTERPOINT ENERGY HOUSTON ELECTRIC LLC	SEMI-ANN. 3.950% 03/01/2048 55,000.000	54,736	42,282
15189WAH3 CENTERPOINT ENERGY RESOURCES CORP CALLAB	SEMI-ANN. 5.850% 01/15/2041 50,000.000	53,700	50,361
161175CA0 CHARTER COMMUNICATIONS OPERATING LLC / C	SEMI-ANN. 3.900% 06/01/2052 200,000.000	191,156	128,605
16411RAK5 CHENIERE ENERGY INC CALLABLE NOTES FIXED	SEMI-ANN. 4.625% 10/15/2028 100,000.000	91,818	97,921
16411QAK7 CHENIERE ENERGY PARTNERS LP CALLABLE NOT	SEMI-ANN. 4.000% 03/01/2031 100,000.000	83,809	92,531
00440EAW7 CHUBB INA HOLDINGS LLC CALLABLE NOTES FI	SEMI-ANN. 4.350% 11/03/2045 30,000.000	31,366	25,586
125523BK5 CIGNA GROUP/THE CALLABLE NOTES FIXED 3.8	SEMI-ANN. 3.875% 10/15/2047 80,000.000	79,037	58,345
125523AK6 CIGNA GROUP/THE CALLABLE NOTES FIXED 4.9	SEMI-ANN. 4.900% 12/15/2048 90,000.000	89,900	76,800

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
125523CT5 CIGNA GROUP/THE CALLABLE NOTES FIXED 5%	SEMI-ANN. 5.000% 05/15/2029 200,000.000	199,778	199,885
172967FX4 CITIGROUP INC NOTES FIXED 5.875% 30/JAN/	SEMI-ANN. 5.875% 01/30/2042 360,000.000	505,152	368,129
185512AA8 CLECO SECURITIZATION I LLC BOND FIXED 4.	SEMI-ANN. 4.016% 03/01/2033 758,972.950	734,780	735,613
18600TAA0 CLEVELAND CLINIC FOUNDATION/THE CALLABLE	SEMI-ANN. 4.858% 01/01/2114 30,000.000	31,034	24,982
20030NDS7 COMCAST CORP CALLABLE NOTES FIXED 2.887%	SEMI-ANN. 2.887% 11/01/2051 126,000.000	109,299	75,928
20030NDT5 COMCAST CORP CALLABLE NOTES FIXED 2.937%	SEMI-ANN. 2.937% 11/01/2056 160,000.000	105,744	93,463
20030NDU2 COMCAST CORP CALLABLE NOTES FIXED 2.937%	SEMI-ANN. 2.937% 11/01/2056 21,000.000	16,614	12,267
20030NBT7 COMCAST CORP CALLABLE NOTES FIXED 3.2% 1	SEMI-ANN. 3.200% 07/15/2036 30,000.000	24,184	24,237
20030NCJ8 COMCAST CORP CALLABLE NOTES FIXED 3.9% 0	SEMI-ANN. 3.900% 03/01/2038 95,000.000	95,480	79,944
20030NCE9 COMCAST CORP CALLABLE NOTES FIXED 3.999%	SEMI-ANN. 3.999% 11/01/2049 75,000.000	71,586	56,805
20030NCG4 COMCAST CORP CALLABLE NOTES FIXED 4.049%	SEMI-ANN. 4.049% 11/01/2052 182,000.000	168,867	137,063
20030NAF8 COMCAST CORP CALLABLE NOTES FIXED 5.65% RATINGS: BAA1 BBB+	SEMI-ANN. 5.650% 06/15/2035 10,000.000	14,638	10,210
20030NAK7 COMCAST CORP CALLABLE NOTES FIXED 6.5% 1 RATINGS: BAA1 BBB+	SEMI-ANN. 6.500% 11/15/2035 6,000.000	8,437	6,516
202795JL5 COMMONWEALTH EDISON CO CALLABLE BOND FIX	SEMI-ANN. 3.750% 08/15/2047 145,000.000	150,038	108,393
202795JA9 COMMONWEALTH EDISON CO CALLABLE BOND FIX	SEMI-ANN. 3.800% 10/01/2042 15,000.000	13,349	11,847
202795JG6 COMMONWEALTH EDISON CO CALLABLE BOND FIX	SEMI-ANN. 4.350% 11/15/2045 75,000.000	78,704	62,954

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
202795JM3 COMMONWEALTH EDISON CO CALLABLE BOND FIX	SEMI-ANN. 4.000% 03/01/2048 20,000.000	23,021	15,619
207597ES0 CONNECTICUT LIGHT AND POWER CO/THE CALLA	SEMI-ANN. 4.950% 08/15/2034 35,000.000	34,844	34,137
20826FBC9 CONOCOPHILLIPS CO CALLABLE NOTES FIXED 3	SEMI-ANN. 3.758% 03/15/2042 15,000.000	21,863	11,831
20826FBD7 CONOCOPHILLIPS CO CALLABLE NOTES FIXED 4	SEMI-ANN. 4.025% 03/15/2062 10,000.000	13,345	7,235
209111FA6 CONSOLIDATED EDISON CO OF NEW YORK INC C	SEMI-ANN. 5.700% 06/15/2040 20,000.000	26,384	20,110
209111FC2 CONSOLIDATED EDISON CO OF NEW YORK INC C	SEMI-ANN. 3.950% 03/01/2043 35,000.000	33,642	28,031
209111FD0 CONSOLIDATED EDISON CO OF NEW YORK INC C	SEMI-ANN. 4.450% 03/15/2044 35,000.000	36,451	29,923
209111FG3 CONSOLIDATED EDISON CO OF NEW YORK INC C	SEMI-ANN. 4.500% 12/01/2045 80,000.000	84,542	67,870
209111FH1 CONSOLIDATED EDISON CO OF NEW YORK INC C	SEMI-ANN. 3.850% 06/15/2046 30,000.000	29,632	22,934
209111FL2 CONSOLIDATED EDISON CO OF NEW YORK INC C	SEMI-ANN. 3.875% 06/15/2047 10,000.000	11,385	7,632
209111GK3 CONSOLIDATED EDISON CO OF NEW YORK INC C	SEMI-ANN. 5.700% 05/15/2054 160,000.000	158,883	159,405
209111FF5 CONSOLIDATED EDISON CO OF NEW YORK INC C	SEMI-ANN. 4.625% 12/01/2054 45,000.000	44,797	37,787
209111FK4 CONSOLIDATED EDISON CO OF NEW YORK INC C	SEMI-ANN. 4.300% 12/01/2056 65,000.000	64,388	50,701
209111FQ1 CONSOLIDATED EDISON CO OF NEW YORK INC C	SEMI-ANN. 4.500% 05/15/2058 75,000.000	77,507	60,365
21036PBQ0 CONSTELLATION BRANDS INC CALLABLE NOTES	SEMI-ANN. 4.800% 01/15/2029 100,000.000	99,889	99,389
210385AE0 CONSTELLATION ENERGY GENERATION LLC CALL	SEMI-ANN. 6.500% 10/01/2053 100,000.000	100,110	106,338

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
210518DB9 CONSUMERS ENERGY CO CALLABLE BOND FIXED	SEMI-ANN. 4.050% 05/15/2048 40,000.000	42,604	31,878
21071BAB1 CONSUMERS 2023 SECURITIZATION FUNDING LL	SEMI-ANN. 5.210% 09/01/2031 290,000.000	289,876	292,896
21685WCJ4 COOPERATIEVE RABOBANK UA MEDIUM TERM NOT	SEMI-ANN. 5.250% 05/24/2041 20,000.000	25,641	19,428
18977CAA2 COSERV SECURITIZATION 2022 LLC BOND FIXE	SEMI-ANN. 5.058% 08/15/2038 226,528.720	221,151	223,591
22534PAG8 CREDIT AGRICOLE SA MEDIUM TERM NOTE FIXE	SEMI-ANN. 5.514% 07/05/2033 250,000.000	250,000	251,983
22822VAW1 CROWN CASTLE INC CALLABLE NOTES FIXED 2.	SEMI-ANN. 2.100% 04/01/2031 100,000.000	83,058	82,793
22822VBD2 CROWN CASTLE INC CALLABLE NOTES FIXED 5.	SEMI-ANN. 5.600% 06/01/2029 100,000.000	99,661	101,904
126650DK3 CVS HEALTH CORP CALLABLE NOTES FIXED 4.1	SEMI-ANN. 4.125% 04/01/2040 43,000.000	42,275	33,728
126650DZ0 CVS HEALTH CORP CALLABLE NOTES FIXED 5.8	SEMI-ANN. 5.875% 06/01/2053 100,000.000	99,483	91,742
24703TAG1 DELL INTERNATIONAL LLC / EMC CORP CALLAB	SEMI-ANN. 5.300% 10/01/2029 200,000.000	198,626	201,955
247109BT7 DELMARVA POWER & LIGHT CO CALLABLE BOND	SEMI-ANN. 4.150% 05/15/2045 30,000.000	33,293	24,047
251526CV9 DEUTSCHE BANK AG/NEW YORK NY CALLABLE NO	SEMI-ANN. 5.706% 02/08/2028 200,000.000	200,000	202,119
25156PAD5 DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	SEMI-ANN. 9.250% 06/01/2032 155,000.000	250,104	192,194
25466AAP6 DISCOVER BANK CALLABLE NOTES FIXED 4.65%	SEMI-ANN. 4.650% 09/13/2028 250,000.000	249,625	244,916
25470DBF5 DISCOVERY COMMUNICATIONS LLC CALLABLE NO	SEMI-ANN. 4.125% 05/15/2029 100,000.000	99,830	93,163
260543CR2 DOW CHEMICAL CO/THE CALLABLE NOTES FIXED	SEMI-ANN. 5.550% 11/30/2048 100,000.000	99,927	93,776

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
233331BK2 DTE ENERGY CO CALLABLE NOTES FIXED 5.1%	SEMI-ANN. 5.100% 03/01/2029 100,000.000	99,782	100,220
26442CAN4 DUKE ENERGY CAROLINAS LLC CALLABLE BOND	SEMI-ANN. 4.000% 09/30/2042 55,000.000	52,099	44,713
341099CR8 DUKE ENERGY FLORIDA LLC CALLABLE BOND FI	SEMI-ANN. 3.850% 11/15/2042 25,000.000	25,033	19,705
26444HAF8 DUKE ENERGY FLORIDA LLC CALLABLE BOND FI	SEMI-ANN. 4.200% 07/15/2048 125,000.000	128,015	100,238
26444GAD5 DUKE ENERGY FLORIDA PROJECT FINANCE LLC	SEMI-ANN. 2.858% 03/01/2035 125,000.000	118,272	108,618
26444GAE3 DUKE ENERGY FLORIDA PROJECT FINANCE LLC	SEMI-ANN. 3.112% 09/01/2038 170,000.000	164,663	140,760
26442EAE0 DUKE ENERGY OHIO INC CALLABLE BOND FIXED	SEMI-ANN. 3.700% 06/15/2046 125,000.000	120,061	92,353
26442RAB7 DUKE ENERGY PROGRESS LLC CALLABLE BOND F	SEMI-ANN. 4.375% 03/30/2044 100,000.000	103,622	84,211
144141DD7 DUKE ENERGY PROGRESS LLC CALLABLE BOND F	SEMI-ANN. 4.100% 03/15/2043 65,000.000	60,097	53,167
26442RAD3 DUKE ENERGY PROGRESS LLC CALLABLE BOND F	SEMI-ANN. 4.150% 12/01/2044 60,000.000	64,505	48,867
26442UAB0 DUKE ENERGY PROGRESS LLC CALLABLE BOND F	SEMI-ANN. 4.200% 08/15/2045 85,000.000	86,596	68,927
266233AH8 DUQUESNE LIGHT HOLDINGS INC CALLABLE NOT	SEMI-ANN. 2.532% 10/01/2030 100,000.000	100,000	86,396
278642BB8 EBAY INC CALLABLE NOTES FIXED 6.3% 22/NO	SEMI-ANN. 6.300% 11/22/2032 100,000.000	99,934	106,291
036752AS2 ELEVANCE HEALTH INC CALLABLE NOTES FIXED	SEMI-ANN. 3.600% 03/15/2051 200,000.000	199,272	139,463
036752AX1 ELEVANCE HEALTH INC CALLABLE NOTES FIXED	SEMI-ANN. 6.100% 10/15/2052 100,000.000	99,991	101,223
532457BU1 ELI LILLY & CO CALLABLE NOTES FIXED 4.15	SEMI-ANN. 4.150% 03/15/2059 50,000.000	65,463	39,197

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
291918AA8 EMPIRE DISTRICT BONDCO LLC BOND FIXED 4.	SEMI-ANN. 4.943% 01/01/2035 265,000.000	264,991	262,378
29250NBZ7 ENBRIDGE INC CALLABLE NOTES FIXED 6.7% 1	SEMI-ANN. 6.700% 11/15/2053 100,000.000	99,870	108,677
29278NAR4 ENERGY TRANSFER LP CALLABLE NOTES FIXED	SEMI-ANN. 5.000% 05/15/2050 100,000.000	99,914	84,955
29273VAU4 ENERGY TRANSFER LP CALLABLE NOTES FIXED	SEMI-ANN. 6.550% 12/01/2033 100,000.000	99,886	106,460
29364WBP2 ENTERGY LOUISIANA LLC CALLABLE BOND FIXE	SEMI-ANN. 5.150% 09/15/2034 40,000.000	39,848	39,357
29366WAE6 ENTERGY MISSISSIPPI LLC CALLABLE BOND FI	SEMI-ANN. 5.850% 06/01/2054 215,000.000	214,901	217,016
29365TAL8 ENTERGY TEXAS INC CALLABLE BOND FIXED 1.	SEMI-ANN. 1.500% 09/01/2026 65,000.000	64,846	61,534
29365TAM6 ENTERGY TEXAS INC CALLABLE BOND FIXED 5%	SEMI-ANN. 5.000% 09/15/2052 200,000.000	198,852	179,030
293791AP4 ENTERPRISE PRODUCTS OPERATING LLC CALLAB RATINGS: BAA3 BBB-	SEMI-ANN. 6.650% 10/15/2034 20,000.000	25,068	21,749
29379VAM5 ENTERPRISE PRODUCTS OPERATING LLC CALLAB RATINGS: BAA3 BBB-	SEMI-ANN. 7.550% 04/15/2038 60,000.000	80,572	70,265
29379VAG8 ENTERPRISE PRODUCTS OPERATING LLC CALLAB RATINGS: BAA3 BBB-	SEMI-ANN. 6.125% 10/15/2039 35,000.000	41,869	36,365
29379VAW3 ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN. 4.850% 08/15/2042 95,000.000	90,342	85,840
29379VAY9 ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN. 4.450% 02/15/2043 20,000.000	19,628	17,071
29379VBA0 ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN. 4.850% 03/15/2044 25,000.000	28,438	22,377
29379VB11 ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN. 4.900% 05/15/2046 10,000.000	11,157	8,924
29379VBQ5 ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN. 4.250% 02/15/2048 35,000.000	34,679	28,119

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
29379VBU6 ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN. 4.800% 02/01/2049 125,000.000	128,004	107,729
26875PAT8 EOG RESOURCES INC CALLABLE NOTES FIXED 4	SEMI-ANN. 4.950% 04/15/2050 300,000.000	397,767	267,166
294429AW5 EQUIFAX INC CALLABLE NOTES FIXED 5.1% 01	SEMI-ANN. 5.100% 06/01/2028 100,000.000	99,703	100,371
29444UBQ8 EQUINIX INC CALLABLE NOTES FIXED 1.45% 1	SEMI-ANN. 1.450% 05/15/2026 100,000.000	99,856	95,638
299808AH8 EVEREST REINSURANCE HOLDINGS INC CALLABL	SEMI-ANN. 3.500% 10/15/2050 100,000.000	98,844	67,788
95709TAH3 EVERGY KANSAS CENTRAL INC CALLABLE BOND	SEMI-ANN. 4.125% 03/01/2042 45,000.000	45,406	36,774
95709TAP5 EVERGY KANSAS CENTRAL INC CALLABLE BOND	SEMI-ANN. 3.100% 04/01/2027 45,000.000	47,866	43,506
95709TAJ9 EVERGY KANSAS CENTRAL INC CALLABLE BOND	SEMI-ANN. 4.100% 04/01/2043 20,000.000	17,809	16,152
30040WAY4 EVERSOURCE ENERGY CALLABLE NOTES FIXED 5	SEMI-ANN. 5.000% 01/01/2027 100,000.000	99,935	100,259
30231GAN2 EXXON MOBIL CORP CALLABLE NOTES FIXED 3.	SEMI-ANN. 3.567% 03/06/2045 40,000.000	38,002	30,093
30231GBG6 EXXON MOBIL CORP CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.327% 03/19/2050 405,000.000	405,049	333,513
30321L2G6 F&G GLOBAL FUNDING MEDIUM TERM NOTE FIXE	SEMI-ANN. 5.875% 06/10/2027 100,000.000	99,943	101,327
314353AA1 FEDEX CORP 2020-1 CLASS AA PASS THROUGH	SEMI-ANN. 1.875% 08/20/2035 188,666.320	188,666	156,765
33939HAA7 FLEX INTERMEDIATE HOLDCO LLC CALLABLE NO	SEMI-ANN. 3.363% 06/30/2031 200,000.000	199,994	170,826
33938XAA3 FLEX LTD CALLABLE NOTES FIXED 4.875% 15/	SEMI-ANN. 4.875% 06/15/2029 100,000.000	107,289	97,963
341081GE1 FLORIDA POWER & LIGHT CO CALLABLE BOND F	SEMI-ANN. 2.875% 12/04/2051 190,000.000	152,303	118,968

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
341081FP7 FLORIDA POWER & LIGHT CO CALLABLE BOND F	SEMI-ANN. 3.700% 12/01/2047 45,000.000	42,724	33,776
341081FQ5 FLORIDA POWER & LIGHT CO CALLABLE BOND F	SEMI-ANN. 3.950% 03/01/2048 25,000.000	23,889	19,660
341081FD4 FLORIDA POWER & LIGHT CO CALLABLE NOTES	SEMI-ANN. 5.250% 02/01/2041 70,000.000	85,481	67,948
345397A86 FORD MOTOR CREDIT CO LLC CALLABLE NOTES	SEMI-ANN. 4.125% 08/17/2027 100,000.000	94,586	96,679
345397E58 FORD MOTOR CREDIT CO LLC CALLABLE NOTES	SEMI-ANN. 5.800% 03/08/2029 100,000.000	99,923	100,071
302635AN7 FS KKR CAPITAL CORP CALLABLE NOTES FIXED	SEMI-ANN. 6.875% 08/15/2029 100,000.000	98,858	103,417
361448BP7 GATX CORP CALLABLE NOTES FIXED 5.4% 15/M	SEMI-ANN. 5.400% 03/15/2027 100,000.000	99,914	101,135
370334CX0 GENERAL MILLS INC CALLABLE NOTES FIXED 4	SEMI-ANN. 4.700% 01/30/2027 100,000.000	99,900	99,964
37190AAB5 GENPACT LUXEMBOURG SARL/GENPACT USA INC	SEMI-ANN. 6.000% 06/04/2029 100,000.000	99,668	102,205
372546AU5 GEORGE WASHINGTON UNIVERSITY/THE CALLABL	SEMI-ANN. 4.868% 09/15/2045 20,000.000	20,018	18,433
375558BA0 GILEAD SCIENCES INC CALLABLE NOTES FIXED	SEMI-ANN. 4.500% 02/01/2045 40,000.000	42,737	34,320
375558BD4 GILEAD SCIENCES INC CALLABLE NOTES FIXED	SEMI-ANN. 4.750% 03/01/2046 15,000.000	16,504	13,229
375558AX1 GILEAD SCIENCES INC CALLABLE NOTES FIXED	SEMI-ANN. 4.800% 04/01/2044 145,000.000	159,932	129,897
375558AS2 GILEAD SCIENCES INC CALLABLE NOTES FIXED	SEMI-ANN. 5.650% 12/01/2041 1,025,000.000	1,128,371	1,025,573
37959GAA5 GLOBAL ATLANTIC FIN CO CALLABLE NOTES FI	SEMI-ANN. 4.400% 10/15/2029 100,000.000	99,830	94,713
37940XAQ5 GLOBAL PAYMENTS INC CALLABLE NOTES FIXED	SEMI-ANN. 5.400% 08/15/2032 100,000.000	99,833	100,017

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
361841AL3 GLP CAPITAL LP / GLP FINANCING II INC CA	SEMI-ANN. 5.300% 01/15/2029 200,000.000	199,970	198,541
38151LAE0 GOLDMAN SACHS BANK USA/NEW YORK NY CALLA	QUARTERLY FLOATING 03/18/2027 100,000.000	100,000	100,170
38141EC31 GOLDMAN SACHS GROUP INC/THE CALLABLE MED	SEMI-ANN. 4.800% 07/08/2044 30,000.000	29,547	26,542
38141GZR8 GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	SEMI-ANN. 3.615% 03/15/2028 100,000.000	95,521	97,261
38141GA87 GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	SEMI-ANN. 5.727% 04/25/2030 100,000.000	100,000	102,050
38148YAA6 GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	SEMI-ANN. 4.017% 10/31/2038 460,000.000	457,007	389,667
38141GXA7 GOLDMAN SACHS GROUP INC/THE CALLABLE NOT	SEMI-ANN. 4.411% 04/23/2039 295,000.000	296,704	260,302
38141GGM0 GOLDMAN SACHS GROUP INC/THE NOTES FIXED	SEMI-ANN. 6.250% 02/01/2041 40,000.000	46,458	42,131
406216BE0 HALLIBURTON CO CALLABLE NOTES FIXED 4.75	SEMI-ANN. 4.750% 08/01/2043 70,000.000	67,232	61,038
406216BJ9 HALLIBURTON CO CALLABLE NOTES FIXED 4.85	SEMI-ANN. 4.850% 11/15/2035 65,000.000	70,316	61,798
406216BK6 HALLIBURTON CO CALLABLE NOTES FIXED 5% 1	SEMI-ANN. 5.000% 11/15/2045 1,080,000.000	1,152,976	965,177
41136TAA5 HANWHA Q CELLS AMERICAS HOLDINGS CORP NO	SEMI-ANN. 5.000% 07/27/2028 305,000.000	302,767	303,783
416515AP9 HARTFORD FINANCIAL SERVICES GROUP INC/TH RATINGS: BAA3 BBB	SEMI-ANN. 6.100% 10/01/2041 60,000.000	74,804	61,313
416515BB9 HARTFORD FINANCIAL SERVICES GROUP INC/TH	SEMI-ANN. 4.300% 04/15/2043 15,000.000	13,478	12,658
437076CF7 HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN. 1.375% 03/15/2031 220,000.000	173,664	178,209
437076CC4 HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN. 3.300% 04/15/2040 100,000.000	109,042	77,982

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
437076BP6 HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN. 3.500% 09/15/2056 85,000.000	77,547	59,007
437076BA9 HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN. 4.200% 04/01/2043 95,000.000	102,639	80,406
437076BH4 HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN. 4.250% 04/01/2046 60,000.000	60,491	50,088
437076BF8 HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN. 4.400% 03/15/2045 25,000.000	25,929	21,388
437076AV4 HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN. 5.950% 04/01/2041 15,000.000	16,217	15,757
438516CF1 HONEYWELL INTERNATIONAL INC CALLABLE NOT	SEMI-ANN. 1.750% 09/01/2031 750,000.000	602,730	614,895
404280BT5 HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	SEMI-ANN. 4.583% 06/19/2029 200,000.000	154,595	195,925
404280CC1 HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	SEMI-ANN. 3.973% 05/22/2030 200,000.000	200,000	188,782
404280CT4 HSBC HOLDINGS PLC CALLABLE NOTES VARIABL	SEMI-ANN. 2.804% 05/24/2032 300,000.000	300,000	254,961
444859BU5 HUMANA INC CALLABLE NOTES FIXED 5.75% 01	SEMI-ANN. 5.750% 03/01/2028 100,000.000	99,705	101,813
448579AR3 HYATT HOTELS CORP CALLABLE NOTES FIXED 5	SEMI-ANN. 5.250% 06/30/2029 100,000.000	99,496	100,088
44891ACZ8 HYUNDAI CAPITAL AMERICA NOTES VARIABLE 1	QUARTERLY FLOATING 03/19/2027 100,000.000	100,000	100,277
454889AQ9 INDIANA MICHIGAN POWER CO CALLABLE NOTES	SEMI-ANN. 4.550% 03/15/2046 20,000.000	19,266	16,928
454889AR7 INDIANA MICHIGAN POWER CO CALLABLE NOTES	SEMI-ANN. 3.750% 07/01/2047 10,000.000	11,589	7,440
454889AT3 INDIANA MICHIGAN POWER CO CALLABLE NOTES	SEMI-ANN. 4.250% 08/15/2048 15,000.000	15,539	11,841
455170AA8 INDIANA UNIVERSITY HEALTH INC OBLIGATED	SEMI-ANN. 3.970% 11/01/2048 25,000.000	25,027	19,851

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
45685NAA4 ING GROEP NV BOND FIXED 4.625% 06/JAN/20	SEMI-ANN. 4.625% 01/06/2026 500,000.000	499,075	499,972
458140AY6 INTEL CORP CALLABLE NOTES FIXED 4.1% 11/	SEMI-ANN. 4.100% 05/11/2047 55,000.000	54,240	39,115
4581X0CE6 INTER-AMERICAN DEVELOPMENT BANK BOND FIX	SEMI-ANN. 4.375% 01/24/2044 20,000.000	17,847	18,299
45866FAH7 INTERCONTINENTAL EXCHANGE INC CALLABLE N	SEMI-ANN. 4.250% 09/21/2048 100,000.000	99,288	80,583
459200JG7 INTERNATIONAL BUSINESS MACHINES CORP CAL	SEMI-ANN. 3.450% 02/19/2026 425,000.000	407,473	419,328
459200KB6 INTERNATIONAL BUSINESS MACHINES CORP CAL	SEMI-ANN. 4.150% 05/15/2039 115,000.000	112,194	98,974
459200HF1 INTERNATIONAL BUSINESS MACHINES CORP CAL	SEMI-ANN. 4.000% 06/20/2042 25,000.000	28,067	20,440
460690BQ2 INTERPUBLIC GROUP OF COS INC/THE CALLABL	SEMI-ANN. 5.400% 10/01/2048 100,000.000	99,439	94,437
476556DD4 JERSEY CENTRAL POWER & LIGHT CO CALLABLE	SEMI-ANN. 2.750% 03/01/2032 100,000.000	99,726	84,971
478045AA5 JOHN SEVIER COMBINED CYCLE GENERATION LL	SEMI-ANN. 4.626% 01/15/2042 55,374.400	61,607	51,594
478160CL6 JOHNSON & JOHNSON CALLABLE NOTES FIXED 3	SEMI-ANN. 3.400% 01/15/2038 105,000.000	103,254	87,840
478160CF9 JOHNSON & JOHNSON CALLABLE NOTES FIXED 3	SEMI-ANN. 3.625% 03/03/2037 80,000.000	81,211	69,400
478160CG7 JOHNSON & JOHNSON CALLABLE NOTES FIXED 3	SEMI-ANN. 3.750% 03/03/2047 35,000.000	37,035	27,615
479281AA5 JOHNSONVILLE AERODERIVATIVE COMBUSTION T	SEMI-ANN. 5.078% 10/01/2054 80,000.000	80,447	76,830
46647PDZ6 JPMORGAN CHASE & CO CALLABLE NOTES VARIA	QUARTERLY FLOATING 01/23/2028 100,000.000	100,000	101,252
46647PEF9 JPMORGAN CHASE & CO CALLABLE NOTES VARIA	QUARTERLY FLOATING 04/22/2028 100,000.000	100,000	100,571

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
46647PDA1 JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. 4.323% 04/26/2028 300,000.000	292,918	296,383
46647PDF0 JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. 4.565% 06/14/2030 100,000.000	100,000	98,049
46647PDY9 JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. 6.254% 10/23/2034 100,000.000	100,000	105,706
46647PAJ5 JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. 3.882% 07/24/2038 295,000.000	298,237	251,888
46647PAA4 JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. 4.260% 02/22/2048 240,000.000	247,039	198,874
46647PAK2 JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. 4.032% 07/24/2048 105,000.000	105,588	82,901
46625HHV5 JPMORGAN CHASE & CO NOTES FIXED 5.5% 15/	SEMI-ANN. 5.500% 10/15/2040 50,000.000	56,612	49,786
46625HJB7 JPMORGAN CHASE & CO NOTES FIXED 5.6% 15/	SEMI-ANN. 5.600% 07/15/2041 50,000.000	59,919	50,481
48305QAD5 KAISER FOUNDATION HOSPITALS CALLABLE NOT	SEMI-ANN. 4.150% 05/01/2047 325,000.000	309,460	265,356
491674BN6 KENTUCKY UTILITIES CO CALLABLE BOND FIXE	SEMI-ANN. 5.450% 04/15/2033 100,000.000	101,519	101,108
49271VAT7 KEURIG DR PEPPER INC CALLABLE NOTES FIXE	SEMI-ANN. 5.050% 03/15/2029 100,000.000	99,723	100,295
49446RAQ2 KIMCO REALTY OP LLC CALLABLE NOTES FIXED	SEMI-ANN. 4.125% 12/01/2046 35,000.000	33,701	27,555
49446RAM1 KIMCO REALTY OP LLC CALLABLE NOTES FIXED	SEMI-ANN. 4.250% 04/01/2045 20,000.000	16,859	16,201
49446RAT6 KIMCO REALTY OP LLC CALLABLE NOTES FIXED	SEMI-ANN. 4.450% 09/01/2047 75,000.000	74,204	61,845
50077LAV8 KRAFT HEINZ FOODS CO CALLABLE NOTES FIXE	SEMI-ANN. 3.750% 04/01/2030 100,000.000	99,612	94,511
521865AZ8 LEAR CORP CALLABLE NOTES FIXED 5.25% 15/	SEMI-ANN. 5.250% 05/15/2049 100,000.000	98,320	86,093

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
531542AA6 LIBERTY UTILITIES CO CALLABLE NOTES FIXE	SEMI-ANN. 5.577% 01/31/2029 100,000.000	99,996	100,798
534187BG3 LINCOLN NATIONAL CORP CALLABLE NOTES FIX	SEMI-ANN. 4.350% 03/01/2048 70,000.000	67,196	54,426
539830BY4 LOCKHEED MARTIN CORP CALLABLE NOTES FIXE	SEMI-ANN. 5.900% 11/15/2063 100,000.000	99,139	104,638
548661DN4 LOWE'S COS INC CALLABLE NOTES FIXED 3.7%	SEMI-ANN. 3.700% 04/15/2046 35,000.000	34,407	25,933
548661DQ7 LOWE'S COS INC CALLABLE NOTES FIXED 4.05	SEMI-ANN. 4.050% 05/03/2047 105,000.000	108,994	81,591
548661DE4 LOWE'S COS INC CALLABLE NOTES FIXED 4.25	SEMI-ANN. 4.250% 09/15/2044 7,000.000	8,597	5,425
548661EN3 LOWE'S COS INC CALLABLE NOTES FIXED 5.8%	SEMI-ANN. 5.800% 09/15/2062 100,000.000	99,244	96,821
571748BG6 MARSH & MCLENNAN COS INC CALLABLE NOTES	SEMI-ANN. 4.375% 03/15/2029 200,000.000	199,930	196,485
573874AF1 MARVELL TECHNOLOGY INC CALLABLE NOTES FI	SEMI-ANN. 2.450% 04/15/2028 100,000.000	99,981	92,236
575718AB7 MASSACHUSETTS INSTITUTE OF TECHNOLOGY CA	SEMI-ANN. 4.678% 07/01/2114 45,000.000	45,049	38,116
575718AF8 MASSACHUSETTS INSTITUTE OF TECHNOLOGY CA	SEMI-ANN. 3.885% 07/01/2116 115,000.000	114,756	80,697
575767AT5 MASSACHUSETTS MUTUAL LIFE INSURANCE CO C	SEMI-ANN. 5.672% 12/01/2052 200,000.000	200,000	191,441
585055BU9 MEDTRONIC INC CALLABLE NOTES FIXED 4.625	SEMI-ANN. 4.625% 03/15/2045 179,000.000	198,799	159,059
586054AA6 MEMORIAL SLOAN-KETTERING CANCER CENTER C	SEMI-ANN. 5.000% 07/01/2042 40,000.000	44,658	37,719
586054AB4 MEMORIAL SLOAN-KETTERING CANCER CENTER C	SEMI-ANN. 4.125% 07/01/2052 5,000.000	6,123	4,052
586054AC2 MEMORIAL SLOAN-KETTERING CANCER CENTER C	SEMI-ANN. 4.200% 07/01/2055 35,000.000	39,220	28,130

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
58933YAZ8 MERCK & CO INC CALLABLE NOTES FIXED 1.45	SEMI-ANN. 1.450% 06/24/2030 600,000.000	488,832	503,448
58933YAT2 MERCK & CO INC CALLABLE NOTES FIXED 3.7%	SEMI-ANN. 3.700% 02/10/2045 20,000.000	15,938	15,505
30303M8H8 META PLATFORMS INC CALLABLE NOTES FIXED	SEMI-ANN. 3.850% 08/15/2032 705,000.000	654,522	655,412
30303M8K1 META PLATFORMS INC CALLABLE NOTES FIXED	SEMI-ANN. 4.650% 08/15/2062 100,000.000	99,818	85,203
30303M8N5 META PLATFORMS INC CALLABLE NOTES FIXED	SEMI-ANN. 4.950% 05/15/2033 320,000.000	321,566	320,528
59156RBL1 METLIFE INC CALLABLE BOND FIXED 4.721% 1	QUARTERLY FLOATING 12/15/2044 95,000.000	102,242	83,956
59156RBG2 METLIFE INC CALLABLE NOTES FIXED 4.875%	SEMI-ANN. 4.875% 11/13/2043 50,000.000	56,098	45,439
59156RAY4 METLIFE INC CALLABLE NOTES FIXED 5.875%	SEMI-ANN. 5.875% 02/06/2041 120,000.000	149,033	122,603
594918CW2 MICROSOFT CORP CALLABLE NOTES FIXED 2.5%	SEMI-ANN. 2.500% 09/15/2050 40,000.000	24,095	24,244
59524QAA3 MID-ATLANTIC INTERSTATE TRANSMISSION LLC	SEMI-ANN. 4.100% 05/15/2028 100,000.000	109,558	97,057
595620AS4 MIDAMERICAN ENERGY CO CALLABLE BOND FIXE	SEMI-ANN. 3.650% 08/01/2048 60,000.000	61,255	44,534
595620AR6 MIDAMERICAN ENERGY CO CALLABLE BOND FIXE	SEMI-ANN. 3.950% 08/01/2047 15,000.000	15,604	11,680
595620AN5 MIDAMERICAN ENERGY CO CALLABLE BOND FIXE	SEMI-ANN. 4.400% 10/15/2044 30,000.000	32,457	25,658
59981TAC9 MILL CITY MORTGAGE LOAN TRUST 2019-GS2 2	MONTHLY FLOATING 08/25/2059 27,050.700	27,221	26,010
60682LAH5 MITSUBISHI HC CAPITAL INC CALLABLE NOTES	SEMI-ANN. 5.080% 09/15/2027 300,000.000	300,000	300,074
60687YBE8 MIZUHO FINANCIAL GROUP INC CALLABLE NOTE	SEMI-ANN. 2.591% 05/25/2031 200,000.000	200,000	175,490

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
610202BR3 MONONGAHELA POWER CO CALLABLE BOND FIXED	SEMI-ANN. 3.550% 05/15/2027 145,000.000	150,250	140,641
61690U7Z7 MORGAN STANLEY BANK NA CALLABLE NOTES VA	QUARTERLY FLOATING 01/14/2028 100,000.000	100,000	100,677
61746BDZ6 MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	SEMI-ANN. 3.875% 01/27/2026 100,000.000	97,267	99,260
61747YDY8 MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	SEMI-ANN. 4.300% 01/27/2045 15,000.000	13,202	12,375
61747YEK7 MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	SEMI-ANN. 2.475% 01/21/2028 100,000.000	92,865	95,288
61744YAL2 MORGAN STANLEY CALLABLE MEDIUM TERM NOTE	SEMI-ANN. FLOATING 07/22/2038 290,000.000	287,702	246,738
61747YFT7 MORGAN STANLEY CALLABLE NOTES VARIABLE 1	SEMI-ANN. 5.320% 07/19/2035 160,000.000	160,000	157,435
61744YAR9 MORGAN STANLEY CALLABLE NOTES VARIABLE 2	SEMI-ANN. 4.457% 04/22/2039 140,000.000	143,583	125,418
617482V92 MORGAN STANLEY MEDIUM TERM NOTE FIXED 6.	SEMI-ANN. 6.375% 07/24/2042 15,000.000	16,319	16,227
61747YFE0 MORGAN STANLEY NOTES	SEMI-ANN. 5.250% 04/21/2034 100,000.000	100,000	98,435
55336VBP4 MPLX LP CALLABLE NOTES FIXED 5.2% 01/DEC	SEMI-ANN. 5.200% 12/01/2047 5,000.000	4,033	4,425
62829D2D1 MUTUAL OF OMAHA COS GLOBAL FUNDING NOTES	SEMI-ANN. 5.350% 04/09/2027 100,000.000	99,995	100,778
63254AAP3 NATIONAL AUSTRALIA BANK LTD/NEW YORK BON	SEMI-ANN. 3.375% 01/14/2026 615,000.000	588,992	607,932
637639AJ4 NATIONAL SECURITIES CLEARING CORP CALLAB	SEMI-ANN. 5.150% 05/30/2025 265,000.000	264,899	265,555
78009PEH0 NATWEST GROUP PLC CALLABLE NOTES VARIABL	SEMI-ANN. 5.076% 01/27/2030 200,000.000	200,000	197,923
63906YAH1 NATWEST MARKETS PLC NOTES FIXED 5.416% 1	SEMI-ANN. 5.416% 05/17/2027 200,000.000	200,000	202,711

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
641062AL8 NESTLE HOLDINGS INC CALLABLE NOTES FIXED	SEMI-ANN. 3.900% 09/24/2038 175,000.000	176,280	150,810
641423BZ0 NEVADA POWER CO CALLABLE NOTES FIXED 5.3	SEMI-ANN. 5.375% 09/15/2040 35,000.000	39,369	33,710
641423CA4 NEVADA POWER CO CALLABLE NOTES FIXED 5.4	SEMI-ANN. 5.450% 05/15/2041 35,000.000	38,409	33,823
641423BP2 NEVADA POWER CO CALLABLE NOTES FIXED 6.6 RATINGS: BAA3 BBB	SEMI-ANN. 6.650% 04/01/2036 100,000.000	58,373	107,318
644188BF0 NEW ENGLAND POWER CO CALLABLE NOTES FIXE	SEMI-ANN. 3.800% 12/05/2047 85,000.000	83,020	63,077
64830NAA9 NEW RESIDENTIAL MORTGAGE LOAN TRUST 2019	MONTHLY FLOATING 07/25/2059 68,924.170	69,330	65,693
64828XAA1 NEW RESIDENTIAL MORTGAGE LOAN TRUST 2020	MONTHLY FLOATING 11/25/2059 110,990.300	112,775	105,537
649322AA2 NEW YORK AND PRESBYTERIAN HOSPITAL/THE C	SEMI-ANN. 4.024% 08/01/2045 20,000.000	18,058	16,361
65158NAD4 NEWMARK GROUP INC CALLABLE NOTES FIXED 7	SEMI-ANN. 7.500% 01/12/2029 100,000.000	100,000	104,504
65339KBP4 NEXTERA ENERGY CAPITAL HOLDINGS INC NOTE	SEMI-ANN. 6.051% 03/01/2025 285,000.000	285,713	285,505
65364UAT3 NIAGARA MOHAWK POWER CORP CALLABLE NOTES	SEMI-ANN. 5.290% 01/17/2034 120,000.000	120,000	117,379
65473QBB8 NISOURCE INC CALLABLE NOTES FIXED 5.25%	SEMI-ANN. 5.250% 02/15/2043 20,000.000	24,304	18,645
65480CAC9 NISSAN MOTOR ACCEPTANCE CO LLC CALLABLE	SEMI-ANN. 1.850% 09/16/2026 100,000.000	99,976	93,990
655844CH9 NORFOLK SOUTHERN CORP CALLABLE NOTES FIX	SEMI-ANN. 3.155% 05/15/2055 137,000.000	103,684	86,762
665772CP2 NORTHERN STATES POWER CO/MN CALLABLE BON	SEMI-ANN. 3.600% 05/15/2046 15,000.000	12,298	11,206
665772CQ0 NORTHERN STATES POWER CO/MN CALLABLE BON	SEMI-ANN. 3.600% 09/15/2047 90,000.000	90,334	66,572

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
665772CN7 NORTHERN STATES POWER CO/MN CALLABLE BON	SEMI-ANN. 4.000% 08/15/2045 15,000.000	15,756	11,934
668444AC6 NORTHWESTERN UNIVERSITY CALLABLE BOND FI	SEMI-ANN. 4.643% 12/01/2044 10,000.000	8,031	9,152
67066GAH7 NVIDIA CORP CALLABLE NOTES FIXED 3.5% 01	SEMI-ANN. 3.500% 04/01/2050 100,000.000	99,742	74,422
62952EAC1 NYU LANGONE HOSPITALS CALLABLE BOND FIXE	SEMI-ANN. 4.784% 07/01/2044 25,000.000	29,629	22,565
62952EAB3 NYU LANGONE HOSPITALS CALLABLE NOTES FIX	SEMI-ANN. 5.750% 07/01/2043 50,000.000	51,968	50,950
674599EA9 OCCIDENTAL PETROLEUM CORP CALLABLE NOTES	SEMI-ANN. 8.875% 07/15/2030 100,000.000	115,126	114,205
68233JAH7 ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	SEMI-ANN. 5.250% 09/30/2040 30,000.000	39,925	29,155
68233JBD5 ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	SEMI-ANN. 3.800% 09/30/2047 45,000.000	43,854	34,157
68233JBG8 ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	SEMI-ANN. 4.100% 11/15/2048 60,000.000	63,007	47,506
682680AW3 ONEOK INC CALLABLE NOTES FIXED 4.35% 15/	SEMI-ANN. 4.350% 03/15/2029 200,000.000	199,374	194,686
682680BF9 ONEOK INC CALLABLE NOTES FIXED 7.15% 15/	SEMI-ANN. 7.150% 01/15/2051 995,000.000	1,267,879	1,081,570
68389XBM6 ORACLE CORP CALLABLE NOTES FIXED 2.65% 1	SEMI-ANN. 2.650% 07/15/2026 410,000.000	376,216	397,613
68389XBV6 ORACLE CORP CALLABLE NOTES FIXED 2.95% 0	SEMI-ANN. 2.950% 04/01/2030 200,000.000	199,794	180,650
68389XBN4 ORACLE CORP CALLABLE NOTES FIXED 3.25% 1	SEMI-ANN. 3.250% 11/15/2027 310,000.000	294,900	298,120
68389XBP9 ORACLE CORP CALLABLE NOTES FIXED 3.8% 15	SEMI-ANN. 3.800% 11/15/2037 160,000.000	165,256	133,701
68389XCA1 ORACLE CORP CALLABLE NOTES FIXED 3.95% 2	SEMI-ANN. 3.950% 03/25/2051 300,000.000	299,475	222,394

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
68389XBF1 ORACLE CORP CALLABLE NOTES FIXED 4.125%	SEMI-ANN. 4.125% 05/15/2045 40,000.000	43,779	31,581
68389XBQ7 ORACLE CORP CALLABLE NOTES FIXED 4% 15/N	SEMI-ANN. 4.000% 11/15/2047 25,000.000	25,176	19,072
68389XCK9 ORACLE CORP CALLABLE NOTES FIXED 6.9% 09	SEMI-ANN. 6.900% 11/09/2052 200,000.000	199,874	224,443
694308JT5 PACIFIC GAS AND ELECTRIC CO CALLABLE BON	SEMI-ANN. 3.250% 06/01/2031 100,000.000	99,788	88,690
694308KP1 PACIFIC GAS AND ELECTRIC CO CALLABLE BON	SEMI-ANN. 6.950% 03/15/2034 100,000.000	99,750	109,566
694308JW8 PACIFIC GAS AND ELECTRIC CO CALLABLE BON	SEMI-ANN. 3.000% 06/15/2028 300,000.000	298,527	281,049
694476AF9 PACIFIC LIFECORP CALLABLE NOTES FIXED 5.	SEMI-ANN. 5.400% 09/15/2052 200,000.000	199,704	187,856
695114DE5 PACIFICORP CALLABLE BOND FIXED 5.8% 15/J	SEMI-ANN. 5.800% 01/15/2055 100,000.000	99,399	97,368
70462GAC2 PEACEHEALTH OBLIGATED GROUP CALLABLE BON	SEMI-ANN. 3.218% 11/15/2050 70,000.000	43,999	44,684
70462GAA6 PEACEHEALTH OBLIGATED GROUP CALLABLE NOT	SEMI-ANN. 4.787% 11/15/2048 25,000.000	28,031	21,198
693304AV9 PECO ENERGY CO CALLABLE BOND FIXED 3.7%	SEMI-ANN. 3.700% 09/15/2047 45,000.000	44,879	33,751
693304BE6 PECO ENERGY CO CALLABLE BOND FIXED 4.375	SEMI-ANN. 4.375% 08/15/2052 100,000.000	99,587	82,684
709599BY9 PENSKE TRUCK LEASING CO LP / PTL FINANCE	SEMI-ANN. 5.350% 01/12/2027 100,000.000	99,891	100,668
713448DP0 PEPSICO INC CALLABLE NOTES FIXED 3.45% 0	SEMI-ANN. 3.450% 10/06/2046 110,000.000	107,505	80,964
713448CC0 PEPSICO INC CALLABLE NOTES FIXED 3.6% 13	SEMI-ANN. 3.600% 08/13/2042 50,000.000	48,578	39,101
713448EE4 PEPSICO INC NOTES FIXED 7.29% 15/SEP/202	SEMI-ANN. 7.290% 09/15/2026 170,000.000	219,650	176,913

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
717081EJ8 PFIZER INC CALLABLE NOTES FIXED 4.1% 15/	SEMI-ANN. 4.100% 09/15/2038 130,000.000	136,014	113,575
717081EK5 PFIZER INC CALLABLE NOTES FIXED 4.2% 15/	SEMI-ANN. 4.200% 09/15/2048 195,000.000	195,784	158,167
717081DT7 PFIZER INC CALLABLE NOTES FIXED 5.6% 15/	SEMI-ANN. 5.600% 09/15/2040 45,000.000	57,913	45,513
71710TAB4 PG&E ENERGY RECOVERY FUNDING LLC BOND FI	SEMI-ANN. 2.280% 01/15/2038 25,000.000	20,730	19,692
71710TAD0 PG&E RECOVERY FUNDING LLC NOTES FIXED 5.	SEMI-ANN. 5.045% 07/15/2034 34,413.900	34,848	34,484
71710TAE8 PG&E RECOVERY FUNDING LLC NOTES FIXED 5.	SEMI-ANN. 5.256% 01/15/2040 140,000.000	139,998	139,214
693342AF4 PG&E WILDFIRE RECOVERY FUNDING LLC BOND	SEMI-ANN. 4.022% 06/01/2033 78,369.190	78,367	76,528
693342AC1 PG&E WILDFIRE RECOVERY FUNDING LLC BOND	SEMI-ANN. 4.377% 06/03/2041 270,000.000	255,147	247,939
693342AD9 PG&E WILDFIRE RECOVERY FUNDING LLC BOND	SEMI-ANN. 4.451% 12/01/2049 665,000.000	611,632	578,346
718172AU3 PHILIP MORRIS INTERNATIONAL INC NOTES FI	SEMI-ANN. 3.875% 08/21/2042 80,000.000	74,862	63,334
718172AM1 PHILIP MORRIS INTERNATIONAL INC NOTES FI	SEMI-ANN. 4.375% 11/15/2041 75,000.000	77,019	63,876
718546AK0 PHILLIPS 66 CALLABLE NOTES FIXED 4.65% 1	SEMI-ANN. 4.650% 11/15/2034 95,000.000	100,867	88,588
720198AJ9 PIEDMONT OPERATING PARTNERSHIP LP CALLAB	SEMI-ANN. 6.875% 07/15/2029 100,000.000	98,993	102,767
737679DE7 POTOMAC ELECTRIC POWER CO CALLABLE BOND	SEMI-ANN. 4.150% 03/15/2043 150,000.000	155,837	124,117
69352PAT0 PPL CAPITAL FUNDING INC CALLABLE NOTES F	SEMI-ANN. 5.250% 09/01/2034 40,000.000	39,794	39,396
69351UAV5 PPL ELECTRIC UTILITIES CORP CALLABLE BON	SEMI-ANN. 4.150% 06/15/2048 45,000.000	45,792	36,388

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
74251VAJ1 PRINCIPAL FINANCIAL GROUP INC CALLABLE N	SEMI-ANN. 4.350% 05/15/2043 15,000.000	15,811	12,680
743263AG0 PROGRESS ENERGY INC CALLABLE NOTES FIXED RATINGS: BAA2 BBB	SEMI-ANN. 7.000% 10/30/2031 30,000.000	39,951	33,199
743315AS2 PROGRESSIVE CORP/THE CALLABLE NOTES FIXE	SEMI-ANN. 4.125% 04/15/2047 40,000.000	40,720	32,259
743315AT0 PROGRESSIVE CORP/THE CALLABLE NOTES FIXE	SEMI-ANN. 4.200% 03/15/2048 55,000.000	57,744	44,959
743315AP8 PROGRESSIVE CORP/THE CALLABLE NOTES FIXE	SEMI-ANN. 4.350% 04/25/2044 15,000.000	13,987	12,759
74350LAC8 PROLOGIS TARGETED US LOGISTICS FUND LP C	SEMI-ANN. 5.250% 01/15/2035 55,000.000	54,646	54,030
743756AE8 PROVIDENCE ST JOSEPH HEALTH OBLIGATED GR	SEMI-ANN. 3.930% 10/01/2048 452,000.000	493,028	339,690
744320AY8 PRUDENTIAL FINANCIAL INC CALLABLE NOTES	SEMI-ANN. 3.905% 12/07/2047 45,000.000	42,446	34,332
744320BA9 PRUDENTIAL FINANCIAL INC CALLABLE NOTES	SEMI-ANN. 3.935% 12/07/2049 116,000.000	108,564	87,580
744448CN9 PUBLIC SERVICE CO OF COLORADO CALLABLE B	SEMI-ANN. 3.800% 06/15/2047 90,000.000	87,926	66,880
74456QBQ8 PUBLIC SERVICE ELECTRIC AND GAS CO CALLA	SEMI-ANN. 3.800% 03/01/2046 65,000.000	64,941	50,398
74456QBT2 PUBLIC SERVICE ELECTRIC AND GAS CO CALLA	SEMI-ANN. 3.600% 12/01/2047 50,000.000	47,747	36,920
74456QBV7 PUBLIC SERVICE ELECTRIC AND GAS CO CALLA	SEMI-ANN. 4.050% 05/01/2048 15,000.000	15,991	11,938
755931AA0 READY CAPITAL MORTGAGE FINANCING 2022-FL	MONTHLY FLOATING 10/25/2039 69,391.120	68,871	69,695
75968NAE1 RENAISSANCERE HOLDINGS LTD CALLABLE NOTE	SEMI-ANN. 5.750% 06/05/2033 45,000.000	44,868	45,219
76209PAD5 RGA GLOBAL FUNDING BOND FIXED 5.5% 11/JA	SEMI-ANN. 5.500% 01/11/2031 100,000.000	99,599	101,063

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
780082AD5 ROYAL BANK OF CANADA MEDIUM TERM NOTE FI	SEMI-ANN. 4.650% 01/27/2026 65,000.000	65,890	64,911
78081BAM5 ROYALTY PHARMA PLC CALLABLE NOTES FIXED	SEMI-ANN. 3.550% 09/02/2050 100,000.000	95,306	66,689
913017CY3 RTX CORP CALLABLE NOTES FIXED 4.125% 16/	SEMI-ANN. 4.125% 11/16/2028 100,000.000	99,964	97,323
78409VBG8 S&P GLOBAL INC CALLABLE NOTES FIXED 4.25	SEMI-ANN. 4.250% 05/01/2029 100,000.000	99,422	97,801
78516FAB5 SABAL TRAIL TRANSMISSION LLC CALLABLE NO	SEMI-ANN. 4.682% 05/01/2038 80,000.000	82,147	70,548
79588TAD2 SAMMONS FINANCIAL GROUP INC CALLABLE NOT	SEMI-ANN. 3.350% 04/16/2031 100,000.000	99,772	85,957
80282KAZ9 SANTANDER HOLDINGS USA INC CALLABLE NOTE	SEMI-ANN. 3.244% 10/05/2026 100,000.000	99,823	97,015
80282KBG0 SANTANDER HOLDINGS USA INC CALLABLE NOTE	SEMI-ANN. 6.565% 06/12/2029 165,000.000	165,000	170,394
78432MAA3 SBL HOLDINGS INC CALLABLE NOTES FIXED 5.	SEMI-ANN. 5.125% 11/13/2026 100,000.000	100,000	98,260
822905AH8 SHELL FINANCE US INC CALLABLE NOTES FIXE	SEMI-ANN. 3.750% 09/12/2046 50,000.000	46,119	37,606
822905AA3 SHELL FINANCE US INC CALLABLE NOTES FIXE	SEMI-ANN. 4.375% 05/11/2045 30,000.000	34,495	25,113
822905AD7 SHELL FINANCE US INC CALLABLE NOTES FIXE	SEMI-ANN. 4.550% 08/12/2043 30,000.000	26,338	26,240
822905AE5 SHELL FINANCE US INC CALLABLE NOTES FIXE	SEMI-ANN. 4.000% 05/10/2046 30,000.000	30,976	23,521
822582AT9 SHELL INTERNATIONAL FINANCE BV CALLABLE	SEMI-ANN. 3.625% 08/21/2042 50,000.000	47,332	38,966
83192PAC2 SMITH & NEPHEW PLC CALLABLE NOTES FIXED	SEMI-ANN. 5.150% 03/20/2027 100,000.000	99,893	100,709
842400JA2 SOUTHERN CALIFORNIA EDISON CO CALLABLE B	SEMI-ANN. 4.875% 02/01/2027 100,000.000	99,980	100,316

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
842434CL4 SOUTHERN CALIFORNIA GAS CO CALLABLE BOND	SEMI-ANN. 4.450% 03/15/2044 45,000.000	49,455	37,915
842434CT7 SOUTHERN CALIFORNIA GAS CO CALLABLE BOND	SEMI-ANN. 3.950% 02/15/2050 100,000.000	99,757	76,073
842587DE4 SOUTHERN CO/THE CALLABLE NOTES FIXED 3.7	SEMI-ANN. 3.700% 04/30/2030 100,000.000	99,751	93,909
845743BN2 SOUTHWESTERN PUBLIC SERVICE CO CALLABLE	SEMI-ANN. 4.500% 08/15/2041 325,000.000	322,286	279,745
845743BL6 SOUTHWESTERN PUBLIC SERVICE CO CALLABLE RATINGS: BAA1 BBB+	SEMI-ANN. 6.000% 10/01/2036 35,000.000	43,943	35,648
85434VAA6 STANFORD HEALTH CARE CALLABLE BOND FIXED	SEMI-ANN. 3.795% 11/15/2048 80,000.000	81,738	61,489
855244AU3 STARBUCKS CORP CALLABLE NOTES FIXED 4.45	SEMI-ANN. 4.450% 08/15/2049 100,000.000	99,824	81,971
855244AS8 STARBUCKS CORP CALLABLE NOTES FIXED 4.5%	SEMI-ANN. 4.500% 11/15/2048 160,000.000	161,512	132,346
866677AK3 SUN COMMUNITIES OPERATING LP CALLABLE NO	SEMI-ANN. 5.500% 01/15/2029 100,000.000	99,878	100,693
71644EAJ1 SUNCOR ENERGY INC CALLABLE NOTES FIXED 6 RATINGS: BAA2 BBB+	SEMI-ANN. 6.800% 05/15/2038 9,000.000	12,389	9,584
86722TAB8 SUNCOR ENERGY INC CALLABLE NOTES FIXED 6 RATINGS: BAA2 BBB+	SEMI-ANN. 6.850% 06/01/2039 95,000.000	129,815	102,807
867229AC0 SUNCOR ENERGY INC CALLABLE NOTES FIXED 7 RATINGS: BAA2 BBB+	SEMI-ANN. 7.150% 02/01/2032 50,000.000	60,026	54,345
87165BAL7 SYNCHRONY FINANCIAL CALLABLE NOTES FIXED	SEMI-ANN. 3.700% 08/04/2026 100,000.000	91,608	97,810
871829AY3 SYSCO CORP CALLABLE NOTES FIXED 4.85% 01	SEMI-ANN. 4.850% 10/01/2045 55,000.000	57,522	48,239
87264AAZ8 T-MOBILE USA INC CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.500% 04/15/2050 500,000.000	497,875	410,538
87612GAA9 TARGA RESOURCES CORP CALLABLE NOTES FIXE	SEMI-ANN. 4.200% 02/01/2033 100,000.000	99,815	90,862

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
87612EBN5 TARGET CORP CALLABLE NOTES FIXED 2.95% 1	SEMI-ANN. 2.950% 01/15/2052 40,000.000	37,303	25,528
882384AE0 TEXAS EASTERN TRANSMISSION LP CALLABLE N	SEMI-ANN. 4.150% 01/15/2048 115,000.000	109,321	88,642
88240TAA9 TEXAS ELECTRIC MARKET STABILIZATION FUND	SEMI-ANN. 4.265% 08/01/2036 86,955.880	86,955	84,097
88240TAB7 TEXAS ELECTRIC MARKET STABILIZATION FUND	SEMI-ANN. 4.966% 02/01/2044 145,000.000	144,986	139,764
882926AA6 TEXAS INSTRUMENTS INC CALLABLE NOTES FIX	SEMI-ANN. 5.050% 05/18/2063 20,000.000	20,047	18,054
891160MJ9 TORONTO-DOMINION BANK/THE CALLABLE NOTES	SEMI-ANN. 3.625% 09/15/2031 1,275,000.000	1,189,014	1,238,430
89177HAA0 TOWD POINT MORTGAGE TRUST 2019-HY2 2019-	MONTHLY FLOATING 05/25/2058 29,223.310	29,283	29,888
89178BAA2 TOWD POINT MORTGAGE TRUST 2019-4 2019-4	MONTHLY FLOATING 10/25/2059 64,321.910	64,946	61,188
89417EAL3 TRAVELERS COS INC/THE CALLABLE NOTES FIX	SEMI-ANN. 3.750% 05/15/2046 60,000.000	59,474	45,958
89417EAH2 TRAVELERS COS INC/THE CALLABLE NOTES FIX	SEMI-ANN. 5.350% 11/01/2040 40,000.000	47,356	39,278
896516AA9 TRINITY HEALTH CORP CALLABLE BOND FIXED	SEMI-ANN. 4.125% 12/01/2045 165,000.000	181,966	134,781
89788MAK8 TRUIST FINANCIAL CORP CALLABLE MEDIUM TE	SEMI-ANN. 6.123% 10/28/2033 100,000.000	100,000	104,199
89838QAA1 TRUSTEES OF BOSTON UNIVERSITY CALLABLE B	SEMI-ANN. 4.061% 10/01/2048 20,000.000	21,023	16,517
902494BL6 TYSON FOODS INC CALLABLE NOTES FIXED 5.4	SEMI-ANN. 5.400% 03/15/2029 100,000.000	99,838	101,105
225401AU2 UBS GROUP AG CALLABLE NOTES VARIABLE 14/	SEMI-ANN. 3.091% 05/14/2032 400,000.000	400,000	348,142
906548CL4 UNION ELECTRIC CO CALLABLE NOTES FIXED 3	SEMI-ANN. 3.650% 04/15/2045 30,000.000	28,112	22,691

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
906548CJ9 UNION ELECTRIC CO CALLABLE NOTES FIXED 3	SEMI-ANN. 3.900% 09/15/2042 75,000.000	71,057	60,028
90932LAJ6 UNITED AIRLINES 2023-1 CLASS A PASS THRO	SEMI-ANN. 5.800% 07/15/2037 166,201.690	166,202	169,499
90932WAA1 UNITED AIRLINES 2024-1 CLASS AA PASS THR	SEMI-ANN. 5.450% 08/15/2038 130,000.000	130,000	130,188
91324PDF6 UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN. 3.750% 10/15/2047 50,000.000	48,927	37,312
91324PCA8 UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN. 3.950% 10/15/2042 50,000.000	50,965	40,170
91324PCX8 UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN. 4.200% 01/15/2047 20,000.000	17,839	16,177
91324PCZ3 UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN. 4.250% 04/15/2047 15,000.000	14,026	12,169
91324PDL3 UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN. 4.250% 06/15/2048 75,000.000	76,402	60,261
91324PBU5 UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN. 4.625% 11/15/2041 35,000.000	36,450	30,857
91324PCR1 UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN. 4.750% 07/15/2045 25,000.000	26,049	22,046
91324PEW8 UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN. 5.050% 04/15/2053 200,000.000	198,648	180,386
91324PET5 UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN. 6.050% 02/15/2063 100,000.000	98,820	102,247
91412NBC3 UNIVERSITY OF CHICAGO/THE CALLABLE BOND	SEMI-ANN. 4.003% 10/01/2053 25,000.000	27,029	20,276
914886AC0 UNIVERSITY OF SOUTHERN CALIFORNIA CALLAB	SEMI-ANN. 3.841% 10/01/2047 70,000.000	69,871	56,353
92277GAN7 VENTAS REALTY LP CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.400% 01/15/2029 100,000.000	99,954	97,330
92343VCQ5 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 4.400% 11/01/2034 45,000.000	47,396	41,703

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
92343VDR2 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 4.812% 03/15/2039 340,000.000	341,437	313,852
92343VGK4 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 3.400% 03/22/2041 400,000.000	399,768	302,848
92343VBE3 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 4.750% 11/01/2041 70,000.000	71,233	62,929
92343VBG8 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 3.850% 11/01/2042 30,000.000	24,340	23,631
92343VCK8 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN. 4.862% 08/21/2046 145,000.000	151,060	129,561
92564RAL9 VICI PROPERTIES LP / VICI NOTE CO INC CA	SEMI-ANN. 3.875% 02/15/2029 100,000.000	91,547	94,229
927804GR9 VIRGINIA ELECTRIC AND POWER CO CALLABLE	SEMI-ANN. 5.050% 08/15/2034 230,000.000	229,480	224,466
927804FY5 VIRGINIA ELECTRIC AND POWER CO CALLABLE	SEMI-ANN. 3.800% 09/15/2047 50,000.000	48,960	37,469
927804GA6 VIRGINIA ELECTRIC AND POWER CO CALLABLE	SEMI-ANN. 4.600% 12/01/2048 100,000.000	99,435	84,468
92808VAB8 VIRGINIA POWER FUEL SECURITIZATION LLC B	SEMI-ANN. 4.877% 05/01/2033 915,000.000	914,968	914,261
92857WBS8 VODAFONE GROUP PLC CALLABLE NOTES FIXED	SEMI-ANN. 4.875% 06/19/2049 100,000.000	98,251	86,258
928668AU6 VOLKSWAGEN GROUP OF AMERICA FINANCE LLC	SEMI-ANN. 4.750% 11/13/2028 300,000.000	296,640	292,372
254687DR4 WALT DISNEY CO/THE NOTES FIXED 7.28% 30/	SEMI-ANN. 7.280% 06/30/2028 100,000.000	132,241	107,724
254687FD3 WALT DISNEY CO/THE NOTES FIXED 7.9% 01/D	SEMI-ANN. 7.900% 12/01/2095 20,000.000	27,506	24,297
55903VBE2 WARNERMEDIA HOLDINGS INC CALLABLE NOTES	SEMI-ANN. 5.141% 03/15/2052 100,000.000	100,000	74,654
93884PDW7 WASHINGTON GAS LIGHT CO CALLABLE MEDIUM	SEMI-ANN. 3.796% 09/15/2046 85,000.000	87,786	64,173

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
95000U2S1 WELLS FARGO & CO CALLABLE MEDIUM TERM NO	SEMI-ANN. 2.393% 06/02/2028 100,000.000	91,220	94,183
95000U3E1 WELLS FARGO & CO CALLABLE MEDIUM TERM NO	SEMI-ANN. 5.574% 07/25/2029 100,000.000	100,000	101,543
95000U2J1 WELLS FARGO & CO CALLABLE MEDIUM TERM NO	SEMI-ANN. 2.572% 02/11/2031 200,000.000	200,000	176,389
95000U3H4 WELLS FARGO & CO CALLABLE NOTES VARIABLE	SEMI-ANN. 6.491% 10/23/2034 100,000.000	100,000	106,251
94974BGE4 WELLS FARGO & CO MEDIUM TERM NOTE FIXED	SEMI-ANN. 4.650% 11/04/2044 105,000.000	113,115	88,243
94974BGU8 WELLS FARGO & CO MEDIUM TERM NOTE FIXED	SEMI-ANN. 4.750% 12/07/2046 50,000.000	49,720	42,268
94974BGQ7 WELLS FARGO & CO MEDIUM TERM NOTE FIXED	SEMI-ANN. 4.900% 11/17/2045 175,000.000	182,393	151,847
94974BFP0 WELLS FARGO & CO NOTES FIXED 5.375% 02/N	SEMI-ANN. 5.375% 11/02/2043 55,000.000	62,759	51,377
95040QAF1 WELLTOWER OP LLC CALLABLE NOTES FIXED 4.	SEMI-ANN. 4.950% 09/01/2048 75,000.000	78,753	67,453
959802AY5 WESTERN UNION CO/THE CALLABLE NOTES FIXE	SEMI-ANN. 2.850% 01/10/2025 100,000.000	99,845	99,950
960386AM2 WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	SEMI-ANN. FLOATING 09/15/2028 100,000.000	99,889	99,030
961214DC4 WESTPAC BANKING CORP NOTES FIXED 2.7% 19	SEMI-ANN. 2.700% 08/19/2026 235,000.000	249,004	228,329
961214CX9 WESTPAC BANKING CORP NOTES FIXED 2.85% 1	SEMI-ANN. 2.850% 05/13/2026 700,000.000	644,357	684,411
962166BY9 WEYERHAEUSER CO CALLABLE NOTES FIXED 4%	SEMI-ANN. 4.000% 04/15/2030 100,000.000	98,470	94,751
96926GAC7 WILLIAM MARSH RICE UNIVERSITY CALLABLE B	SEMI-ANN. 3.574% 05/15/2045 20,000.000	21,723	15,829
96926GAD5 WILLIAM MARSH RICE UNIVERSITY CALLABLE B	SEMI-ANN. 3.774% 05/15/2055 45,000.000	46,050	34,247

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
97068LAA6 WILLIS-KNIGHTON MEDICAL CENTER CALLABLE	SEMI-ANN. 4.813% 09/01/2048 35,000.000	35,038	29,940
976656CJ5 WISCONSIN ELECTRIC POWER CO CALLABLE NOT	SEMI-ANN. 4.300% 12/15/2045 190,000.000	224,014	154,665
976843BH4 WISCONSIN PUBLIC SERVICE CORP CALLABLE N	SEMI-ANN. 3.671% 12/01/2042 30,000.000	27,854	23,296
817826AF7 7-ELEVEN INC CALLABLE NOTES FIXED 2.5% 1	SEMI-ANN. 2.500% 02/10/2041 100,000.000	98,911	64,485
TOTAL CORPORATE DEBT INSTRUMENTS: ALL OTHER VALUE OF INTEREST IN REGISTERED INVESTMENT COMPANIES		66,473,465	60,496,341
----- 72201P878 PIMCO FDS LONG DUR CP BD		20,601,852	16,254,158
		1,764,838.000	
TOTAL VALUE OF INTEREST IN REGISTERED INVESTMENT COMPANIES		20,601,852	16,254,158
GENERAL INVESTMENTS - OTHER			
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STATE AND MUNICIPAL SECURITIES			

13063BFR8 CALIFORNIA ST GO BDS 01/APR/2010 01/MAR/	SEMI-ANN. 7.625% 03/01/2040 10,000.000	16,180	11,783
13063BBU5 CALIFORNIA ST GO BDS 10/NOV/2009 01/NOV/	SEMI-ANN. 7.350% 11/01/2039 205,000.000	304,825	234,418
13063A5G5 CALIFORNIA ST GO BDS 28/APR/2009 01/APR/	SEMI-ANN. 7.550% 04/01/2039 70,000.000	107,036	82,742
231266MN4 CURATORS UNIV MO SYS FACS REV TAXABLE BD	SEMI-ANN. 2.012% 11/01/2027 95,000.000	82,823	88,740
234667JL8 DALLAS CNTY TEX HOSP DIST LTD TAX BDS 20	SEMI-ANN. 5.621% 08/15/2044 40,000.000	47,993	39,357
254845JZ4 DISTRICT COLUMBIA WTR & SWR AUTH PUB UTI	SEMI-ANN. 4.814% 10/01/2114 65,000.000	66,715	55,729

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
452252FH7 ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY R	SEMI-ANN. 6.184% 01/01/2034 35,000.000	45,129	36,438
47770VBR0 JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ	SEMI-ANN. 4.433% 01/01/2033 140,000.000	139,162	137,609
47770VAZ3 JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ	SEMI-ANN. 4.532% 01/01/2035 55,000.000	60,888	53,415
54438CPA4 LOS ANGELES CALIF CMNTY COLLEGE DIST GO	SEMI-ANN. 6.750% 08/01/2049 5,000.000	10,105	5,563
54627RAS9 LOUISIANA LOC GOVT ENVIRONMENTAL FACS &	SEMI-ANN. 5.048% 12/01/2034 80,000.000	80,522	79,973
54627RAN0 LOUISIANA LOC GOVT ENVIRONMENTAL FACS &	SEMI-ANN. 4.275% 02/01/2036 220,000.000	220,422	208,243
54627RAP5 LOUISIANA LOC GOVT ENVIRONMENTAL FACS &	SEMI-ANN. 4.475% 08/01/2039 45,000.000	44,860	41,909
54627RAT7 LOUISIANA LOC GOVT ENVIRONMENTAL FACS &	SEMI-ANN. 5.198% 12/01/2039 100,000.000	100,000	98,961
60636APP2 MISSOURI ST HEALTH & EDL FACS AUTH EDL F	SEMI-ANN. 3.652% 08/15/2057 85,000.000	84,608	62,700
64971M4P4 NEW YORK N Y CITY TRANSITIONAL FIN AUTH	SEMI-ANN. 5.508% 08/01/2037 65,000.000	74,538	64,083
64971M5L2 NEW YORK N Y CITY TRANSITIONAL FIN AUTH	SEMI-ANN. 5.572% 11/01/2038 95,000.000	117,153	94,355
64966H4K3 NEW YORK N Y GO BDS 2011 C-1 20/OCT/2010	SEMI-ANN. 5.517% 10/01/2037 40,000.000	47,643	39,688
64966JAR7 NEW YORK N Y GO BDS 2011 F-1 21/DEC/2010	SEMI-ANN. 6.271% 12/01/2037 15,000.000	17,199	15,745
649902T37 NEW YORK ST DORM AUTH ST PERS INCOME TAX	SEMI-ANN. 5.600% 03/15/2040 65,000.000	83,150	64,495
650035TD0 NEW YORK ST URBAN DEV CORP REV INCOME TA	SEMI-ANN. 5.770% 03/15/2039 95,000.000	110,166	95,938
677632PA3 OHIO ST UNIV GEN RCPTS TAXABLE GEN RECEI	SEMI-ANN. 4.800% 06/01/2111 10,000.000	10,598	8,503

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6789084F8 OKLAHOMA DEV FIN AUTH REV TAXABLE RATEPA	SEMI-ANN. 4.135% 12/01/2033 95,549.680	95,550	92,474
6789083Z5 OKLAHOMA DEV FIN AUTH REV TAXABLE RATEPA	SEMI-ANN. 4.285% 02/01/2034 49,579.300	49,579	48,233
73358WCW2 PORT AUTH N Y & N J CONSOLIDATED BDS 164	SEMI-ANN. 5.647% 11/01/2040 30,000.000	36,567	30,684
73358WCX0 PORT AUTH N Y & N J CONSOLIDATED BDS 165	SEMI-ANN. 5.647% 11/01/2040 15,000.000	19,581	15,342
759136QP2 REGIONAL TRANSN DIST COLO SALES TAX REV	SEMI-ANN. 5.844% 11/01/2050 30,000.000	39,412	30,380
79467BBN4 SALES TAX SECURITIZATION CORP ILL TAXABL	SEMI-ANN. 3.820% 01/01/2048 65,000.000	67,073	51,361
796253T93 SAN ANTONIO TEX ELEC & GAS REV REV BDS 2	SEMI-ANN. 5.985% 02/01/2039 65,000.000	84,662	67,226
796253Z21 SAN ANTONIO TEX ELEC & GAS REV REV BDS 2	SEMI-ANN. 4.427% 02/01/2042 20,000.000	23,192	18,427
797400FN3 SAN DIEGO CNTY CALIF REGL TRANSN COMMN S	SEMI-ANN. 5.911% 04/01/2048 30,000.000	38,964	30,439
798170AN6 SAN JOSE CALIF REDEV AGY SUCCESSOR AGY T	SEMI-ANN. 3.375% 08/01/2034 50,000.000	47,252	44,414
88258MAA3 TEXAS NAT GAS SECURITIZATION FIN CORP RE	SEMI-ANN. 5.102% 04/01/2035 746,758.240	743,916	748,325
88258MAB1 TEXAS NAT GAS SECURITIZATION FIN CORP RE	SEMI-ANN. 5.169% 04/01/2041 80,000.000	81,970	78,783
882722VN8 TEXAS ST G O HWY IMPT BDS 2010A 29/SEP/2	SEMI-ANN. 4.681% 04/01/2040 40,000.000	44,283	36,954
88283LHU3 TEXAS TRANSN COMMN ST HWY FD REV REV BDS	SEMI-ANN. 5.178% 04/01/2030 120,000.000	143,866	121,130
913366EP1 UNIV CALIF REGTS MED CTR POOLED REV POOL	SEMI-ANN. 6.548% 05/15/2048 40,000.000	52,270	42,959
913366DF4 UNIV CALIF REGTS MED CTR POOLED REV REV	SEMI-ANN. 6.583% 05/15/2049 35,000.000	51,233	37,580

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
913366KD1 UNIV CALIF REGTS MED CTR POOLED REV TAXA	SEMI-ANN. 3.706% 05/15/2120 250,000.000	260,788	156,515
91412GHA6 UNIVERSITY CALIF REVS GEN REV BDS 2012 A	SEMI-ANN. 4.858% 05/15/2112 35,000.000	36,137	29,088
9151375R0 UNIVERSITY TEX UNIV REVS FING SYS REV BD	SEMI-ANN. 4.794% 08/15/2046 10,000.000	12,224	9,372
915217WX7 UNIVERSITY VA UNIV REVS FEDERALLY TAXABL	SEMI-ANN. 4.179% 09/01/2117 15,000.000	15,111	11,231
TOTAL STATE AND MUNICIPAL SECURITIES		3,815,344	3,321,304
FOREIGN GOVERNMENT AND AGENCY SECURITIES			

85771PAC6 EQUINOR ASA CALLABLE BOND FIXED 5.1% 17/	SEMI-ANN. 5.100% 08/17/2040 1,000,000.000	1,085,160	964,037
80413TAR0 KINGDOM OF SAUDI ARABIA MEDIUM TERM NOTE	SEMI-ANN. 3.750% 01/21/2055 200,000.000	196,552	132,804
80413TAW9 KINGDOM OF SAUDI ARABIA MEDIUM TERM NOTE	SEMI-ANN. 3.450% 02/02/2061 200,000.000	200,000	121,452
71643VAB1 PETROLEOS MEXICANOS CALLABLE BOND FIXED	SEMI-ANN. 6.700% 02/16/2032 67,000.000	98,848	58,287
110709EC2 PROVINCE OF BRITISH COLUMBIA CANADA BOND	SEMI-ANN. 7.250% 09/01/2036 35,000.000	52,477	41,261
46514BRN9 STATE OF ISRAEL BOND FIXED 5.375% 12/MAR	SEMI-ANN. 5.375% 03/12/2029 100,000.000	99,469	99,693
TOTAL FOREIGN GOVERNMENT AND AGENCY SECURITIES		1,732,505	1,417,534
OTHER SECURITIES			

010718PE CREDIT DEFAULT SWAP - CDS	GE 2.7 090ct22@1 100,000.000	0	1,268
010845PE CREDIT DEFAULT SWAP - CDS	GM 4.2 10/01/2@5 100,000.000	0	13,921

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
010846PE CREDIT DEFAULT SWAP - CDS	VRZN 4.125 16M@1 %USD 20/DEC/2028 200,000.000	0	3,560
010851PE CREDIT DEFAULT SWAP - CDS	F 4.346 08Dec205 %USD 20/DEC/2028 100,000.000	0	13,669
010855PE CREDIT INDEX SWAP - CDI	CDX.NA.EM.41-V@1 %USD 20/JUN/2029 100,000.000	0	(2,394)
010866PE CREDIT INDEX SWAP - CDI	CDX.NA.IG.43-V@1 %USD 20/DEC/2029 300,000.000	0	6,696
010796PE OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3% USD 21/JUN/203 200,000.000	0	15,211
010797PE OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3% USD 21/JUN/203 200,000.000	0	15,211
010804PE OVERNIGHT INDEX SWAP - OIS	SOFR +0.261%/2% USD 15/DEC/205 200,000.000	0	73,856
010805PE OVERNIGHT INDEX SWAP - OIS	SOFR +0.261%/2% USD 15/DEC/205 100,000.000	0	36,928
010806PE OVERNIGHT INDEX SWAP - OIS	SOFR +0.261%/2% USD 15/DEC/205 100,000.000	0	36,928
010807PE OVERNIGHT INDEX SWAP - OIS	SOFR +0.261%/2% USD 15/DEC/205 100,000.000	0	36,928
010808PE OVERNIGHT INDEX SWAP - OIS	SOFR +0.261%/2% USD 15/DEC/205 100,000.000	0	36,928
010809PE OVERNIGHT INDEX SWAP - OIS	SOFR +0.261%/2% USD 15/DEC/205 100,000.000	0	36,928
010810PE OVERNIGHT INDEX SWAP - OIS	SOFR +0.261%/2% USD 15/DEC/205 100,000.000	0	36,928
010811PE OVERNIGHT INDEX SWAP - OIS	SOFR +0.261%/2% USD 15/DEC/205 100,000.000	0	36,928
010822PE OVERNIGHT INDEX SWAP - OIS	SOFR +0.261%/1.25% USD 15/DEC/202 300,000.000	0	17,429
010823PE OVERNIGHT INDEX SWAP - OIS	SOFR +0.261%/1.25% USD 15/DEC/202 100,000.000	0	5,810

AS OF DECEMBER 31, 2024

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
010852PE	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.68691% USD 15/AUG/203	0	5,514
		200,000.000			
010853PE	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.75% USD 20/JUN/202	0	1,235
		100,000.000			
010859PE	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.75% USD 18/DEC/202	0	4,015
		300,000.000			
010860PE	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.75% USD 18/DEC/202	0	1,338
		100,000.000			
010863PE	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.75% USD 18/DEC/203	0	2,670
		100,000.000			
010864PE	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.75% USD 18/DEC/203	0	16,019
		600,000.000			
010865PE	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.75% USD 18/DEC/203	0	8,010
		300,000.000			
TOTAL OTHER SECURITIES				0	461,534
TOTAL GENERAL INVESTMENTS - OTHER				5,547,849	5,200,372
				=====	=====
TOTAL GENERAL INVESTMENTS				135,325,550	122,713,944
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IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
OTHER LIABILITIES				

OVERDRAFTS				

USDC	USD CASH AT BROKER	(16,347.270)	(16,347)	(16,347)
USVG	USD VM FOR CENTRAL CLEARING BROKER GS	(460,641.230)	(460,641)	(460,641)
USVM	USD VM FOR CENTRAL CLEARING BROKER MS	(8.270)	(8)	0
TOTAL OVERDRAFTS			(476,997)	(476,989)
FUTURES CONTRACTS				

USH5COM	US LONG BOND(CBT) BOND 20/MAR/2025 USH5	EXPIRES 03/20/2025 SIZE 100,000.0 (30.000)	0	78,706
WNH5COM	US ULTRA BOND CBT BOND 20/MAR/2025 WNH5	EXPIRES 03/20/2025 SIZE 100,000.0 (44.000)	0	169,401
TYH5COM	US 10YR NOTE (CBT) BOND 20/MAR/2025 TYH5	EXPIRES 03/20/2025 SIZE 100,000.0 64.000	0	(68,241)
UXYH5CO	US 10YR ULTRA FUT BOND 20/MAR/2025 UXYH5	EXPIRES 03/20/2025 SIZE 100,000.0 53.000	0	(68,226)
FVH5COM	US 5YR NOTE (CBT) BOND 31/MAR/2025 FVH5	EXPIRES 03/31/2025 SIZE 100,000.0 14.000	0	(9,424)
TOTAL FUTURES CONTRACTS BEFORE CASH FLOWS			0	102,215
TOTAL CASH FLOWS ON FUTURES CONTRACTS				104,027
TOTAL FUTURES CONTRACTS NET OF CASH FLOWS				(1,812)

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
TOTAL PAYABLES FOR SECURITIES PURCHASED		(27,202,180)	(27,202,180)
TOTAL OTHER LIABILITIES		(27,679,176)	(27,680,981)
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IDENTITY OF ISSUE, BORROWER, LESSOR INTEREST-BEARING CASH (INCLUDING MM ACCTS & CD)	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
----- CCBCYDUS4 CASH COLLATERAL DOM MSF BCY USD	280,000.000	(280,000)	280,000
TOTAL INTEREST-BEARING CASH (INCLUDING MM ACCTS & CD)		(280,000)	280,000
CORPORATE DEBT INSTRUMENTS -----			
097023DJ1 BOEING CO/THE CALLABLE NOTES FIXED 6.298	SEMI-ANN. 6.298% 05/01/2029 100,000.000	(100,000)	102,782
TOTAL CORPORATE DEBT INSTRUMENTS		(100,000)	102,782
OTHER SECURITIES -----			
010854PE CREDIT INDEX SWAP - CDI	CDX.NA.IG.42-V@1 500,000.000	0	0
010856PE CREDIT INDEX SWAP - CDI	CDX.NA.IG.42-V@1 325,000.000	0	0
010857PE CREDIT INDEX SWAP - CDI	CDX.NA.IG.42-V@1 300,000.000	0	0
010858PE CREDIT INDEX SWAP - CDI	CDX.NA.IG.42-V@1 100,000.000	0	0
010861PE CREDIT INDEX SWAP - CDI	CDX.NA.IG.42-V@1 100,000.000	0	0
010862PE CREDIT INDEX SWAP - CDI	CDX.NA.IG.42-V@1 100,000.000	0	0
TOTAL OTHER SECURITIES		0	0

IDENTITY OF ISSUE, BORROWER, LESSOR FUTURES CONTRACTS				DESCRIPTION OF INVESTMENT SHARES / PAR			COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
USM4COM	US LONG BOND(CBT) BOND	18/JUN/2024	USM4	EXPIRES 06/18/2024	SIZE	100,000.0	0	19,832
					30.000			
USZ4COM	US LONG BOND(CBT) BOND	19/DEC/2024	USZ4	EXPIRES 12/19/2024	SIZE	100,000.0	0	277,646
					30.000			
USU4COM	US LONG BOND(CBT) BOND	19/SEP/2024	USU4	EXPIRES 09/19/2024	SIZE	100,000.0	0	(245,714)
					30.000			
WNM4COM	US ULTRA BOND CBT BOND	18/JUN/2024	WNM4	EXPIRES 06/18/2024	SIZE	100,000.0	0	97,143
					44.000			
WNZ4COM	US ULTRA BOND CBT BOND	19/DEC/2024	WNZ4	EXPIRES 12/19/2024	SIZE	100,000.0	0	469,770
					44.000			
WNU4COM	US ULTRA BOND CBT BOND	19/SEP/2024	WNU4	EXPIRES 09/19/2024	SIZE	100,000.0	0	(370,700)
					44.000			
TYM4COM	US 10YR NOTE (CBT) BOND	18/JUN/2024	TYM4	EXPIRES 06/18/2024	SIZE	100,000.0	0	(65,389)
					63.000			
TYZ4COM	US 10YR NOTE (CBT) BOND	19/DEC/2024	TYZ4	EXPIRES 12/19/2024	SIZE	100,000.0	0	(263,114)
					68.000			
TYU4COM	US 10YR NOTE (CBT) BOND	19/SEP/2024	TYU4	EXPIRES 09/19/2024	SIZE	100,000.0	0	209,858
					50.000			
UXYM4CO	US 10YR ULTRA FUT BOND	18/JUN/2024	UXYM4	EXPIRES 06/18/2024	SIZE	100,000.0	0	(93,200)
					59.000			
UXYZ4CO	US 10YR ULTRA FUT BOND	19/DEC/2024	UXYZ4	EXPIRES 12/19/2024	SIZE	100,000.0	0	(207,742)
					51.000			
UXYU4CO	US 10YR ULTRA FUT BOND	19/SEP/2024	UXYU4	EXPIRES 09/19/2024	SIZE	100,000.0	0	296,890
					59.000			
FVM4COM	US 5YR NOTE (CBT) BOND	28/JUN/2024	FVM4	EXPIRES 06/28/2024	SIZE	100,000.0	0	2,290
					11.000			
FVU4COM	US 5YR NOTE (CBT) BOND	30/SEP/2024	FVU4	EXPIRES 09/30/2024	SIZE	100,000.0	0	30,221
					11.000			
FVZ4COM	US 5YR NOTE (CBT) BOND	31/DEC/2024	FVZ4	EXPIRES 12/31/2024	SIZE	100,000.0	0	(34,356)
					14.000			

IDENTITY OF ISSUE, BORROWER, LESSOR TOTAL FUTURES CONTRACTS SECURITIES SOLD SHORT	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
		0	123,435
01F030645 TBA FNMA SINGLE FAMILY 30YR 3 4/17	3.000% 04/25/2047 500,000.000	425,938	(425,938)
01F050635 TBA FNMA SINGLE FAMILY 30YR 5 3/18	5.000% 03/25/2048 1,400,000.000	1,358,000	(1,358,000)
01F052656 TBA FNMA SINGLE FAMILY 30YR 5.5 5/17	5.500% 05/25/2047 100,000.000	97,289	(97,289)
01F030652 TBA UMBS SINGLE FAMILY 30YR 3.0 05/24	3.000% 05/25/2054 200,000.000	166,719	(165,902)
01F032666 TBA UMBS SINGLE FAMILY 30YR 3.5 6/20	3.500% 06/25/2054 300,000.000	266,859	(266,859)
01F032674 TBA UMBS SINGLE FAMILY 30YR 3.5 7/20	3.500% 07/25/2054 300,000.000	264,387	(262,594)
01F040636 TBA UMBS SINGLE FAMILY 30YR 4.0 03/23	4.000% 03/25/2053 500,000.000	459,219	(459,219)
01F040651 TBA UMBS SINGLE FAMILY 30YR 4.0 05/23	4.000% 05/25/2053 500,000.000	447,813	(447,813)
01F040669 TBA UMBS SINGLE FAMILY 30YR 4.0 06/24	4.000% 06/25/2054 300,000.000	274,828	(273,984)
01F0426A6 TBA UMBS SINGLE FAMILY 30YR 4.5 10/23	4.500% 10/25/2054 2,200,000.000	2,167,891	(2,167,891)
01F050627 TBA UMBS SINGLE FAMILY 30YR 5.0 02/24	5.000% 02/25/2054 1,400,000.000	1,371,453	(1,371,453)
01F050684 TBA UMBS SINGLE FAMILY 30YR 5.0 08/23	5.000% 08/25/2054 100,000.000	98,867	(98,867)
01F0506B7 TBA UMBS SINGLE FAMILY 30YR 5.0 11/22	5.000% 11/25/2053 1,500,000.000	1,458,281	(1,458,281)
01F052649 TBA UMBS SINGLE FAMILY 30YR 5.5 04/24	5.500% 04/25/2054 300,000.000	296,203	(296,203)

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
01F052664 TBA UMBS SINGLE FAMILY 30YR 5.5 06/24	5.500% 06/25/2054 1,000,000.000	984,729	(982,727)
01F052672 TBA UMBS SINGLE FAMILY 30YR 5.5 07/24	5.500% 07/25/2054 1,000,000.000	984,063	(984,063)
01F0526A5 TBA UMBS SINGLE FAMILY 30YR 5.5 10/23	5.500% 10/25/2054 2,500,000.000	2,531,445	(2,531,445)
01F0526B3 TBA UMBS SINGLE FAMILY 30YR 5.5 11/23	5.500% 11/25/2054 2,500,000.000	2,477,148	(2,477,148)
01F0526C1 TBA UMBS SINGLE FAMILY 30YR 5.5 12/23	5.500% 12/25/2054 2,200,000.000	2,184,875	(2,184,875)
01F0506C5 TBA UMBS SINGLE FAMILY 5%	5.000% 12/25/2054 300,000.000	292,781	(292,945)
TOTAL SECURITIES SOLD SHORT		18,608,787	(18,603,496)
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TOTAL GENERAL INVESTMENTS		18,228,787	(18,097,279)