Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

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

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

OMB Nos. 1210-0110
1210-0089

2024

This Form is Open to Public Inspection

Part I Annual Report Identification Information

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

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

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

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

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

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

Part II Basic Plan Information—enter all requested information

1a Name of plan
EVERSOURCE RETIREMENT PLAN MASTER TRUST

1b Three-digit plan number (PN) ▶ 006

1c Effective date of plan 10/01/2000

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)
EVERSOURCE ENERGY SERVICE COMPANY

P.O. BOX 270
HARTFORD, CT 06141-0270

2b Employer Identification Number (EIN) 25-6365444

2c Plan Sponsor's telephone number 800-841-8684

2d Business code (see instructions) 221500

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.	10/08/2025	KARA A. O'CONNOR
	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

EXECUTIVE VICE PRESIDENT, HUMAN RESOURCES & INFORMATION TECHNOLOGY
EVERSOURCE ENERGY SERVICE COMPANY
P.O. BOX 270
HARTFORD, CT 06141-0270

3b Administrator's EIN 06-0989432

3c Administrator's telephone number 800-841-8684

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**	0
6	Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines **6a(1), 6a(2), 6b, 6c,** and **6d**).		
a(1)	Total number of active participants at the beginning of the plan year	**6a(1)**	
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	0
b	Retired or separated participants receiving benefits	**6b**	
c	Other retired or separated participants entitled to future benefits	**6c**	
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**.	**6d**	0
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	
f	Total. Add lines **6d** and **6e**.	**6f**	0
g(1)	Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item)	**6g(1)**	
g(2)	Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g(2)**	
h	Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.	**6h**	
7	Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	

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

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

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

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

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

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

b General Schedules
- **(1)** ☒ **H** (Financial Information)
- **(2)** ☐ **I** (Financial Information – Small Plan)
- **(3)** ☐ **A** (Insurance Information) – Number Attached _____
- **(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)	Service Provider Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ **File as an attachment to Form 5500.**	**2024** **This Form is Open to Public Inspection.**

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

A Name of plan
EVERSOURCE RETIREMENT PLAN MASTER TRUST

B Three-digit plan number (PN) ▶ 006

C Plan sponsor's name as shown on line 2a of Form 5500
EVERSOURCE ENERGY SERVICE COMPANY

D Employer Identification Number (EIN)
25-6365444

Part I Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

BEACH POINT CAPITAL MANAGEMENT, LP

80-0242162

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

SILVER CREEK EARLY ADVANTAGE, L.P.

86-1053486

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

EATON VANCE TRUST COMPANY

20-2074728

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

J.P. MORGAN CHASE BANK, N.A.

13-4994650

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

LIBREMAX CAPITAL, LLC

27-2436175

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

SEI TRUST COMPANY

06-1271230

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

AXIOM INTERNATIONAL INVESTORS, LLC

13-4021938

(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)

LOOMIS SAYLES GLOBAL

20-8080381

(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	NONE	148326	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

THE BANK OF NEW YORK MELLON

13-5160382

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
18 19 28 99	NONE	634572	Yes [X] No [ ]	Yes [X] No [ ]		Yes [X] No [ ]

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

ACADIAN ASSET MANAGEMENT LLC

04-2929221

(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	NONE	741794	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

PGIM, INC

22-2540245

(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	NONE	715136	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

POLUNIN DEVELOPING COUNTRIES

80-0741735

(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	NONE	888283	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

EVERSOURCE ENERGY SERVICE COMPANY

06-0810627

(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?
65	PLAN SPONSOR	73422	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)

MONDRIAN INVESTMENT GROUP (U.S.)

56-2475915

(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	NONE	79458	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PIMCO

95-2632339

(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	NONE	217439	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NEPC, LLC

26-1429809

(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?
16	NONE	431120	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)

PAYDEN & RYGEL

95-3921788

(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	NONE	331669	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

THE CLIFTON GROUP INVESTMENT

41-0995965

(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	NONE	427275	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

STATE STREET BANK AND TRUST

04-1867445

(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	NONE	35644	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)

GRANAHAN INVESTMENT MANAGEMENT

04-2856200

(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	NONE	201047	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PACIFIC INVESTMENT MANAGEMENT

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	NONE	1533228	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

TWIN TREE CAPITAL PARTNERS LP

27-1490346

(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	NONE	263489	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)

CASTLE CREEK CAPITAL

61-1778768

(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	NONE	466076	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PASSAIC PARTNERS LLC

87-1925602

(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 99	NONE	1627356	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

INCOME RESEARCH & MANAGEMENT

04-2955404

(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	NONE	100014	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)

SC STRATEGIC INVESTMENT FUND, L.P.

98-1266660

(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	NONE	44317	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

CHORUS CAPITAL

(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	NONE	84324	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

BLUE TORCH CREDIT OPPORTUNITIES FD

98-1401569

(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	NONE	166511	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

BALBEC SC EVERGREEN

(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	NONE	126287	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

DLA PIPER LLP US

52-0616490

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29	NONE	351818	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NGP XI

47-2005750

(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	NONE	94410	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)

RIDGEWOOD WATER & STRATEGIC

87-4809249

(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	NONE	68581	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

SSGA S&P 500 INDEX NON-LENDING

04-6625099

(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	NONE	51171	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

RICHARDS KIBBE & ORBE

13-3441383

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29	NONE	34800	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)

MILLBANK DARTMOOR PORTSMOUTH

85-2079008

(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	NONE	25346	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

NORTHERN SHIPPING IV

(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	NONE	118599	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

WALKERS SPV CREATION

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29	NONE	9040	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

CROWELL & MORING

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29	NONE	18268	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

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

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

Part I Service Provider Information (continued)

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

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

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

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

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

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

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

(complete as many entries as needed)

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

DFE/Participating Plan Information

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

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

OMB No. 1210-0110

2024

This Form is Open to Public Inspection.

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

A Name of plan
EVERSOURCE RETIREMENT PLAN MASTER TRUST

B Three-digit plan number (PN) ▶ 006

C Plan or DFE sponsor's name as shown on line 2a of Form 5500
EVERSOURCE ENERGY SERVICE COMPANY

D Employer Identification Number (EIN)
25-6365444

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

a Name of MTIA, CCT, PSA, or 103-12 IE: ACADIAN EMERGING MARKETS SMALL-CAP

b Name of sponsor of entity listed in (a): ACADIAN ASSET MANAGEMENT LLC

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
45-2634493-014	E	61551105

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

b Name of sponsor of entity listed in (a): FIERA CAPITAL INC.

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
90-0947943-000	C	210605582

a Name of MTIA, CCT, PSA, or 103-12 IE: JENNISON GLOBAL OPPORTUNITY FUND

b Name of sponsor of entity listed in (a): PRUDENTIAL TRUST COMPANY

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)
23-6994310-000	C	111113943

a Name of MTIA, CCT, PSA, or 103-12 IE: ROBECO BP GLOBAL EQUITY FD INST CL

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

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)
35-2539222-000	C	125406225

a Name of MTIA, CCT, PSA, or 103-12 IE: STATE STREET MSCI ACWI INDEX

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

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)
56-6670229-001	C	112700042

a Name of MTIA, CCT, PSA, or 103-12 IE: GLOBAL ALPHA INTL SMALL CAP FUND LP

b Name of sponsor of entity listed in (a): GLOBAL ALPHA CAPITAL MANAGEMENT LTD.

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)
30-0958532-001	C	41761390

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Part II **Information on Participating Plans (to be completed by DFEs, other than DCGs)**
(Complete as many entries as needed to report all participating plans. DCGs must report each participating plan using Schedule DCG.)

a Plan name EVERSOURCE PENSION PLAN

b Name of plan sponsor EVERSOURCE ENERGY SERVICE COMPANY | **c** EIN-PN 06-0810627-006

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

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a Plan name

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

a Plan name

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

a Plan name

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

SCHEDULE H (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Financial Information

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

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

OMB No. 1210-0110

2024

This Form is Open to Public Inspection

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

A Name of plan
EVERSOURCE RETIREMENT PLAN MASTER TRUST

B Three-digit plan number (PN) ▶ 006

C Plan sponsor's name as shown on line 2a of Form 5500
EVERSOURCE ENERGY SERVICE COMPANY

D Employer Identification Number (EIN)
25-6365444

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	12761847	10546448
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	78593322	55563615
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	472484791	496125140
(2) U.S. Government securities	1c(2)	359694258	333524102
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	103519070	0
(B) All other	1c(3)(B)	149301459	5119878
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	178960	0
(B) Common	1c(4)(B)	24706787	22092089
(5) Partnership/joint venture interests	1c(5)	4024966272	3435978478
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	614227915	1497078701
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)	56771915	61551105
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	242981380	324567822
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	-76151155	-278574777

		(a) Beginning of Year	(b) End of Year
1d Employer-related investments:			
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	6064036821	5963572601
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j	45649914	54627374
k Total liabilities (add all amounts in lines 1g through1j)	1k	45649914	54627374
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	6018386907	5908945227

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)		
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	-580324	
(B) U.S. Government securities	2b(1)(B)	6717933	
(C) Corporate debt instruments	2b(1)(C)	7162872	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	23519341	
(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		36819822
(2) Dividends: **(A)** Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)	20285	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	11699951	
(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		11720236
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	2222802131	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	2068498286	
(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		154303845
(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	-137035192	
(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		-137035192

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		94274790
(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)		4779189
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		2360344
c Other income	2c		102063638
d Total income. Add all **income** amounts in column (b) and enter total	2d		269286672
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)		
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		789300
i Administrative expenses:			
(1) Salaries and allowances	2i(1)		
(2) Contract administrator fees	2i(2)		
(3) Recordkeeping fees	2i(3)		
(4) IQPA audit fees	2i(4)		
(5) Investment advisory and investment management fees	2i(5)	7265566	
(6) Bank or trust company trustee/custodial fees	2i(6)	743317	
(7) Actuarial fees	2i(7)		
(8) Legal fees	2i(8)	318810	
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	4335887	
(12) Total administrative expenses. Add lines **2i(1)** through **(11)**	2i(12)		12663580
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		13452880
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		255833792
l Transfers of assets:			
(1) To this plan	2l(1)		9996894
(2) From this plan	2l(2)		375272366

Part III Accountant's Opinion

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

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

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

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

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

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

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

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

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

Part IV Compliance Questions

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

During the plan year:

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

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

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

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

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

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

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

	Security ID	Security Description	Tran Code	Shares	Transaction Expense	Cost of Acquisitions	Proceeds of Dispositions	Cost of Assets Disposed	Gain/Loss
5% VALUE :	300,919,345.33								

* * * NO ACTIVITY FOR THIS PERIOD * * *

Tran Count	Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions	Cost of Assets Disposed	Gain/Loss
5% VALUE :	**300,919,345.33**						
1345	999508989	NORTHEAST UTIL PAYDEN & REGAL PROPRIETARY FUNDS	1,625,010,814.450	1,625,010,814.45	0.00	0.00	0.00
921	999508989	NORTHEAST UTIL PAYDEN & REGAL PROPRIETARY FUNDS	1,520,398,002.710	0.00	1,520,398,002.71	1,520,398,002.71	0.00
82	999E81102	SWAP COLLATERAL WITH CITIBANK	491,846,855.540	491,846,855.54	0.00	0.00	0.00
75	999E81102	SWAP COLLATERAL WITH CITIBANK	398,231,139.140	0.00	398,231,139.14	398,231,139.14	0.00
2	999F34835	CASH COLLATERAL HELD AT MORGAN STANLEY	20,988,008.880	20,988,008.88	0.00	0.00	0.00
7	999F34835	CASH COLLATERAL HELD AT MORGAN STANLEY	27,856,146.450	0.00	27,856,146.45	27,856,146.45	0.00
72	999F34835	CASH COLLATERAL HELD AT MORGAN STANLEY	203,594,023.440	203,594,023.44	0.00	0.00	0.00
71	999F34835	CASH COLLATERAL HELD AT MORGAN STANLEY	299,136,464.290	0.00	299,136,464.29	299,136,464.29	0.00
14	99VVCNHT6	OPTIONS COLL WITH MORGAN STANLEY	181,972,000.000	181,972,000.00	0.00	0.00	0.00
20	99VVCNHT6	OPTIONS COLL WITH MORGAN STANLEY	225,875,708.700	0.00	225,875,708.70	225,875,708.70	0.00

BNY

NEU-CONSOLIDATION - NEUG00010000

Assets and Liabilities for 5500 Schedule H

1/1/2024 - 12/31/2024

Report ID: NA100E
Status: FINAL
NUSCO RETIREMENT PLAN

	Beginning of Year 1/1/2024		End of Year 12/31/2024	
ASSETS				
A. NON-INTEREST BEARING CASH	12,761,846.55		10,546,447.94	
B. RECEIVABLES				
(1) EMPLOYER CONTRIBUTIONS	0.00		0.00	
(2) PARTICIPANT CONTRIBUTIONS	0.00		0.00	
(3) OTHER	78,593,322.18		55,563,615.13	
C. GENERAL INVESTMENTS				
(1) INTEREST BEARING CASH	378,735,995.66		496,125,139.50	
(2) U.S. GOVERNMENT SECURITIES	359,694,257.75		333,524,102.06	
(3) CORPORATE DEBT INSTRUMENTS				
(A) PREFERRED	105,159,579.38		0.00	
(B) ALL OTHER	147,660,949.15		5,119,877.96	
(4) CORPORATE STOCKS				
(A) PREFERRED	178,960.05		0.00	
(B) COMMON	24,706,787.07		22,092,088.76	
(5) PARTNERSHIP/JOINT VENTURE INTERESTS	4,024,966,272.37		3,435,978,477.94	
(6) REAL ESTATE	0.00		0.00	
(7) LOANS OTHER THAN PARTICIPANT	0.00		0.00	
(8) PARTICIPANT LOANS	0.00		0.00	
VALUE OF INTEREST IN:				
(9) COMMON/COLLECTIVE TRUSTS	707,976,710.24		1,497,078,701.12	
(10) POOLED SEPARATE ACCOUNTS	0.00		0.00	
(11) MASTER TRUST INVESTMENT ACCTS	0.00		0.00	
(12) 103-12 INVESTMENT ENTITIES	56,771,915.35		61,551,104.61	
(13) REGISTERED INVESTMENT COMPANIES	242,981,379.94		324,567,822.02	
(14) VALUE OF FUNDS IN INSURANCE CO ACCT	0.00		0.00	
(15) OTHER	-76,151,154.75		-278,574,776.57	
D. EMPLOYER RELATED INVESTMENTS				
(1) EMPLOYER SECURITIES	0.00		0.00	
(2) EMPLOYER REAL PROPERTY	0.00		0.00	
E. BUILDINGS/OTHER PROPERTY USED BY PLAN	0.00		0.00	
F. TOTAL ASSETS		**6,064,036,820.94**		**5,963,572,600.47**
LIABILITIES				
G. BENEFIT CLAIMS PAYABLE	0.00		0.00	
H. OPERATING PAYABLES	0.00		0.00	
I. ACQUISITION INDEBTEDNESS	0.00		0.00	
J. OTHER LIABILITIES	45,649,914.41		54,627,373.51	
K. TOTAL LIABILITIES		**45,649,914.41**		**54,627,373.51**
L. TOTAL NET ASSETS		**6,018,386,906.53**		**5,908,945,226.96**

	Beginning of Year 1/1/2024	End of Year 12/31/2024
ASSETS		
A. NON-INTEREST BEARING CASH		
110000 CASH	12,761,846.55	10,546,447.94
B. RECEIVABLES		
(1) EMPLOYER CONTRIBUTIONS	0.00	0.00
(2) PARTICIPANT CONTRIBUTIONS	0.00	0.00
(3) OTHER		
120020 DIVIDENDS RECEIVABLE	0.00	156,193.29
120025 DIVIDENDS RECEIVABLE RECLAIM	45,712.08	44,042.04
120026 UNREALIZED GAIN/LOSS DIVIDEND RECLAIM RECEIVABLE	-569.53	-3,133.97
120030 INTEREST RECEIVABLE	6,797,138.97	2,638,414.07
120031 UNREALIZED GAIN/LOSS INTEREST RECEIVABLE	352.98	0.00
120010 RECEIVABLE FOR INVESTMENTS SOLD	52,223,016.11	51,814,539.97
120016 RECEIVABLE FOR UNITS ISSUED	5,000,000.00	0.00
160030 FFX CONTRACTS RECEIVABLE	14,501,829.37	914,075.44
160031 UNREALIZED GAIN/LOSS FFX CONTRACTS RECEIVABLE	25,842.20	-515.71
TOTAL OTHER	**78,593,322.18**	**55,563,615.13**
C. GENERAL INVESTMENTS		
(1) INTEREST BEARING CASH		
110200 CASH - NON CUSTODIED	16,893,766.91	-10,607,228.84
NORTHEAST UTIL PAYDEN & REGAL PROPRIETARY FUNDS	179,062,577.99	283,675,389.73
AUD (AUSTRALIAN DOLLARS)	292.62	279.15
CAD (CANADIAN DOLLARS)	559.37	512.88
CAD CURRENCY AT BROKER	0.11	0.00
CASH & CASH EQUIVALENTS	26,250,498.03	0.00
CASH COLLATERAL HELD AT MORGAN STANLEY	30,819,067.99	21,706,463.34
CASH COLLATERAL HELD AT MORGAN STANLEY FUTURES	198,000.00	45,000.00
CHF (SWISS FRANC)	-0.24	-0.23
CNY (CHINESE YUAN RENMINBI)	0.05	0.05
DKK (DANISH KRONE)	0.02	0.02
EUR (EURO)	4,057.48	428.96
EUR CURRENCY AT BROKER	0.52	0.00
FUTURES CASH COLLATERAL HELD AT GOLDMAN	174,000.00	0.00
GBP (GREAT BRITISH POUNDS)	107.51	105.62
GBP CURRENCY AT BROKER 0.000%	2.09	0.00
GOLDMAN SACHS CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08	76,000.00	76,000.00
GOLDMAN SACHS EQUITY COLLATERA VAR RT 01/01/2049 DD 07/01/08	470,262.18	494,112.92
GS ICE CCP COLLAT VAR RT 01/01/2049 DD 07/01/08	412,000.00	0.00
HKD (HONG KONG DOLLARS)	26,139.89	3,307.62
HKD CURRENCY AT BROKER	66,958.59	3,198.42
ILS (ISRAELI SHEKEL)	-1.94	-1.92

	Beginning of Year 1/1/2024	End of Year 12/31/2024
JPY (JAPANESE YEN)	276.65	365.89
LCH CCP GOLDMAN SACHS & CO CAS VAR RT 01/01/2049 DD 07/01/08	150,000.00	0.00
MORGAN STANLEY CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08	1,046,000.00	1,597.87
MXN (MEXICAN PESO)	0.00	0.00
OPTION CASH COLLATERAL	25,371,985.95	33,837,385.78
OPTIONS COLL WITH MORGAN STANLEY	36,736,615.45	17,000,000.00
PLN (POLISH ZLOTY)	3.58	0.00
SGD (SINGAPORE DOLLARS)	-0.40	-0.39
SWAP COLLATERAL WITH MORGAN STANLEY	2,200,000.00	0.00
SWAP/ISDA GOLDMAN INTL (GST) CASH COLLAT VAR RT 01/01/2049	12,000.00	0.00
TRY (NEW TURKISH LIRA)	-0.01	-0.01
ZAR (SOUTH AFRICAN RAND)	0.03	0.03
110110 CASH - BROKER	58,627,225.81	149,888,222.61
120131 VAR MARGIN ON SWAPS	137,599.43	0.00
TOTAL INTEREST BEARING CASH	**378,735,995.66**	**496,125,139.50**
(2) U.S. GOVERNMENT SECURITIES		
COMMIT TO PUR FNMA SF MTG 5.000% 01/01/2055 DD 01/01/25	1,178,564.10	0.00
FHLMC POOL #A1-2413 5.000% 08/01/2033 DD 08/01/03	3,710.93	0.00
FHLMC POOL #A9-7620 4.500% 03/01/2041 DD 03/01/11	11,260.98	0.00
FHLMC POOL #G0-1779 5.000% 04/01/2035 DD 03/01/05	4,159.01	0.00
FHLMC POOL #G0-1837 5.000% 07/01/2035 DD 06/01/05	28,931.96	0.00
FHLMC POOL #G0-2162 5.500% 05/01/2036 DD 04/01/06	3,708.10	0.00
FHLMC POOL #G0-2252 5.500% 07/01/2036 DD 07/01/06	2,087.52	0.00
FHLMC POOL #G0-2424 5.500% 12/01/2036 DD 11/01/06	17,300.37	0.00
FHLMC POOL #G0-4997 5.000% 01/01/2037 DD 11/01/08	14,768.88	0.00
FHLMC POOL #G0-5052 5.000% 10/01/2033 DD 12/01/08	1,609.81	0.00
FHLMC POOL #G0-5326 5.000% 02/01/2038 DD 03/01/09	8,125.05	0.00
FHLMC POOL #G0-6079 6.000% 07/01/2039 DD 11/01/10	4,939.46	0.00
FHLMC POOL #G1-4517 2.500% 07/01/2027 DD 07/01/12	10,641.12	0.00
FHLMC POOL #G3-0614 3.500% 12/01/2032 DD 11/01/12	32,933.83	0.00
FHLMC POOL #J2-0064 2.500% 08/01/2027 DD 08/01/12	14,858.67	0.00
FHLMC POOL #J2-0420 2.500% 09/01/2027 DD 09/01/12	7,028.00	0.00
FHLMC POOL #J2-0729 2.500% 10/01/2027 DD 10/01/12	9,503.71	0.00
FHLMC POOL #J2-0738 2.500% 10/01/2027 DD 10/01/12	17,738.33	0.00
FHLMC POOL #J2-0739 2.500% 10/01/2027 DD 10/01/12	8,859.00	0.00
FHLMC POOL #J2-0922 2.500% 10/01/2027 DD 10/01/12	6,028.31	0.00
FHLMC POOL #J2-1113 2.500% 11/01/2027 DD 11/01/12	12,850.51	0.00
FHLMC POOL #J2-1147 2.500% 11/01/2027 DD 11/01/12	6,335.16	0.00
FHLMC POOL #J2-1155 2.500% 11/01/2027 DD 11/01/12	4,884.40	0.00
FHLMC POOL #J2-1295 2.500% 12/01/2027 DD 11/01/12	8,781.67	0.00
FHLMC POOL #J2-1297 2.500% 11/01/2027 DD 11/01/12	11,357.04	0.00

	Beginning of Year 1/1/2024	End of Year 12/31/2024
FHLMC POOL #J2-2137 2.500% 02/01/2028 DD 01/01/13	11,272.05	0.00
FHLMC POOL #J2-2521 2.500% 03/01/2028 DD 02/01/13	20,423.63	0.00
FHLMC POOL #Z4-0004 6.000% 08/01/2036 DD 04/01/09	9,780.40	0.00
FHLMC POOL #ZS-4790 4.000% 09/01/2048 DD 09/01/18	14,070.25	0.00
FNMA POOL #0190363 5.500% 11/01/2035 DD 10/01/05	10,566.29	0.00
FNMA POOL #0190370 6.000% 06/01/2036 DD 05/01/06	6,569.86	0.00
FNMA POOL #0357829 6.000% 06/01/2035 DD 07/01/05	2,371.15	0.00
FNMA POOL #0725773 5.500% 09/01/2034 DD 08/01/04	2,643.09	0.00
FNMA POOL #0735500 5.500% 05/01/2035 DD 04/01/05	19,630.74	0.00
FNMA POOL #0745428 5.500% 01/01/2036 DD 03/01/06	46,731.92	0.00
FNMA POOL #0889529 6.000% 03/01/2038 DD 05/01/08	53,552.10	0.00
FNMA POOL #0995082 5.500% 08/01/2037 DD 12/01/08	12,242.75	0.00
FNMA POOL #0AB2173 4.000% 01/01/2041 DD 01/01/11	10,512.12	0.00
FNMA POOL #0AB7691 3.500% 01/01/2033 DD 12/01/12	20,339.23	0.00
FNMA POOL #0AB8428 3.500% 02/01/2033 DD 01/01/13	17,204.19	0.00
FNMA POOL #0AD0439 6.000% 07/01/2039 DD 11/01/09	2,463.92	0.00
FNMA POOL #0AE0115 5.500% 12/01/2035 DD 06/01/10	8,680.57	0.00
FNMA POOL #0AI9132 3.000% 09/01/2027 DD 09/01/12	5,944.13	0.00
FNMA POOL #0AM1589 2.420% 12/01/2027 DD 12/01/12	17,499.27	0.00
FNMA POOL #0AP4725 3.000% 08/01/2027 DD 08/01/12	3,079.43	0.00
FNMA POOL #0AP7520 3.000% 09/01/2027 DD 09/01/12	9,626.85	0.00
FNMA POOL #0AP9592 3.500% 10/01/2032 DD 09/01/12	19,499.45	0.00
FNMA POOL #0AT8961 3.000% 06/01/2043 DD 06/01/13	22,638.25	0.00
FNMA POOL #0AU3393 3.000% 07/01/2043 DD 07/01/13	18,802.92	0.00
FNMA POOL #0BN0874 4.000% 11/01/2048 DD 10/01/18	44,576.36	0.00
FNMA POOL #0MA0976 3.500% 02/01/2032 DD 01/01/12	6,870.68	0.00
GNMA POOL #0615864 4.500% 08/15/2033 DD 08/01/03	1,944.94	0.00
GNMA POOL #0778065 3.000% 08/15/2027 DD 08/01/12	9,826.42	0.00
GNMA POOL #0AA6933 3.000% 11/15/2027 DD 11/01/12	1,965.31	0.00
GNMA POOL #0AA6941 3.000% 10/15/2027 DD 10/01/12	10,407.80	0.00
GNMA POOL #0AB1392 3.000% 08/15/2027 DD 08/01/12	2,480.83	0.00
GNMA POOL #0AB2768 3.000% 08/15/2027 DD 08/01/12	6,559.26	0.00
GNMA POOL #0AD1012 2.500% 06/15/2043 DD 06/01/13	18,097.66	0.00
GNMA POOL #0AF0622 2.500% 08/15/2043 DD 09/01/13	19,047.35	0.00
GNMA II POOL #0008595 VAR RT 02/20/2025 DD 02/01/95	261.33	0.00
GNMA II POOL #0080094 VAR RT 07/20/2027 DD 07/01/97	646.35	0.00
GNMA II POOL #0MA7650 3.000% 10/20/2051 DD 10/01/21	29,210.17	0.00
SBA GTD PARTN CTFS 2023-25F 1 4.930% 06/01/2048 DD 06/14/23	985,082.39	0.00
SBA GTD PARTN CTFS 2023-25G 1 5.180% 07/01/2048 DD 07/12/23	815,592.00	0.00
SBA GTD PARTN CTFS 2023-25H 1 5.150% 08/01/2048 DD 08/16/23	817,598.90	0.00
SBA GTD PARTN CTFS 2023-25I 1 5.410% 09/01/2048 DD 09/13/23	841,377.60	0.00
U S TREASURY BD CPN STRIP 0.000% 02/15/2049 DD 02/15/19	2,970,528.00	2,594,601.00

	Beginning of Year 1/1/2024	End of Year 12/31/2024
U S TREASURY BD CPN STRIP 0.000% 02/15/2051 DD 02/16/21	15,554,598.00	13,084,772.00
U S TREASURY BD CPN STRIP 0.000% 05/15/2050 DD 05/15/20	18,879,989.00	16,135,702.00
U S TREASURY BD CPN STRIP 0.000% 08/15/2049 DD 08/15/19	2,963,488.00	2,572,152.00
U S TREASURY BD PRIN STRIP 0.000% 02/15/2052 DD 02/15/22	18,959,556.00	15,818,126.00
U S TREASURY BD PRIN STRIP 0.000% 05/15/2050 DD 05/15/20	21,823,548.00	18,706,170.00
U S TREASURY BD PRIN STRIP 0.000% 05/15/2052 DD 05/16/22	16,583,152.00	13,823,696.00
U S TREASURY BD PRIN STRIP 0.000% 08/15/2048 DD 08/15/18	5,373,834.00	4,697,076.00
U S TREASURY BD PRIN STRIP 0.000% 08/15/2049 DD 08/15/19	4,917,500.00	4,216,800.00
U S TREASURY BD PRIN STRIP 0.000% 08/15/2051 DD 08/16/21	11,275,080.00	9,473,760.00
U S TREASURY BD PRIN STRIP 0.000% 11/15/2048 DD 11/15/18	26,069,680.00	22,728,160.00
U S TREASURY BD PRIN STRIP 0.000% 11/15/2050 DD 11/16/20	11,021,725.00	9,329,125.00
U S TREASURY BD PRIN STRIP 0.000% 11/15/2051 DD 11/15/21	15,305,968.00	12,797,584.00
U S TREASURY BD PRIN STRIP 0.000% 11/15/2052 DD 11/15/22	20,666,710.00	17,190,720.00
U S TREASURY BILL 0.000% 01/09/2025 DD 07/11/24	0.00	19,493,803.33
U S TREASURY BILL 0.000% 01/11/2024 DD 07/13/23	19,501,725.00	0.00
U S TREASURY BILL 0.000% 01/16/2025 DD 07/18/24	0.00	43,518.36
U S TREASURY BILL 0.000% 02/06/2025 DD 08/08/24	0.00	910,105.37
U S TREASURY BILL 0.000% 02/13/2025 DD 08/15/24	0.00	29,329,751.30
U S TREASURY BILL 0.000% 02/22/2024 DD 02/23/23	17,639,002.61	0.00
U S TREASURY BILL 0.000% 03/06/2025 DD 09/05/24	0.00	6,871,926.25
U S TREASURY BILL 0.000% 03/20/2025 DD 03/21/24	0.00	11,803,026.72
U S TREASURY BILL 0.000% 03/21/2024 DD 03/23/23	23,163,333.34	0.00
U S TREASURY BILL 0.000% 03/27/2025 DD 09/26/24	0.00	44,549.95
U S TREASURY BILL 0.000% 04/09/2024 DD 12/12/23	23,598,640.03	0.00
U S TREASURY BILL 0.000% 04/17/2025 DD 04/18/24	0.00	19,581,433.33
U S TREASURY BILL 0.000% 04/24/2025 DD 10/24/24	0.00	8,869,640.67
U S TREASURY BILL 0.000% 05/15/2025 DD 05/16/24	0.00	27,479,529.97
U S TREASURY BILL 0.000% 05/16/2024 DD 05/18/23	22,974,312.99	0.00
U S TREASURY BILL 0.000% 06/05/2025 DD 12/05/24	0.00	34,305,906.25
U S TREASURY BILL 0.000% 07/11/2024 DD 07/13/23	19,008,658.33	0.00
U S TREASURY BILL 0.000% 10/02/2025 DD 10/03/24	0.00	11,622,466.56
U S TREASURY BILL 0.000% 10/31/2024 DD 11/02/23	7,615,479.52	0.00
U S TREASURY BOND 2.000% 11/15/2041 DD 11/15/21	2,905,160.00	0.00
U S TREASURY BOND 2.500% 02/15/2046 DD 02/15/16	1,205,744.00	0.00
U S TREASURY BOND 2.750% 11/15/2042 DD 11/15/12	405,900.00	0.00
U S TREASURY BOND 3.625% 05/15/2053 DD 05/15/23	1,372,221.62	0.00
U S TREASURY BOND 3.875% 05/15/2043 DD 05/15/23	776,029.68	0.00
U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23	1,248,209.27	0.00
U S TREASURY BOND 4.375% 08/15/2043 DD 08/15/23	2,939,376.57	0.00
U S TREASURY BOND 4.750% 11/15/2043 DD 11/15/23	1,832,049.82	0.00
U S TREASURY NOTE 0.750% 04/30/2026 DD 04/30/21	462,735.00	0.00
U S TREASURY NOTE 3.750% 12/31/2028 DD 12/31/23	2,177,155.85	0.00

	Beginning of Year 1/1/2024	End of Year 12/31/2024
U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23	251,195.78	0.00
U S TREASURY NOTE 3.875% 11/30/2027 DD 11/30/22	1,198,356.00	0.00
U S TREASURY NOTE 4.375% 11/30/2028 DD 11/30/23	1,326,468.50	0.00
U S TREASURY NOTE 4.375% 11/30/2030 DD 11/30/23	604,516.08	0.00
U S TREASURY NOTE 4.375% 12/15/2026 DD 12/15/23	1,683,043.18	0.00
U S TREASURY NOTE 4.500% 11/15/2033 DD 11/15/23	1,891,549.94	0.00
U S TREASURY NOTE 4.625% 06/30/2025 DD 06/30/23	4,912,446.00	0.00
U S TREASURY NOTE 4.875% 10/31/2030 DD 10/31/23	67,790.08	0.00
U S TREASURY NOTE 4.875% 11/30/2025 DD 11/30/23	1,159,146.73	0.00
TOTAL U.S. GOVERNMENT SECURITIES	**359,694,257.75**	**333,524,102.06**
(3) CORPORATE DEBT INSTRUMENTS		
(A) PREFERRED		
ABBVIE INC 4.250% 11/14/2028 DD 09/18/18	587,480.70	0.00
ABBVIE INC 4.250% 11/21/2049 DD 05/21/20	362,134.80	0.00
AEP TRANSMISSION CO LLC 2.750% 08/15/2051 DD 08/04/21	163,878.12	0.00
AIR CANADA 2020-2 CLASS A 144A 5.250% 10/01/2030 DD 09/23/20	183,195.15	0.00
ALLY AUTO RECEIVABLES TRU 1 A3 5.460% 05/15/2028 DD 07/19/23	202,344.00	0.00
AMAZON.COM INC 3.250% 05/12/2061 DD 05/12/21	590,016.00	0.00
AMERICAN EXPRESS CO VAR RT 05/01/2034 DD 05/01/23	410,135.30	0.00
AMERICAN TOWER CORP 5.500% 03/15/2028 DD 03/03/23	857,165.06	0.00
AMGEN INC 5.250% 03/02/2030 DD 03/02/23	293,370.45	0.00
ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19	652,225.35	0.00
ANHEUSER-BUSCH INBEV WORLDWIDE 4.750% 01/23/2029 DD 01/23/19	584,447.25	0.00
ANHEUSER-BUSCH INBEV WORLDWIDE 5.800% 01/23/2059 DD 01/23/19	484,321.90	0.00
ANTARES HOLDINGS LP 144A 3.750% 07/15/2027 DD 01/26/22	311,069.25	0.00
ANTARES HOLDINGS LP 144A 7.950% 08/11/2028 DD 08/11/23	310,614.00	0.00
APACHE CORP 5.100% 09/01/2040 DD 08/20/10	346,151.24	0.00
APPLE INC 2.650% 05/11/2050 DD 05/11/20	60,816.80	0.00
APPLE INC 2.850% 08/05/2061 DD 08/05/21	233,474.60	0.00
APPLE INC 3.950% 08/08/2052 DD 08/08/22	751,747.76	0.00
ATMOS ENERGY CORP 6.200% 11/15/2053 DD 10/10/23	317,819.70	0.00
AVIATION CAPITAL GROUP LL 144A 4.875% 10/01/2025 DD 09/17/15	392,056.00	0.00
BANCO SANTANDER SA 6.938% 11/07/2033 DD 11/07/23	222,310.00	0.00
BANK OF AMERICA CORP VAR RT 04/24/2038 DD 04/24/17	710,636.95	0.00
BANK OF AMERICA CORP VAR RT 04/25/2029 DD 04/25/23	770,355.00	0.00
BANK OF AMERICA CORP VAR RT 04/25/2034 DD 04/25/23	301,584.00	0.00
BANK OF AMERICA CORP VAR RT 04/27/2033 DD 04/27/22	1,175,400.30	0.00
BANK OF AMERICA CORP VAR RT 04/29/2031 DD 04/29/20	1,001,172.80	0.00
BANK OF AMERICA CORP VAR RT 07/22/2027 DD 04/22/21	1,067,769.10	0.00
BANK OF AMERICA CORP VAR RT 09/15/2034 DD 09/15/23	767,118.71	0.00
BANK OF MONTREAL 1.250% 09/15/2026 DD 09/15/21	355,442.10	0.00

	Beginning of Year 1/1/2024	End of Year 12/31/2024
BANK OF NEW YORK MELLON CORP/T VAR RT 04/26/2034 DD 04/26/23	349,048.00	0.00
BANK OF NOVA SCOTIA/THE 5.450% 06/12/2025 DD 06/12/23	1,096,968.60	0.00
BAT CAPITAL CORP 5.282% 04/02/2050 DD 04/02/20	152,202.30	0.00
BENCHMARK 2020-B16 MORT B16 A5 2.732% 02/15/2053 DD 02/01/20	49,212.24	0.00
BERKSHIRE HATHAWAY ENERGY CO 1.650% 05/15/2031 DD 10/29/20	353,408.00	0.00
BERKSHIRE HATHAWAY FINANCE COR 4.200% 08/15/2048 DD 08/15/18	295,705.60	0.00
BHP BILLITON FINANCE USA LTD 4.875% 02/27/2026 DD 02/28/23	261,375.40	0.00
BHP BILLITON FINANCE USA LTD 5.100% 09/08/2028 DD 09/08/23	166,406.40	0.00
BHP BILLITON FINANCE USA LTD 5.250% 09/08/2026 DD 09/08/23	427,555.48	0.00
BHP BILLITON FINANCE USA LTD 5.250% 09/08/2030 DD 09/08/23	311,247.00	0.00
BLACK HILLS CORP 6.150% 05/15/2034 DD 09/15/23	208,746.00	0.00
BLACKSTONE HOLDINGS FINAN 144A 1.625% 08/05/2028 DD 08/05/21	361,448.40	0.00
BLACKSTONE HOLDINGS FINAN 144A 2.550% 03/30/2032 DD 01/10/22	477,985.95	0.00
BMO 2023-C7 A5 6.160% 12/15/2056 DD 12/01/23	67,110.56	0.00
BMW VEHICLE OWNER TRUST 2 A A3 5.470% 02/25/2028 DD 07/18/23	499,221.58	0.00
BP CAPITAL MARKETS AMERICA INC 2.721% 01/12/2032 DD 01/12/22	353,540.70	0.00
BRISTOL-MYERS SQUIBB CO 6.250% 11/15/2053 DD 11/13/23	211,443.60	0.00
BROOKFIELD FINANCE INC 6.350% 01/05/2034 DD 12/04/23	532,860.00	0.00
BURLINGTON NORTHERN SANTA FE L 4.900% 04/01/2044 DD 03/07/14	356,472.00	0.00
BURLINGTON NORTHERN SANTA FE L 5.200% 04/15/2054 DD 06/09/23	190,211.84	0.00
CANADIAN PACIFIC RAILWAY CO 4.200% 11/15/2069 DD 04/19/23	245,316.10	0.00
CARLYLE FINANCE LLC 144A 5.650% 09/15/2048 DD 09/14/18	242,712.60	0.00
CHASE ISSUANCE TRUST A2 A 5.080% 09/15/2030 DD 09/15/23	102,311.00	0.00
CHEVY CHASE FUNDING 3A A1 144A VAR RT 08/25/2035 DD 09/24/04	121,901.39	0.00
CIGNA GROUP/THE 3.400% 03/01/2027 DD 03/01/20	351,911.10	0.00
CIGNA GROUP/THE 4.800% 07/15/2046 DD 01/15/20	420,340.50	0.00
CINCINNATI FINANCIAL CORP 6.125% 11/01/2034 DD 11/01/04	283,103.10	0.00
CISCO SYSTEMS INC 5.900% 02/15/2039 DD 02/17/09	233,557.80	0.00
CITIBANK NA 5.488% 12/04/2026 DD 12/04/23	324,895.12	0.00
CITIBANK NA 5.803% 09/29/2028 DD 09/29/23	519,568.77	0.00
CITIBANK NA 5.864% 09/29/2025 DD 09/29/23	152,518.50	0.00
CITIBANK NA VAR RT 09/29/2025 DD 09/29/23	150,196.50	0.00
CITIBANK NA VAR RT 12/04/2026 DD 12/04/23	901,827.00	0.00
CK HUTCHISON INTERNATIONA 144A 3.125% 04/15/2041 DD 04/15/21	156,324.45	0.00
CLNC 2019-FL1 LTD FL1 A 144A VAR RT 08/20/2035 DD 10/22/19	427.53	0.00
COMCAST CORP 2.887% 11/01/2051 DD 05/01/22	1,256,288.88	0.00
COMCAST CORP 2.937% 11/01/2056 DD 05/01/22	280,327.60	0.00
COMCAST CORP 5.350% 05/15/2053 DD 05/09/23	35,327.02	0.00
COMMONSPIRIT HEALTH 1.547% 10/01/2025 DD 10/28/20	280,983.00	0.00
COMMONSPIRIT HEALTH 3.347% 10/01/2029 DD 08/21/19	694,731.20	0.00
COMMONSPIRIT HEALTH 4.187% 10/01/2049 DD 08/21/19	65,997.36	0.00
CONAGRA BRANDS INC 5.400% 11/01/2048 DD 10/22/18	201,999.20	0.00

	Beginning of Year 1/1/2024	End of Year 12/31/2024
CONOCOPHILLIPS CO 4.025% 03/15/2062 DD 09/15/22	232,534.35	0.00
CONOCOPHILLIPS CO 5.300% 05/15/2053 DD 05/23/23	146,458.80	0.00
CONSOLIDATED EDISON CO OF NEW 3.700% 11/15/2059 DD 11/08/19	145,366.14	0.00
CONSTELLATION ENERGY GENERATIO 6.500% 10/01/2053 DD 09/29/23	87,170.16	0.00
COOPERATIEVE RABOBANK UA/NY 5.500% 07/18/2025 DD 07/18/23	303,231.00	0.00
COTTAGE HEALTH OBLIGATED GROUP 3.304% 11/01/2049 DD 01/29/20	133,870.41	0.00
CREDIT AGRICOLE SA 144A 5.589% 07/05/2026 DD 07/05/23	203,474.00	0.00
CREDIT AGRICOLE SA 144A VAR RT 10/03/2029 DD 10/03/23	391,258.35	0.00
CREDIT SUISSE FIRST B AR21 1A1 VAR RT 06/25/2032 DD 06/01/02	66.29	0.00
CSL FINANCE PLC 144A 4.050% 04/27/2029 DD 04/27/22	408,655.80	0.00
CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18	591,966.90	0.00
DAIMLER TRUCK FINANCE NOR 144A 5.400% 09/20/2028 DD 08/09/23	408,136.00	0.00
DARDEN RESTAURANTS INC 6.300% 10/10/2033 DD 10/10/23	440,537.99	0.00
DELL INTERNATIONAL LLC / EMC C 3.375% 12/15/2041 DD 06/15/23	242,096.00	0.00
DELTA AIR LINES 2020-1 CLASS A 2.000% 12/10/2029 DD 03/12/20	274,588.86	0.00
DISCOVER CARD EXECUTION N A2 A 4.930% 06/15/2028 DD 06/28/23	88,700.48	0.00
DOMINION ENERGY INC 1.450% 04/15/2026 DD 04/05/21	593,222.40	0.00
DUKE ENERGY FLORIDA LLC 3.000% 12/15/2051 DD 12/02/21	106,209.10	0.00
DUKE ENERGY FLORIDA LLC 5.875% 11/15/2033 DD 11/09/23	353,241.75	0.00
DUKE ENERGY FLORIDA LLC 6.200% 11/15/2053 DD 11/09/23	319,622.40	0.00
DUKE ENERGY FLORIDA LLC 6.400% 06/15/2038 DD 06/18/08	470,954.40	0.00
EDISON INTERNATIONAL VAR RT 06/15/2054 DD 12/07/23	201,500.00	0.00
ELECTRICITE DE FRANCE SA 144A 6.900% 05/23/2053 DD 05/23/23	309,770.37	0.00
ENERGY TRANSFER LP 6.400% 12/01/2030 DD 10/13/23	8,553.44	0.00
ENTERPRISE PRODUCTS OPERATING 5.700% 02/15/2042 DD 08/24/11	601,498.20	0.00
EQUINOR ASA 7.250% 09/23/2027 DD 05/26/00	534,453.28	0.00
EXXON MOBIL CORP 3.452% 04/15/2051 DD 04/15/20	291,622.90	0.00
EXXON MOBIL CORP 4.227% 03/19/2040 DD 03/19/20	625,103.60	0.00
FIRSTENERGY CORP 3.400% 03/01/2050 DD 02/20/20	28,209.20	0.00
FIRSTKEY HOMES 202 SFR2 A 144A 1.376% 09/17/2038 DD 08/26/21	445,967.59	0.00
FLORIDA POWER & LIGHT CO 5.690% 03/01/2040 DD 02/09/10	356,363.70	0.00
FORD CREDIT AUTO OWNER TR B A3 5.230% 05/15/2028 DD 06/26/23	1,412,446.00	0.00
FORD MOTOR CO 3.250% 02/12/2032 DD 11/12/21	134,051.82	0.00
FORD MOTOR CREDIT CO LLC 4.950% 05/28/2027 DD 03/28/22	455,908.75	0.00
FORD MOTOR CREDIT CO LLC 6.798% 11/07/2028 DD 11/07/23	314,184.00	0.00
GENERAL MOTORS FINANCIAL CO IN 5.800% 01/07/2029 DD 12/07/23	361,401.40	0.00
GENPACT LUXEMBOURG SARL/GENPAC 1.750% 04/10/2026 DD 03/26/21	594,387.20	0.00
GLENCORE FUNDING LLC 144A 3.375% 09/23/2051 DD 09/23/21	109,504.40	0.00
GM FINANCIAL CONSUMER AUT 4 A3 5.780% 08/16/2028 DD 10/11/23	47,179.44	0.00
GMF FLOORPLAN OWNER R 2 A 144A 5.340% 06/15/2030 DD 06/28/23	1,021,720.00	0.00
GOEASY LTD 144A 9.250% 12/01/2028 DD 11/28/23	213,594.00	0.00
GOLDMAN SACHS GROUP INC/THE VAR RT 03/09/2027 DD 03/08/21	645,540.00	0.00

	Beginning of Year 1/1/2024	End of Year 12/31/2024
GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2039 DD 04/23/18	299,537.70	0.00
GOLDMAN SACHS GROUP INC/THE VAR RT 05/01/2029 DD 04/23/18	706,895.50	0.00
GOLDMAN SACHS GROUP INC/THE VAR RT 10/21/2032 DD 10/21/21	1,489,051.28	0.00
GOLDMAN SACHS GROUP INC/THE VAR RT 10/24/2029 DD 10/24/23	462,043.95	0.00
GS MORTGAGE SECURITIES GC28 A5 3.396% 02/10/2048 DD 02/01/15	1,123,676.50	0.00
GSR MORTGAGE LOAN TRUS AR6 2A1 VAR RT 09/25/2035 DD 09/01/05	15,247.52	0.00
GSR MORTGAGE LOAN TRUST 2F 7A1 VAR RT 01/25/2034 DD 01/25/04	396.23	0.00
HCA INC 5.875% 02/01/2029 DD 01/30/19	63,010.56	0.00
HESS CORP 4.300% 04/01/2027 DD 09/28/16	696,075.45	0.00
HOME DEPOT INC/THE 3.300% 04/15/2040 DD 03/30/20	290,059.00	0.00
HOME DEPOT INC/THE 3.625% 04/15/2052 DD 03/28/22	114,750.03	0.00
HOME DEPOT INC/THE 4.900% 04/15/2029 DD 12/04/23	102,835.00	0.00
HONDA AUTO RECEIVABLES 20 3 A3 5.410% 02/18/2028 DD 08/22/23	38,502.36	0.00
HSBC HOLDINGS PLC VAR RT 03/09/2044 DD 03/09/23	312,354.09	0.00
HSBC HOLDINGS PLC VAR RT 08/14/2027 DD 08/14/23	1,084,436.36	0.00
HSBC HOLDINGS PLC VAR RT 09/12/2026 DD 09/12/18	293,715.00	0.00
HYUNDAI AUTO RECEIVABLES C A4 5.550% 12/17/2029 DD 11/13/23	28,850.64	0.00
HYUNDAI CAPITAL AMERICA 144A 5.680% 06/26/2028 DD 06/26/23	596,787.75	0.00
HYUNDAI CAPITAL AMERICA 144A 6.100% 09/21/2028 DD 09/21/23	442,034.00	0.00
IMC HOME EQUITY LOAN TRUS 2 A8 VAR RT 07/25/2026 DD 04/01/96	6,451.16	0.00
IMPAC CMB TRUST SERIES 11 1A1 VAR RT 10/25/2033 DD 11/06/03	81.40	0.00
ING GROEP NV VAR RT 09/11/2034 DD 09/11/23	580,793.78	0.00
INTEL CORP 4.875% 02/10/2028 DD 02/10/23	350,961.60	0.00
INTEL CORP 5.700% 02/10/2053 DD 02/10/23	525,188.40	0.00
INTERNATIONAL BUSINESS MACHINE 4.000% 06/20/2042 DD 06/20/12	492,546.84	0.00
INTERNATIONAL BUSINESS MACHINE 5.100% 02/06/2053 DD 02/06/23	122,409.92	0.00
JOHN DEERE OWNER TRUST 20 B A3 5.180% 03/15/2028 DD 06/28/23	454,032.00	0.00
JPMORGAN CHASE & CO VAR RT 04/22/2031 DD 04/22/20	1,177,909.60	0.00
JPMORGAN CHASE & CO VAR RT 07/24/2029 DD 07/24/23	1,202,517.76	0.00
JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17	417,698.40	0.00
JPMORGAN CHASE & CO VAR RT 07/25/2033 DD 07/25/22	450,595.60	0.00
JPMORGAN CHASE & CO VAR RT 10/23/2034 DD 10/23/23	309,527.10	0.00
JPMORGAN CHASE BANK NA VAR RT 12/08/2026 DD 12/08/23	301,131.00	0.00
KENVUE INC 5.100% 03/22/2043 DD 09/22/23	179,014.16	0.00
KINDER MORGAN INC 5.450% 08/01/2052 DD 08/03/22	97,940.40	0.00
KKR GROUP FINANCE CO XII 144A 4.850% 05/17/2032 DD 05/17/22	597,604.80	0.00
KLA CORP 5.000% 03/15/2049 DD 03/20/19	238,852.80	0.00
KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16	625,464.00	0.00
KREF 2022-FL3 LTD FL3 A 144A VAR RT 02/17/2039 DD 02/10/22	395,779.72	0.00
LOCKHEED MARTIN CORP 4.070% 12/15/2042 DD 12/14/12	235,034.80	0.00
LOWE'S COS INC 4.250% 04/01/2052 DD 03/24/22	172,485.04	0.00
MACQUARIE GROUP LTD 144A VAR RT 09/23/2027 DD 06/23/21	472,536.75	0.00

	Beginning of Year 1/1/2024	End of Year 12/31/2024
MARATHON PETROLEUM CORP 5.125% 12/15/2026 DD 12/15/18	642,194.55	0.00
MASSACHUSETTS INSTITUTE OF TEC 3.067% 04/01/2052 DD 03/08/22	203,057.34	0.00
MASSACHUSETTS MUTUAL LIFE 144A 5.672% 12/01/2052 DD 12/02/22	295,627.65	0.00
MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19	237,439.60	0.00
MERCK & CO INC 3.700% 02/10/2045 DD 02/10/15	372,743.52	0.00
MERCK & CO INC 5.000% 05/17/2053 DD 05/17/23	404,677.28	0.00
MIDAMERICAN ENERGY CO 5.850% 09/15/2054 DD 09/07/23	329,794.74	0.00
MIZUHO FINANCIAL GROUP INC VAR RT 07/16/2025 DD 07/16/19	704,303.60	0.00
MORGAN STANLEY VAR RT 02/01/2029 DD 01/19/23	1,994,713.60	0.00
MORGAN STANLEY VAR RT 04/20/2028 DD 04/20/22	880,245.00	0.00
MORGAN STANLEY VAR RT 04/21/2034 DD 04/21/23	368,857.44	0.00
MORGAN STANLEY VAR RT 04/22/2042 DD 04/22/21	354,595.60	0.00
MORGAN STANLEY VAR RT 07/20/2029 DD 07/21/23	626,181.76	0.00
MORGAN STANLEY VAR RT 07/21/2032 DD 07/20/21	649,093.65	0.00
MORGAN STANLEY VAR RT 07/21/2034 DD 07/21/23	182,025.10	0.00
MORGAN STANLEY REGS STEP 04/02/2032 DD 03/30/2012	303,440.00	0.00
MUTUAL OF OMAHA COS GLOBA 144A 5.450% 12/12/2028 DD 12/12/23	102,148.00	0.00
NEW RESIDENTIAL M RPL3 A1 144A VAR RT 07/25/2059 DD 09/01/19	197,733.57	0.00
NEW YORK LIFE INSURANCE C 144A 5.875% 05/15/2033 DD 05/08/03	349,605.30	0.00
NEXTERA ENERGY CAPITAL HOLDING 4.450% 06/20/2025 DD 06/23/22	80,301.78	0.00
NEXTERA ENERGY CAPITAL HOLDING 5.250% 02/28/2053 DD 02/09/23	289,966.32	0.00
NEXTGEAR FLOORPLAN 1A A2 144A 5.740% 03/15/2028 DD 03/14/23	1,215,912.50	0.00
NISSAN AUTO LEASE TRUST 2 B A4 5.610% 11/15/2027 DD 06/28/23	101,013.00	0.00
NISSAN AUTO LEASE TRUST B A2A 5.740% 08/15/2025 DD 06/28/23	99,669.47	0.00
NISSAN MOTOR ACCEPTANCE C 144A 1.850% 09/16/2026 DD 09/16/21	507,526.68	0.00
NISSAN MOTOR ACCEPTANCE C 144A 2.000% 03/09/2026 DD 03/09/21	478,918.83	0.00
NORFOLK SOUTHERN CORP 5.950% 03/15/2064 DD 11/22/23	181,576.08	0.00
NORTHERN STATES POWER CO/MN 4.500% 06/01/2052 DD 05/09/22	280,093.20	0.00
NORTHERN STATES POWER CO/MN 6.200% 07/01/2037 DD 06/26/07	230,937.00	0.00
NORTHROP GRUMMAN CORP 4.030% 10/15/2047 DD 10/13/17	186,511.50	0.00
NXP BV / NXP FUNDING LLC / NXP 2.650% 02/15/2032 DD 02/15/22	182,301.84	0.00
OAKTREE SPECIALTY LENDING CORP 2.700% 01/15/2027 DD 05/18/21	357,764.00	0.00
ONCOR ELECTRIC DELIVERY CO LLC 2.700% 11/15/2051 DD 11/16/21	91,520.22	0.00
ONCOR ELECTRIC DELIVERY CO LLC 5.250% 09/30/2040 DD 03/30/11	235,685.60	0.00
ONCOR ELECTRIC DELIVERY CO LLC 5.750% 03/15/2029 DD 11/30/18	232,423.40	0.00
ONEOK INC 4.550% 07/15/2028 DD 07/02/18	295,524.00	0.00
ORACLE CORP 3.600% 04/01/2050 DD 04/01/20	843,616.62	0.00
PACIFIC GAS AND ELECTRIC CO 3.400% 08/15/2024 DD 08/18/14	295,002.00	0.00
PACIFIC GAS AND ELECTRIC CO 4.000% 12/01/2046 DD 12/01/16	169,535.52	0.00
PACIFIC GAS AND ELECTRIC CO 4.600% 06/15/2043 DD 06/14/13	90,761.00	0.00
PACIFIC GAS AND ELECTRIC CO 6.950% 03/15/2034 DD 11/08/23	220,116.00	0.00
PECO ENERGY CO 2.850% 09/15/2051 DD 09/14/21	83,713.64	0.00

	Beginning of Year 1/1/2024	End of Year 12/31/2024
PENSKE TRUCK LEASING CO L 144A 5.700% 02/01/2028 DD 01/12/23	894,591.25	0.00
PFIZER INC 4.300% 06/15/2043 DD 06/03/13	76,415.61	0.00
PFIZER INVESTMENT ENTERPRISES 4.450% 05/19/2028 DD 05/19/23	571,285.50	0.00
PFIZER INVESTMENT ENTERPRISES 4.650% 05/19/2030 DD 05/19/23	231,906.70	0.00
PFIZER INVESTMENT ENTERPRISES 5.110% 05/19/2043 DD 05/19/23	190,914.05	0.00
PFIZER INVESTMENT ENTERPRISES 5.300% 05/19/2053 DD 05/19/23	675,422.28	0.00
PHILLIPS 66 CO 3.550% 10/01/2026 DD 04/01/23	352,057.10	0.00
PNC FINANCIAL SERVICES GROUP I VAR RT 01/24/2034 DD 01/24/23	352,879.20	0.00
PNC FINANCIAL SERVICES GROUP I VAR RT 10/20/2034 DD 10/20/23	452,673.54	0.00
PRIME MORTGAGE TRUST 2 CL1 1A2 VAR RT 02/25/2034 DD 01/25/04	1,447.24	0.00
PRINCIPAL FINANCIAL GROUP INC 3.700% 05/15/2029 DD 05/10/19	353,782.50	0.00
PROGRESS RESIDENTI SFR2 A 144A 1.546% 04/19/2038 DD 04/08/21	832,439.24	0.00
PROGRESS RESIDENTI SFR3 A 144A 3.200% 04/17/2039 DD 04/20/22	317,128.78	0.00
PRUDENTIAL FUNDING ASIA PLC 3.625% 03/24/2032 DD 03/24/22	290,326.40	0.00
PUBLIC SERVICE ELECTRIC AND GA 3.650% 09/01/2042 DD 09/13/12	238,086.15	0.00
PUBLIC SERVICE ENTERPRISE GROU 5.850% 11/15/2027 DD 11/08/22	348,959.45	0.00
QATARENERGY 144A 3.125% 07/12/2041 DD 07/12/21	328,502.84	0.00
QUALCOMM INC 6.000% 05/20/2053 DD 11/09/22	208,103.40	0.00
REALTY INCOME CORP 4.875% 07/06/2030	350,800.30	0.00
RFMSI SERIES 2003-S9 TRU S9 A1 6.500% 03/25/2032 DD 04/01/03	3,903.14	0.00
RGA GLOBAL FUNDING 144A 6.000% 11/21/2028 DD 11/21/23	207,606.00	0.00
RIO TINTO FINANCE USA LTD 5.200% 11/02/2040 DD 11/02/10	237,410.60	0.00
RTX CORP 4.500% 06/01/2042 DD 06/01/12	400,844.40	0.00
SAN DIEGO GAS & ELECTRIC CO 3.750% 06/01/2047 DD 06/08/17	312,362.78	0.00
SANTANDER DRIVE AUTO RECE 4 A3 5.730% 04/17/2028 DD 08/23/23	61,625.25	0.00
SANTOS FINANCE LTD 144A 6.875% 09/19/2033 DD 09/19/23	212,110.00	0.00
SCENTRE GROUP TRUST 1 / S 144A 3.625% 01/28/2026 DD 05/28/20	528,671.80	0.00
SHELL INTERNATIONAL FINANCE BV 2.875% 11/26/2041 DD 11/26/21	329,974.54	0.00
SHELL INTERNATIONAL FINANCE BV 3.250% 04/06/2050 DD 04/06/20	278,465.85	0.00
SHELL INTERNATIONAL FINANCE BV 3.750% 09/12/2046 DD 09/12/16	296,176.50	0.00
SIMON PROPERTY GROUP LP 5.500% 03/08/2033 DD 03/08/23	595,194.00	0.00
SOUTHERN CALIFORNIA EDISON CO 4.050% 03/15/2042 DD 03/13/12	163,415.03	0.00
SOUTHERN CALIFORNIA EDISON CO 6.050% 03/15/2039 DD 03/20/09	103,522.30	0.00
SOUTHERN CO/THE 5.200% 06/15/2033 DD 05/18/23	592,725.20	0.00
SPIRIT REALTY LP 2.100% 03/15/2028 DD 03/03/21	426,600.00	0.00
SPIRIT REALTY LP 3.200% 01/15/2027 DD 09/16/19	473,345.00	0.00
STANDARD CHARTERED PLC 144A VAR RT 07/06/2027 DD 07/06/23	203,296.00	0.00
STANDARD CHARTERED PLC 144A VAR RT 11/23/2025 DD 11/23/21	235,954.60	0.00
STATE STREET CORP VAR RT 05/18/2034 DD 05/18/23	353,276.00	0.00
STORE MASTER FUNDIN 1A A1 144A 3.960% 10/20/2048 DD 10/22/18	517,854.53	0.00
STRUCTURED ASSET SECUR OPT1 A1 VAR RT 04/25/2036 DD 04/25/06	77,541.22	0.00
T-MOBILE USA INC 5.750% 01/15/2034 DD 09/14/23	531,560.00	0.00

	Beginning of Year 1/1/2024	End of Year 12/31/2024
THERMO FISHER SCIENTIFIC INC 5.000% 12/05/2026 DD 12/05/23	401,833.08	0.00
TORONTO-DOMINION BANK/THE 5.532% 07/17/2026 DD 07/17/23	131,503.89	0.00
TOWD POINT MORTGA HY3 A1A 144A VAR RT 10/25/2059 DD 10/30/19	240,571.20	0.00
TOYOTA AUTO RECEIVABLES 2 C A3 5.160% 04/17/2028 DD 08/15/23	38,277.02	0.00
TOYOTA MOTOR CORP 5.123% 07/13/2033 DD 07/13/23	322,518.00	0.00
TRANSCANADA PIPELINES LTD 4.625% 03/01/2034 DD 02/28/14	94,823.00	0.00
TRANSURBAN FINANCE CO PTY 144A 3.375% 03/22/2027 DD 09/22/16	469,576.80	0.00
TRUIST FINANCIAL CORP VAR RT 10/28/2033 DD 10/28/22	353,498.00	0.00
TTX CO 144A 4.600% 02/01/2049 DD 01/18/19	242,366.80	0.00
UBS AG/STAMFORD CT 4.750% 08/09/2024 DD 08/23/22	377,628.80	0.00
UBS GROUP AG 3.750% 03/26/2025 DD 09/26/15	489,910.00	0.00
UBS GROUP AG 144A VAR RT 04/01/2031 DD 04/01/20	279,699.00	0.00
UNION ELECTRIC CO 3.900% 04/01/2052 DD 04/01/22	434,379.75	0.00
UNION PACIFIC CORP 3.950% 08/15/2059 DD 08/05/19	295,315.20	0.00
UNITED AIRLINES 2014-1 CLASS A 4.000% 10/11/2027 DD 04/07/14	186,563.70	0.00
UNITED AIRLINES 2016-1 CLASS A 3.100% 01/07/2030 DD 06/13/16	236,887.33	0.00
UNITEDHEALTH GROUP INC 3.500% 08/15/2039 DD 07/25/19	334,168.24	0.00
UNITEDHEALTH GROUP INC 4.500% 04/15/2033 DD 03/28/23	293,631.20	0.00
UNITEDHEALTH GROUP INC 5.050% 04/15/2053 DD 03/28/23	250,569.15	0.00
UNIVERSAL HEALTH SERVICES INC 2.650% 10/15/2030 DD 10/15/22	360,901.50	0.00
US BANCORP VAR RT 02/01/2034 DD 02/01/23	355,044.60	0.00
VENTURE GLOBAL CALCASIEU 144A 3.875% 08/15/2029 DD 08/05/21	272,400.00	0.00
VERUS SECURITIZATIO R3 A1 144A VAR RT 04/25/2064 DD 05/01/21	128,669.19	0.00
VIRGINIA ELECTRIC AND POWER CO 4.650% 08/15/2043 DD 08/15/13	298,977.25	0.00
VIRGINIA ELECTRIC AND POWER CO 5.450% 04/01/2053 DD 03/30/23	238,837.83	0.00
WARNERMEDIA HOLDINGS INC 3.755% 03/15/2027 DD 03/15/23	678,936.60	0.00
WARNERMEDIA HOLDINGS INC 5.050% 03/15/2042 DD 03/15/23	387,564.30	0.00
WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23	74,205.96	0.00
WEC ENERGY GROUP INC 4.750% 01/15/2028 DD 01/11/23	585,333.45	0.00
WELLS FARGO & CO VAR RT 02/11/2026 DD 02/11/20	339,769.56	0.00
WELLS FARGO & CO VAR RT 04/24/2034 DD 04/24/23	985,987.80	0.00
WELLS FARGO & CO VAR RT 05/22/2028 DD 05/22/17	586,451.70	0.00
WELLS FARGO & CO VAR RT 07/25/2029 DD 07/25/23	865,718.70	0.00
WELLS FARGO & CO VAR RT 07/25/2034 DD 07/25/23	304,037.48	0.00
WELLS FARGO & CO VAR RT 10/23/2029 DD 10/23/23	316,464.00	0.00
WELLS FARGO BANK NA 5.254% 12/11/2026 DD 12/11/23	303,801.00	0.00
WELLS FARGO COMMERCIAL C26 A4 3.166% 02/15/2048 DD 02/01/15	970,130.00	0.00
WELLS FARGO COMMERCIAL LC18 A5 3.405% 12/15/2047 DD 12/01/14	973,520.00	0.00
WORLD OMNI AUTO RECEIVABL C A4 5.030% 11/15/2029 DD 08/16/23	43,350.45	0.00
WORLD OMNI AUTO RECEIVABL D A3 5.790% 02/15/2029 DD 11/08/23	23,609.50	0.00
TOTAL PREFERRED	**105,159,579.38**	**0.00**

	Beginning of Year 1/1/2024	End of Year 12/31/2024
(B) ALL OTHER		
ABBVIE INC 4.050% 11/21/2039 DD 05/21/20	257,397.72	0.00
ABFC 2004-OPT3 TRUST OPT3 A4 VAR RT 11/25/2033 DD 04/30/04	263,390.13	0.00
ABN AMRO BANK NV 144A VAR RT 09/18/2027 DD 09/18/23	306,807.00	0.00
ABN AMRO BANK NV 144A VAR RT 10/13/2026 DD 10/13/23	101,552.00	0.00
ABU DHABI CRUDE OIL PIPEL 144A 4.600% 11/02/2047 DD 11/02/17	256,667.60	0.00
AERCAP IRELAND CAPITAL DAC / A 1.650% 10/29/2024 DD 10/29/21	352,225.00	0.00
AERCAP IRELAND CAPITAL DAC / A 4.450% 04/03/2026 DD 04/03/19	589,392.00	0.00
AERCAP IRELAND CAPITAL DAC / A 6.100% 01/15/2027 DD 09/25/23	427,124.94	0.00
AGREE LP 2.900% 10/01/2030 DD 08/17/20	356,094.90	0.00
AIR LEASE CORP 3.250% 03/01/2025 DD 01/16/18	350,618.40	0.00
AIRCASTLE LTD 144A 6.500% 07/18/2028 DD 07/18/23	550,098.01	0.00
ALCON FINANCE CORP 144A 5.750% 12/06/2052 DD 12/06/22	237,492.20	0.00
ALEXANDRIA REAL ESTATE EQUITIE 3.450% 04/30/2025 DD 11/20/17	436,477.62	0.00
ALEXANDRIA REAL ESTATE EQUITIE 3.950% 01/15/2028 DD 03/03/17	56,646.49	0.00
ALLY FINANCIAL INC VAR RT 01/03/2030 DD 12/14/23	308,385.00	0.00
ALTA WIND HOLDINGS LLC 144A 7.000% 06/30/2035 DD 07/21/10	79,120.79	0.00
ALTERNATIVE LOAN TRUST HY4 1A1 VAR RT 06/25/2037 DD 05/01/07	13,277.56	0.00
AMAZON.COM INC 3.875% 08/22/2037 DD 02/22/18	648,251.82	0.00
AMEREN CORP 2.500% 09/15/2024 DD 09/16/19	255,177.09	0.00
AMEREN CORP 5.000% 01/15/2029 DD 12/21/23	629,130.00	0.00
AMEREN CORP 5.700% 12/01/2026 DD 11/20/23	383,917.50	0.00
AMERICA MOVIL SAB DE CV 6.125% 11/15/2037 DD 10/30/07	120,237.42	0.00
AMERICAN ELECTRIC POWER CO INC 5.699% 08/15/2025 DD 06/02/23	865,830.80	0.00
AMERICAN EXPRESS CO VAR RT 07/28/2034 DD 07/28/23	310,665.00	0.00
AMERICAN EXPRESS CREDIT AC 3 A 5.230% 09/15/2028 DD 09/19/23	199,245.76	0.00
AMERICAN INTERNATIONAL GROUP I 4.500% 07/16/2044 DD 07/16/14	59,759.04	0.00
AMERICAN INTERNATIONAL GROUP I 5.125% 03/27/2033 DD 03/27/23	263,434.08	0.00
AMGEN INC 3.150% 02/21/2040 DD 02/21/20	242,660.86	0.00
AMGEN INC 5.600% 03/02/2043 DD 03/02/23	499,573.72	0.00
AMGEN INC 5.650% 03/02/2053 DD 03/02/23	654,159.20	0.00
AMPHENOL CORP 2.800% 02/15/2030 DD 09/10/19	360,212.35	0.00
ANGLO AMERICAN CAPITAL PL 144A 2.250% 03/17/2028 DD 03/17/21	593,113.50	0.00
ANGLO AMERICAN CAPITAL PL 144A 2.875% 03/17/2031 DD 03/17/21	254,756.97	0.00
APTIV SWISS HOLDINGS LTD 4.150% 05/01/2052 DD 02/18/22	305,963.35	0.00
ARES CAPITAL CORP 7.000% 01/15/2027 DD 08/03/23	308,739.00	0.00
ARES FINANCE CO IV LLC 144A 3.650% 02/01/2052 DD 01/21/22	257,414.40	0.00
ASHTEAD CAPITAL INC 144A 5.550% 05/30/2033 DD 01/30/23	352,035.75	0.00
AT&T INC 2.550% 12/01/2033 DD 06/01/21	1,395,868.02	0.00
AT&T INC 3.500% 09/15/2053 DD 03/15/21	520,498.86	0.00
AT&T INC 3.650% 09/15/2059 DD 03/15/21	478,660.35	0.00
AT&T INC 5.400% 02/15/2034 DD 06/02/23	436,094.80	0.00

	Beginning of Year 1/1/2024	End of Year 12/31/2024
ATHENE HOLDING LTD 5.875% 01/15/2034 DD 12/12/23	202,166.00	0.00
ATMOS ENERGY CORP 5.900% 11/15/2033 DD 10/10/23	326,061.00	0.00
AURIZON NETWORK PTY LTD REGS 3.125% 06/01/2026	109,372.28	0.00
AUTOZONE INC 6.250% 11/01/2028 DD 10/25/23	319,014.00	0.00
AVIATION CAPITAL GROUP LL 144A 1.950% 01/30/2026 DD 01/15/21	356,952.75	0.00
AVOLON HOLDINGS FUNDING L 144A 3.950% 07/01/2024 DD 04/16/19	98,652.00	0.00
BA CREDIT CARD TRUST A1 A1 4.790% 05/15/2028 DD 06/16/23	11,041.80	0.00
BA CREDIT CARD TRUST A2 A2 4.980% 11/15/2028 DD 12/14/23	33,398.31	0.00
BACARDI LTD / BACARDI-MAR 144A 5.250% 01/15/2029 DD 06/20/23	299,874.00	0.00
BAE SYSTEMS HOLDINGS INC 144A 4.750% 10/07/2044 DD 10/07/14	235,683.75	0.00
BAE SYSTEMS PLC 144A 1.900% 02/15/2031 DD 09/15/20	354,006.10	0.00
BANC OF AMERICA FUNDING H 5A1 VAR RT 11/20/2035 DD 10/01/05	62,391.33	0.00
BANCO SANTANDER SA 6.921% 08/08/2033 DD 08/08/23	350,428.64	0.00
BANK OF AMERICA CORP VAR RT 09/15/2027 DD 09/15/23	476,690.25	0.00
BANQUE FEDERATIVE DU CRED 144A 5.896% 07/13/2026 DD 07/13/23	872,190.20	0.00
BARCLAYS PLC VAR RT 05/09/2034 DD 05/09/23	349,177.92	0.00
BARCLAYS PLC VAR RT 08/09/2028 DD 08/09/22	824,026.20	0.00
BARCLAYS PLC VAR RT 12/31/2049 DD 11/22/23	312,870.00	0.00
BAT CAPITAL CORP 5.650% 03/16/2052 DD 03/16/22	149,570.85	0.00
BAYER US FINANCE LLC 144A 6.375% 11/21/2030 DD 11/21/23	308,493.00	0.00
BEAR STEARNS ALT-A TRUS 4 23A2 VAR RT 05/25/2035 DD 04/01/05	35,396.89	0.00
BEAR STEARNS ALT-A TRUST 8 3A1 VAR RT 02/25/2034 DD 12/28/06	26,702.36	0.00
BEAR STEARNS ASSET BAC SD4 1A1 VAR RT 10/25/2036 DD 10/01/06	20,696.35	0.00
BERKSHIRE HATHAWAY ENERGY CO 6.125% 04/01/2036 DD 10/01/06	352,823.25	0.00
BGC GROUP INC 8.000% 05/25/2028 DD 05/25/23	208,944.00	0.00
BHP BILLITON FINANCE USA LTD 5.000% 09/30/2043 DD 09/30/13	278,049.75	0.00
BLUE OWL CREDIT INCOME CORP 7.750% 09/16/2027 DD 03/16/23	361,063.50	0.00
BLUE OWL FINANCE LLC 144A 3.125% 06/10/2031 DD 06/10/21	313,735.60	0.00
BOEING CO/THE 2.196% 02/04/2026 DD 02/04/21	534,043.65	0.00
BOEING CO/THE 3.750% 02/01/2050 DD 07/31/19	165,990.90	0.00
BOEING CO/THE 5.150% 05/01/2030 DD 05/04/20	1,157,970.24	0.00
BOEING CO/THE 5.805% 05/01/2050 DD 05/04/20	1,218,540.12	0.00
BOOZ ALLEN HAMILTON INC 5.950% 08/04/2033 DD 08/04/23	211,280.00	0.00
BOOZ ALLEN HAMILTON INC 144A 3.875% 09/01/2028 DD 08/24/20	188,622.00	0.00
BOSTON PROPERTIES LP 2.750% 10/01/2026 DD 08/17/16	422,203.60	0.00
BRIXMOR OPERATING PARTNERSHIP 4.125% 05/15/2029 DD 05/10/19	381,072.00	0.00
BROADCOM INC 144A 2.600% 02/15/2033 DD 01/19/21	392,041.25	0.00
BROADCOM INC 144A 3.137% 11/15/2035 DD 09/30/21	26,334.40	0.00
BROADCOM INC 144A 3.500% 02/15/2041 DD 01/19/21	638,762.41	0.00
BROADCOM INC 144A 4.926% 05/15/2037 DD 04/18/22	368,664.60	0.00
BURLINGTON NORTHERN SANTA FE L 3.300% 09/15/2051 DD 04/06/21	308,280.28	0.00
CAIXABANK SA 144A VAR RT 09/13/2027 DD 09/13/23	307,656.00	0.00

	Beginning of Year 1/1/2024	End of Year 12/31/2024
CANADIAN NATURAL RESOURCES LTD 2.050% 07/15/2025 DD 06/24/20	352,602.60	0.00
CANADIAN NATURAL RESOURCES LTD 4.950% 06/01/2047 DD 05/30/17	235,692.60	0.00
CANTOR FITZGERALD LP 144A 7.200% 12/12/2028 DD 12/12/23	205,270.00	0.00
CAPITAL ONE FINANCIAL CORP VAR RT 02/01/2029 DD 02/01/23	399,004.00	0.00
CAPITAL ONE FINANCIAL CORP VAR RT 05/10/2028 DD 05/09/22	476,939.30	0.00
CAPITAL ONE FINANCIAL CORP VAR RT 06/08/2034 DD 06/08/23	412,312.00	0.00
CAPITAL ONE FINANCIAL CORP VAR RT 10/30/2031 DD 11/01/23	793,446.08	0.00
CAPITAL ONE PRIME AUTO RE 2 A3 5.820% 06/15/2028 DD 10/11/23	35,844.90	0.00
CARLISLE COS INC 2.750% 03/01/2030 DD 02/28/20	359,388.90	0.00
CARNIVAL CORP 144A 5.750% 03/01/2027 DD 02/16/21	195,300.00	0.00
CARRIER GLOBAL CORP 144A 4.125% 05/29/2028	113,764.37	0.00
CENTENE CORP 2.450% 07/15/2028 DD 07/01/21	577,350.45	0.00
CENTERPOINT ENERGY RESOURCES C 5.250% 03/01/2028 DD 02/23/23	535,697.28	0.00
CGI INC 1.450% 09/14/2026 DD 03/14/22	90,540.00	0.00
CHARLES SCHWAB CORP/THE VAR RT 05/19/2034 DD 05/19/23	413,472.00	0.00
CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19	119,359.24	0.00
CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16	465,614.90	0.00
CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17	520,908.05	0.00
CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18	137,149.32	0.00
CHARTER COMMUNICATIONS OPERATI 6.384% 10/23/2035 DD 10/23/16	417,039.70	0.00
CHARTER COMMUNICATIONS OPERATI 6.484% 10/23/2045 DD 10/23/16	325,370.10	0.00
CHENIERE CORPUS CHRISTI HOLDIN 5.125% 06/30/2027 DD 05/19/17	467,580.75	0.00
CHENIERE ENERGY PARTNERS LP 3.250% 01/31/2032 DD 09/27/21	255,618.00	0.00
CHEVY CHASE FUNDING 4A A1 144A VAR RT 10/25/2035 DD 12/03/04	139,605.51	0.00
CIFC FUNDING 2018-II 3A A 144A VAR RT 07/18/2031 DD 07/20/18	499,655.30	0.00
CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17	938,843.60	0.00
CITIGROUP INC VAR RT 05/25/2034 DD 05/25/23	1,322,739.88	0.00
CITIGROUP MORTGAGE LOAN T 6 A2 VAR RT 09/25/2035 DD 08/01/05	975.71	0.00
CMS ENERGY CORP 3.450% 08/15/2027 DD 02/13/17	467,033.70	0.00
CNH INDUSTRIAL CAPITAL LLC 4.550% 04/10/2028 DD 04/10/23	350,519.90	0.00
CNH INDUSTRIAL CAPITAL LLC 5.500% 01/12/2029 DD 09/13/23	551,991.60	0.00
COLUMBIA PIPELINES HOLDIN 144A 6.042% 08/15/2028 DD 08/08/23	1,025,838.51	0.00
COLUMBIA PIPELINES OPERAT 144A 6.497% 08/15/2043 DD 08/08/23	156,849.26	0.00
COLUMBIA PIPELINES OPERAT 144A 6.544% 11/15/2053 DD 08/08/23	243,218.80	0.00
CONNECTICUT AVENU R05 1M1 144A VAR RT 06/25/2043 DD 07/06/23	204,758.76	0.00
CONNECTICUT AVENU R06 1M1 144A VAR RT 07/25/2043 DD 07/26/23	310,575.36	0.00
CONNECTICUT AVENU R08 1M1 144A VAR RT 10/25/2043 DD 11/20/23	84,102.86	0.00
CONOCOPHILLIPS 6.500% 02/01/2039 DD 02/03/09	322,254.82	0.00
CONSTELLATION BRANDS INC 4.400% 11/15/2025 DD 10/29/18	691,992.00	0.00
CONTINENTAL AIRLINES 2012-2 CL 4.000% 04/29/2026 DD 10/03/12	46,704.81	0.00
COOPERATIEVE RABOBANK UA 3.750% 07/21/2026 DD 07/21/16	411,879.80	0.00
COREBRIDGE FINANCIAL INC 3.650% 04/05/2027 DD 04/05/23	356,051.00	0.00

	Beginning of Year 1/1/2024	End of Year 12/31/2024
COREBRIDGE FINANCIAL INC 4.400% 04/05/2052 DD 04/05/23	199,437.87	0.00
CORP NACIONAL DEL COBRE D 144A 3.625% 08/01/2027 DD 08/01/17	476,235.37	0.00
CORP NACIONAL DEL COBRE D 144A 5.950% 01/08/2034 DD 09/08/23	202,730.00	0.00
COX COMMUNICATIONS INC 6.800% 08/01/2028 DD 07/27/98	72,032.80	0.00
COX COMMUNICATIONS INC 144A 5.700% 06/15/2033 DD 06/20/23	359,458.95	0.00
CROWN CASTLE INC 2.900% 03/15/2027 DD 03/04/22	467,725.00	0.00
CROWN CASTLE INC 3.100% 11/15/2029 DD 08/15/19	358,304.00	0.00
CSX CORP 4.500% 11/15/2052 DD 07/28/22	141,676.16	0.00
CVS HEALTH CORP 4.780% 03/25/2038 DD 03/09/18	189,974.00	0.00
CVS HEALTH CORP 5.875% 06/01/2053 DD 06/02/23	396,928.16	0.00
CVS PASS-THROUGH TRUST 6.943% 01/10/2030 DD 06/10/09	269,336.04	0.00
CVS PASS-THROUGH TRUST SE 144A 4.163% 08/11/2036 DD 07/24/14	304,693.81	0.00
DAIMLER TRUCK FINANCE NOR 144A 2.000% 12/14/2026 DD 12/14/21	413,820.00	0.00
DCP MIDSTREAM OPERATING LP 5.125% 05/15/2029 DD 05/10/19	364,583.90	0.00
DCP MIDSTREAM OPERATING LP 5.625% 07/15/2027 DD 06/24/20	797,945.28	0.00
DELTA AIR LINES INC / SKY 144A 4.500% 10/20/2025 DD 09/23/20	277,775.64	0.00
DEUTSCHE BANK AG/NEW YORK NY VAR RT 07/13/2027 DD 07/13/23	207,648.00	0.00
DEVON ENERGY CORP 5.600% 07/15/2041 DD 07/12/11	131,580.00	0.00
DIAMONDBACK ENERGY INC 4.250% 03/15/2052 DD 03/17/22	247,123.20	0.00
DISCOVER BANK 3.450% 07/27/2026 DD 07/27/16	756,592.00	0.00
DOMINION ENERGY INC 3.300% 04/15/2041 DD 04/05/21	102,319.72	0.00
DOMINION ENERGY INC 3.900% 10/01/2025 DD 09/24/15	49,050.50	0.00
DOMINO'S PIZZA MAST 1A A2 144A 3.668% 10/25/2049 DD 11/19/19	544,785.01	0.00
DPL INC 4.125% 07/01/2025 DD 01/01/21	749,775.00	0.00
DT AUTO OWNER TRUST 3A A 144A 6.290% 08/16/2027 DD 07/18/23	371,557.76	0.00
DTE ENERGY CO STEP 10/01/2024 DD 07/01/2019	1,053,567.97	0.00
DTE ENERGY CO STEP 11/01/2024 DD 08/01/2022	823,253.90	0.00
DUKE ENERGY CORP 3.300% 06/15/2041 DD 06/10/21	312,559.72	0.00
DUKE ENERGY CORP 5.000% 12/08/2027 DD 12/08/22	702,943.85	0.00
DUKE ENERGY FLORIDA LLC 4.200% 07/15/2048 DD 06/21/18	247,018.05	0.00
EDISON INTERNATIONAL 6.950% 11/15/2029 DD 11/10/22	658,352.34	0.00
ELEMENT FLEET MANAGEMENT 144A 6.271% 06/26/2026 DD 06/26/23	366,818.40	0.00
ELEVANCE HEALTH INC 5.125% 02/15/2053 DD 02/08/23	300,582.00	0.00
ELEVANCE HEALTH INC 6.100% 10/15/2052 DD 11/04/22	259,711.19	0.00
ENBRIDGE INC 4.250% 12/01/2026 DD 11/29/16	83,894.15	0.00
ENEL FINANCE AMERICA LLC 144A 7.100% 10/14/2027 DD 10/14/22	151,624.76	0.00
ENEL FINANCE INTERNATIONA 144A 7.750% 10/14/2052 DD 10/14/22	58,113.62	0.00
ENEL FINANCE INTERNATIONA 144A VAR RT 10/14/2025 DD 10/14/22	245,051.48	0.00
ENERGY TRANSFER LP 3.900% 07/15/2026 DD 07/12/16	350,028.00	0.00
ENERGY TRANSFER LP 4.000% 10/01/2027 DD 09/21/17	282,238.11	0.00
ENERGY TRANSFER LP 5.000% 05/15/2050 DD 01/22/20	496,345.22	0.00
ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13	535,200.00	0.00

	Beginning of Year 1/1/2024	End of Year 12/31/2024
ENERGY TRANSFER LP 5.400% 10/01/2047 DD 09/21/17	95,407.74	0.00
ENERGY TRANSFER LP 5.750% 04/01/2025 DD 03/14/17	341,136.40	0.00
ENERGY TRANSFER LP 6.250% 04/15/2049 DD 01/15/19	322,376.38	0.00
EPR PROPERTIES 4.950% 04/15/2028 DD 04/16/18	189,760.00	0.00
ERAC USA FINANCE LLC 144A 4.600% 05/01/2028 DD 05/01/23	220,830.06	0.00
ERAC USA FINANCE LLC 144A 5.400% 05/01/2053 DD 05/01/23	162,322.16	0.00
ESC LEHMAN BRTH HLD 0.000% 05/02/2018 DD 04/24/08	800.00	0.00
ESCROW GENON ENERGY 9.875% 10/15/2021 DD 05/11/11	1,828,529.00	1,828,529.00
EVERSOURCE ENERGY 4.750% 05/15/2026 DD 05/11/23	178,189.13	0.00
EVERSOURCE ENERGY 5.450% 03/01/2028 DD 03/06/23	795,200.56	0.00
EVERSOURCE ENERGY 5.950% 02/01/2029 DD 11/10/23	355,238.10	0.00
EXELON CORP 4.100% 03/15/2052 DD 09/15/22	159,146.12	0.00
EXELON CORP 5.150% 03/15/2028 DD 02/21/23	466,734.40	0.00
EXELON CORP 5.600% 03/15/2053 DD 02/21/23	564,909.40	0.00
EXTRA SPACE STORAGE LP 2.350% 03/15/2032 DD 09/22/21	408,270.00	0.00
FEDEX CORP 3.875% 08/01/2042 DD 07/27/12	241,210.40	0.00
FEDEX CORP 4.550% 04/01/2046 DD 03/24/16	97,934.32	0.00
FERGUSON FINANCE PLC 144A 4.650% 04/20/2032 DD 04/20/22	711,288.90	0.00
FIRST HORIZON MORTGAGE AR3 2A1 VAR RT 08/25/2035 DD 06/01/05	14,838.90	0.00
FIRSTENERGY TRANSMISSION 144A 4.350% 01/15/2025 DD 05/19/14	637,612.56	0.00
FIRSTENERGY TRANSMISSION 144A 4.550% 04/01/2049 DD 03/28/19	359,186.40	0.00
FIRSTENERGY TRANSMISSION 144A 5.450% 07/15/2044 DD 05/19/14	316,921.86	0.00
FORD CREDIT AUTO OWNE 1 A 144A 4.850% 08/15/2035 DD 02/16/23	111,404.04	0.00
FORD MOTOR CREDIT CO LLC 2.900% 02/16/2028 DD 02/16/21	582,260.40	0.00
FORD MOTOR CREDIT CO LLC 4.000% 11/13/2030 DD 11/13/20	540,286.98	0.00
FORD MOTOR CREDIT CO LLC 5.113% 05/03/2029 DD 05/03/19	284,247.40	0.00
FREEDOM MORTGAGE CORP 144A 12.000% 10/01/2028 DD 09/28/23	218,426.00	0.00
FREEPORT INDONESIA PT 144A 5.315% 04/14/2032 DD 04/14/22	234,358.62	0.00
GE CAPITAL FUNDING LLC 4.550% 05/15/2032 DD 11/15/20	403,949.52	0.00
GENERAL MOTORS CO 5.950% 04/01/2049 DD 09/10/18	324,251.40	0.00
GENERAL MOTORS CO 6.750% 04/01/2046 DD 02/23/16	74,439.27	0.00
GENERAL MOTORS FINANCIAL CO IN 4.300% 04/06/2029 DD 04/07/22	1,079,948.80	0.00
GENON ENERGY ESCROW 9.500% 10/15/2018 DD 05/11/11	3,291,348.96	3,291,348.96
GENPACT LUXEMBOURG SARL 3.375% 12/01/2024 DD 11/18/19	121,768.75	0.00
GENUINE PARTS CO 2.750% 02/01/2032 DD 01/10/22	351,720.60	0.00
GEORGIA POWER CO 5.125% 05/15/2052 DD 05/04/22	159,945.45	0.00
GGAM FINANCE LTD 144A 8.000% 02/15/2027 DD 11/28/23	204,494.00	0.00
GILEAD SCIENCES INC 2.600% 10/01/2040 DD 09/30/20	87,899.35	0.00
GILEAD SCIENCES INC 5.550% 10/15/2053 DD 09/14/23	277,154.40	0.00
GLENCORE FINANCE CANADA L 144A VAR RT 10/25/2042 DD 10/25/12	238,561.40	0.00
GLENCORE FUNDING LLC 144A 4.000% 03/27/2027 DD 03/27/17	408,126.60	0.00
GLENCORE FUNDING LLC 144A 6.375% 10/06/2030 DD 10/06/23	74,168.79	0.00

	Beginning of Year 1/1/2024	End of Year 12/31/2024
GLOBAL ATLANTIC FIN CO 144A 3.125% 06/15/2031 DD 06/17/21	315,907.90	0.00
GLOBAL PAYMENTS INC 5.950% 08/15/2052 DD 08/22/22	250,448.80	0.00
GM FINANCIAL AUTOMOBILE L 3 A3 5.380% 11/20/2026 DD 08/16/23	25,170.75	0.00
GM FINANCIAL AUTOMOBILE L 3 A4 5.440% 08/20/2027 DD 08/16/23	26,220.74	0.00
GOLUB CAPITAL BDC INC 2.500% 08/24/2026 DD 02/24/21	362,668.00	0.00
GSMPS MORTGAGE LOAN 4 1A3 144A 8.000% 06/25/2034 DD 10/01/04	76,767.98	0.00
HAT HOLDINGS I LLC / HAT 144A 8.000% 06/15/2027 DD 12/07/23	104,129.00	0.00
HCA INC 4.625% 03/15/2052 DD 03/15/23	437,099.52	0.00
HCA INC 5.125% 06/15/2039 DD 06/12/19	238,855.00	0.00
HEALTHPEAK OP LLC 3.250% 07/15/2026 DD 07/05/19	532,905.45	0.00
HEICO CORP 5.350% 08/01/2033 DD 07/27/23	357,434.28	0.00
HERCULES CAPITAL INC 2.625% 09/16/2026 DD 09/16/21	306,996.20	0.00
HESS CORP 7.875% 10/01/2029 DD 10/01/99	425,585.10	0.00
HONDA AUTO RECEIVABLES 20 3 A4 5.300% 12/18/2029 DD 08/22/23	75,326.82	0.00
HOWARD MIDSTREAM ENERGY P 144A 8.875% 07/15/2028 DD 07/06/23	104,956.00	0.00
HSBC HOLDINGS PLC 6.500% 09/15/2037 DD 09/15/22	121,743.16	0.00
HSBC HOLDINGS PLC VAR RT 11/03/2033 DD 11/03/22	364,650.30	0.00
HSBC HOLDINGS PLC VAR RT 11/13/2034 DD 11/13/23	355,930.20	0.00
HSBC HOLDINGS PLC VAR RT 11/22/2027 DD 11/22/21	895,332.75	0.00
HYUNDAI AUTO RECEIVABLES B A3 5.480% 04/17/2028 DD 07/19/23	15,256.80	0.00
HYUNDAI CAPITAL AMERICA 144A 6.000% 07/11/2025 DD 07/11/23	1,028,963.80	0.00
IDEX CORP 2.625% 06/15/2031 DD 05/28/21	353,700.35	0.00
IMPERIAL BRANDS FINANCE P 144A 3.875% 07/26/2029 DD 07/26/19	280,197.00	0.00
INDONESIA ASAHAN ALUMINIU 144A 4.750% 05/15/2025 DD 05/15/20	452,275.00	0.00
INDONESIA ASAHAN ALUMINIU 144A 6.530% 11/15/2028 DD 11/15/18	376,989.49	0.00
INDYMAC INDX MORTGAGE AR31 4A1 VAR RT 01/25/2036 DD 11/01/05	21,235.85	0.00
IPALCO ENTERPRISES INC 4.250% 05/01/2030 DD 05/01/21	462,405.00	0.00
J M SMUCKER CO/THE 6.500% 11/15/2043 DD 10/25/23	188,669.91	0.00
J M SMUCKER CO/THE 6.500% 11/15/2053 DD 10/25/23	382,357.80	0.00
JBS USA HOLDING LUX SARL/ 144A 7.250% 11/15/2053 DD 09/19/23	445,522.40	0.00
JEFFERIES FINANCIAL GROUP INC 5.875% 07/21/2028 DD 07/21/23	307,893.00	0.00
JPMORGAN CHASE & CO VAR RT 06/01/2034 DD 06/01/23	692,407.32	0.00
JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22	476,357.60	0.00
JPMORGAN CHASE BANK NA 5.110% 12/08/2026 DD 12/08/23	302,841.00	0.00
KENVUE INC 5.200% 03/22/2063 DD 09/22/23	133,391.91	0.00
KINDER MORGAN INC 5.050% 02/15/2046 DD 02/26/15	384,893.00	0.00
KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16	297,840.00	0.00
KROGER CO/THE 4.450% 02/01/2047 DD 01/24/17	265,635.00	0.00
L3HARRIS TECHNOLOGIES INC 4.400% 06/15/2028 DD 12/15/19	356,112.00	0.00
LAD AUTO RECEIVABLE 4A A4 144A 6.240% 06/15/2028 DD 11/15/23	30,477.00	0.00
LENNOX INTERNATIONAL INC 5.500% 09/15/2028 DD 09/15/23	460,409.60	0.00
LFT CRE 2021-FL1 LT FL1 A 144A VAR RT 06/15/2039 DD 06/14/21	783,321.76	0.00

	Beginning of Year 1/1/2024	End of Year 12/31/2024
LIBERTY MUTUAL GROUP INC 144A 4.569% 02/01/2029 DD 01/28/19	357,061.25	0.00
LLOYDS BANKING GROUP PLC VAR RT 05/11/2027 DD 03/11/21	476,658.00	0.00
LLOYDS BANKING GROUP PLC VAR RT 08/07/2027 DD 08/07/23	300,426.00	0.00
LOWE'S COS INC 2.800% 09/15/2041 DD 09/20/21	228,040.75	0.00
LOWE'S COS INC 5.800% 09/15/2062 DD 09/08/22	558,216.75	0.00
LYB INTERNATIONAL FINANCE III 4.200% 05/01/2050 DD 04/20/20	164,758.80	0.00
MACY'S RETAIL HOLDINGS LL 144A 5.875% 03/15/2030 DD 03/10/22	304,978.89	0.00
MARATHON PETROLEUM CORP 6.500% 03/01/2041 DD 09/01/11	242,246.25	0.00
MARKEL GROUP INC 5.000% 05/20/2049 DD 05/20/19	298,800.00	0.00
MARRIOTT INTERNATIONAL INC/MD 4.000% 04/15/2028 DD 04/06/18	387,508.00	0.00
MARSH & MCLENNAN COS INC 4.750% 03/15/2039 DD 01/15/19	297,112.70	0.00
MARVELL TECHNOLOGY INC 1.650% 04/15/2026 DD 04/12/21	186,094.00	0.00
MASTR ADJUSTABLE RATE M 3 22A5 VAR RT 05/25/2047 DD 05/15/07	626,952.00	0.00
MCDONALD'S CORP 5.450% 08/14/2053 DD 08/14/23	354,854.88	0.00
MELLON RESIDENTIAL FUN TBC1 A1 VAR RT 11/15/2031 DD 11/20/01	16,800.47	0.00
MERRILL LYNCH MORTGAGE I A1 3A VAR RT 12/25/2032 DD 01/01/03	1,881.64	0.00
MERRILL LYNCH MORTGAGE I A10 A VAR RT 02/25/2036 DD 12/22/05	134,134.85	0.00
META PLATFORMS INC 5.750% 05/15/2063 DD 05/03/23	230,762.70	0.00
METLIFE INC 6.400% 12/15/2066 DD 12/21/06	56,722.60	0.00
MICROSOFT CORP 3.041% 03/17/2062 DD 03/17/21	286,544.85	0.00
MIZUHO FINANCIAL GROUP INC VAR RT 07/06/2034 DD 07/06/23	270,536.94	0.00
MPLX LP 1.750% 03/01/2026 DD 08/18/20	355,623.00	0.00
MPLX LP 4.950% 03/14/2052 DD 03/14/22	245,597.00	0.00
MPLX LP 5.500% 02/15/2049 DD 11/15/18	219,464.08	0.00
MRFC MORTGAGE PASS-THR TBC2 A1 VAR RT 06/15/2030 DD 06/15/00	10,753.35	0.00
NATIONAL GRID PLC 5.809% 06/12/2033 DD 06/12/23	357,979.20	0.00
NATIONAL RURAL UTILITIES COOPE VAR RT 09/15/2053 DD 05/26/23	530,795.05	0.00
NATWEST GROUP PLC VAR RT 11/10/2026 DD 11/10/22	465,736.50	0.00
NEXTERA ENERGY CAPITAL HOLDING 5.749% 09/01/2025 DD 08/10/23	846,237.54	0.00
NISOURCE INC 5.950% 06/15/2041 DD 06/10/11	267,404.80	0.00
NISSAN MOTOR ACCEPTANCE C 144A 2.750% 03/09/2028 DD 03/09/21	83,000.12	0.00
NLT 2023-1 TRUST 1 A1 144A VAR RT 10/25/2062 DD 11/01/23	89,147.80	0.00
NNN REIT INC 4.000% 11/15/2025 DD 10/21/15	528,265.80	0.00
NNN REIT INC 5.600% 10/15/2033 DD 08/15/23	310,311.00	0.00
NOMURA HOLDINGS INC 2.648% 01/16/2025 DD 01/16/20	291,054.00	0.00
NOMURA HOLDINGS INC 6.070% 07/12/2028 DD 07/12/23	103,342.00	0.00
NORFOLK SOUTHERN CORP 4.837% 10/01/2041 DD 04/01/12	657,111.20	0.00
NORFOLK SOUTHERN CORP 5.350% 08/01/2054 DD 08/02/23	178,736.04	0.00
NORTHROP GRUMMAN CORP 3.850% 04/15/2045 DD 02/06/15	240,451.65	0.00
NORTHROP GRUMMAN CORP 4.950% 03/15/2053 DD 02/08/23	70,630.09	0.00
NXP BV / NXP FUNDING LLC / NXP 2.700% 05/01/2025 DD 05/01/22	47,260.50	0.00
NXP BV / NXP FUNDING LLC / NXP 5.000% 01/15/2033 DD 05/16/22	602,208.00	0.00

	Beginning of Year 1/1/2024	End of Year 12/31/2024
O'REILLY AUTOMOTIVE INC 4.200% 04/01/2030 DD 03/27/20	352,133.75	0.00
OCCIDENTAL PETROLEUM CORP 6.200% 03/15/2040 DD 09/15/19	395,447.50	0.00
OCCIDENTAL PETROLEUM CORP 8.500% 07/15/2027 DD 07/13/20	265,057.11	0.00
OCCIDENTAL PETROLEUM CORP 8.875% 07/15/2030 DD 07/13/20	351,060.00	0.00
OCI NV 144A 6.700% 03/16/2033 DD 03/16/23	102,318.00	0.00
OGLETHORPE POWER CORP 144A 6.200% 12/01/2053 DD 12/05/23	73,446.46	0.00
ONEOK INC 2.750% 09/01/2024 DD 08/15/19	87,227.12	0.00
ONEOK INC 5.650% 11/01/2028 DD 08/24/23	310,164.00	0.00
ONEOK INC 6.625% 09/01/2053 DD 08/24/23	367,328.91	0.00
ORACLE CORP 3.250% 11/15/2027 DD 11/09/17	28,509.30	0.00
ORACLE CORP 3.600% 04/01/2040 DD 04/01/20	220,938.00	0.00
ORACLE CORP 3.650% 03/25/2041 DD 03/24/21	66,235.66	0.00
ORACLE CORP 3.950% 03/25/2051 DD 03/24/21	483,642.15	0.00
ORACLE CORP 4.000% 07/15/2046 DD 07/07/16	265,475.10	0.00
ORACLE CORP 5.550% 02/06/2053 DD 02/06/23	94,407.02	0.00
ORACLE CORP 6.150% 11/09/2029 DD 11/09/22	888,673.50	0.00
OVINTIV INC 7.100% 07/15/2053 DD 05/31/23	463,285.20	0.00
PACIFIC GAS AND ELECTRIC CO 4.500% 07/01/2040 DD 07/02/20	574,794.84	0.00
PACIFIC NATIONAL FINANCE REGS 4.750% 03/22/2028	186,941.02	0.00
PARKER-HANNIFIN CORP 4.250% 09/15/2027 DD 06/15/22	352,152.90	0.00
PATTERSON-UTI ENERGY INC 7.150% 10/01/2033 DD 09/13/23	212,384.00	0.00
PENNYMAC FINANCIAL SERVIC 144A 7.875% 12/15/2029 DD 12/11/23	102,950.00	0.00
PERUSAHAAN PERSEROAN PERS 144A 4.875% 07/17/2049 DD 07/17/19	51,185.00	0.00
PHILLIPS 66 CO 5.300% 06/30/2033 DD 03/29/23	236,545.80	0.00
PLAINS ALL AMERICAN PIPELINE L 4.700% 06/15/2044 DD 04/23/14	383,921.13	0.00
PLAINS ALL AMERICAN PIPELINE L 5.150% 06/01/2042 DD 03/22/12	141,479.52	0.00
PNC FINANCIAL SERVICES GROUP I VAR RT 10/28/2025 DD 10/28/22	449,815.50	0.00
PPL ELECTRIC UTILITIES CORP 4.750% 07/15/2043 DD 07/11/13	290,336.70	0.00
PRPM 2021-5 LLC 5 A1 144A VAR RT 06/25/2026 DD 06/23/21	69,921.36	0.00
PRPM 2023-RCF2 LL RCF2 A1 144A VAR RT 11/25/2053 DD 11/17/23	92,142.23	0.00
PUBLIC SERVICE ENTERPRISE GROU 6.125% 10/15/2033 DD 10/04/23	323,082.00	0.00
REDWOOD FUNDING TRUST 1 A 144A VAR RT 07/25/2059 DD 11/01/23	194,963.67	0.00
REGAL REXNORD CORP 144A 6.050% 02/15/2026 DD 01/24/23	348,960.60	0.00
RELX CAPITAL INC 3.000% 05/22/2030 DD 05/22/20	298,600.25	0.00
REYNOLDS AMERICAN INC 5.700% 08/15/2035 DD 06/12/15	304,504.05	0.00
ROCHE HOLDINGS INC 144A 5.265% 11/13/2026 DD 11/13/23	473,385.09	0.00
ROCHE HOLDINGS INC 144A 5.593% 11/13/2033 DD 11/13/23	641,721.96	0.00
ROGERS COMMUNICATIONS INC 3.625% 12/15/2025 DD 12/08/15	296,139.75	0.00
ROGERS COMMUNICATIONS INC 3.800% 03/15/2032 DD 03/15/23	304,022.40	0.00
ROGERS COMMUNICATIONS INC 4.550% 03/15/2052 DD 03/15/23	314,906.40	0.00
RTX CORP 5.750% 01/15/2029 DD 11/08/23	202,949.22	0.00
RTX CORP 6.100% 03/15/2034 DD 11/08/23	351,256.04	0.00

	Beginning of Year 1/1/2024	End of Year 12/31/2024
RTX CORP 6.400% 03/15/2054 DD 11/08/23	812,321.88	0.00
RYDER SYSTEM INC 5.250% 06/01/2028 DD 05/19/23	593,032.05	0.00
RYDER SYSTEM INC 6.600% 12/01/2033 DD 11/01/23	395,366.48	0.00
SABINE PASS LIQUEFACTION LLC 4.500% 05/15/2030 DD 11/15/20	474,310.60	0.00
SABINE PASS LIQUEFACTION LLC 5.750% 05/15/2024 DD 11/15/14	828,519.18	0.00
SANTANDER HOLDINGS USA INC 3.450% 06/02/2025 DD 06/01/20	679,413.00	0.00
SBL HOLDINGS INC 144A 5.000% 02/18/2031 DD 02/16/21	291,653.80	0.00
SEAGATE HDD CAYMAN 4.125% 01/15/2031 DD 06/10/20	178,656.00	0.00
SEALED AIR CORP 144A 1.573% 10/15/2026 DD 09/29/21	360,332.00	0.00
SEATTLE CHILDREN'S HOSPITAL 2.719% 10/01/2050 DD 02/11/21	223,501.95	0.00
SEMPRA 5.400% 08/01/2026 DD 06/23/23	358,856.88	0.00
SEMPRA 6.000% 10/15/2039 DD 10/08/09	452,104.96	0.00
SMBC AVIATION CAPITAL FIN 144A 5.700% 07/25/2033 DD 07/25/23	202,622.00	0.00
SOCIETE GENERALE SA 144A VAR RT 01/21/2043 DD 01/19/22	26,538.62	0.00
SOUTHERN CALIFORNIA EDISON CO 4.900% 06/01/2026 DD 05/22/23	329,430.08	0.00
SPIRIT AEROSYSTEMS INC 144A 9.750% 11/15/2030 DD 11/21/23	107,530.00	0.00
SPRINT CAPITAL CORP 6.875% 11/15/2028 DD 11/16/98	521,938.52	0.00
STARBUCKS CORP 4.450% 08/15/2049 DD 05/13/19	235,161.84	0.00
STRUCTURED ADJUSTABLE R 21 3A1 VAR RT 11/25/2035 DD 10/01/05	21,552.61	0.00
STRUCTURED ADJUSTABLE RA 12 9A VAR RT 09/25/2034 DD 08/01/04	88,212.52	0.00
SUMITOMO MITSUI FINANCIAL GROU 6.184% 07/13/2043 DD 07/13/23	111,531.00	0.00
SUN COMMUNITIES OPERATING LP 2.700% 07/15/2031 DD 06/28/21	584,486.00	0.00
SYNCHRONY CARD FUNDING LL A1 A 5.540% 07/15/2029 DD 08/09/23	64,187.55	0.00
SYSCO CORP 6.600% 04/01/2050 DD 04/02/20	43,590.81	0.00
T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21	1,543,236.60	0.00
T-MOBILE USA INC 4.500% 04/15/2050 DD 04/15/21	70,086.43	0.00
T-MOBILE USA INC 5.050% 07/15/2033 DD 02/09/23	358,429.30	0.00
T-MOBILE USA INC 5.750% 01/15/2054 DD 05/11/23	468,637.47	0.00
TACO BELL FUNDING 1A A2II 144A 2.294% 08/25/2051 DD 08/19/21	1,189,412.34	0.00
TAKEDA PHARMACEUTICAL CO LTD 2.050% 03/31/2030 DD 07/09/20	356,206.95	0.00
TALLGRASS ENERGY PARTNERS 144A 6.000% 12/31/2030 DD 12/22/20	185,944.00	0.00
TAPESTRY INC 7.350% 11/27/2028 DD 11/27/23	210,014.00	0.00
TAPESTRY INC 7.700% 11/27/2030 DD 11/27/23	75,912.48	0.00
TAPESTRY INC 7.850% 11/27/2033 DD 11/27/23	40,638.34	0.00
TARGA RESOURCES CORP 6.125% 03/15/2033 DD 01/09/23	358,744.20	0.00
TD SYNNEX CORP 2.650% 08/09/2031 DD 02/09/22	809,270.00	0.00
TESLA ELECTRIC VEHIC 1 A4 144A 5.380% 02/20/2029 DD 12/20/23	30,338.40	0.00
TEXAS EASTERN TRANSMISSIO 144A 3.500% 01/15/2028 DD 01/09/18	349,483.50	0.00
THERMO FISHER SCIENTIFIC INC 5.200% 01/31/2034 DD 12/05/23	366,861.82	0.00
TIME WARNER CABLE LLC 7.300% 07/01/2038 DD 06/19/08	117,823.56	0.00
TRANSCONTINENTAL GAS PIPE LINE 4.600% 03/15/2048 DD 09/15/18	370,463.70	0.00
TRICON RESIDENTIAL SFR1 A 144A 5.100% 07/17/2040 DD 07/11/23	967,444.82	0.00

	Beginning of Year 1/1/2024	End of Year 12/31/2024
TRITON CONTAINER INTERNAT 144A 2.050% 04/15/2026 DD 04/15/21	722,747.30	0.00
TRUIST FINANCIAL CORP VAR RT 10/30/2029 DD 10/27/23	766,542.44	0.00
UBS AG/LONDON 5.800% 09/11/2025 DD 09/11/23	303,387.00	0.00
UBS GROUP AG 144A VAR RT 08/10/2027 DD 08/10/21	903,940.00	0.00
UBS GROUP AG 144A VAR RT 08/12/2033 DD 08/12/22	266,777.50	0.00
UNICREDIT SPA 144A VAR RT 09/22/2026 DD 09/22/20	470,205.00	0.00
UNION PACIFIC CORP 3.375% 02/14/2042 DD 02/14/22	174,574.80	0.00
UNITED AIRLINES 2012-1 CLASS A 4.150% 10/11/2025 DD 03/22/12	48,099.52	0.00
UNITED AIRLINES 2019-2 CLASS A 2.900% 11/01/2029 DD 09/13/19	331,642.46	0.00
UNITEDHEALTH GROUP INC 5.875% 02/15/2053 DD 10/28/22	358,088.85	0.00
US AIRWAYS 2012-2 CLASS A PASS 4.625% 12/03/2026 DD 12/13/12	30,046.38	0.00
US BANCORP VAR RT 10/26/2027 DD 10/26/23	208,862.00	0.00
VALE OVERSEAS LTD 6.125% 06/12/2033 DD 06/12/23	115,188.03	0.00
VAR ENERGI ASA 144A 8.000% 11/15/2032 DD 11/15/22	223,920.00	0.00
VERISIGN INC 2.700% 06/15/2031 DD 06/08/21	296,282.55	0.00
VERISK ANALYTICS INC 3.625% 05/15/2050 DD 05/13/20	300,128.90	0.00
VERIZON COMMUNICATIONS INC 2.355% 03/15/2032 DD 03/15/22	953,922.40	0.00
VERIZON COMMUNICATIONS INC 2.550% 03/21/2031 DD 03/22/21	1,062,105.00	0.00
VERIZON COMMUNICATIONS INC 2.625% 08/15/2026 DD 08/01/16	414,481.05	0.00
VERIZON COMMUNICATIONS INC 3.700% 03/22/2061 DD 03/22/21	367,185.60	0.00
VERIZON COMMUNICATIONS INC 4.329% 09/21/2028 DD 06/21/18	276,299.28	0.00
VICI PROPERTIES LP 4.375% 05/15/2025 DD 04/29/22	348,847.85	0.00
VISTRA OPERATIONS CO LLC 144A 6.950% 10/15/2033 DD 09/26/23	105,308.00	0.00
VOLKSWAGEN AUTO LEASE TRU A A3 5.810% 10/20/2026 DD 09/19/23	101,243.00	0.00
VOLKSWAGEN GROUP OF AMERI 144A 4.600% 06/08/2029 DD 06/08/22	471,211.20	0.00
VOLKSWAGEN GROUP OF AMERI 144A 5.650% 09/12/2028 DD 09/12/23	154,051.50	0.00
VOLKSWAGEN GROUP OF AMERI 144A 5.700% 09/12/2026 DD 09/12/23	152,188.50	0.00
VOLKSWAGEN GROUP OF AMERI 144A 5.800% 09/12/2025 DD 09/12/23	824,723.96	0.00
VOLT XCIII LLC NPL2 A1 144A VAR RT 02/27/2051 DD 02/05/21	67,798.52	0.00
VOLT XCIV LLC NPL3 A1 144A VAR RT 02/27/2051 DD 02/12/21	120,439.87	0.00
VOLT XCIX LLC NPL8 A1 144A VAR RT 04/25/2051 DD 04/12/21	304,650.48	0.00
WAMU MORTGAGE PASS-T AR15 A1A1 VAR RT 11/25/2045 DD 11/22/05	292,399.92	0.00
WARNERMEDIA HOLDINGS INC 4.279% 03/15/2032 DD 03/15/23	357,403.80	0.00
WARNERMEDIA HOLDINGS INC 5.050% 03/15/2042 DD 03/15/23	309,697.50	0.00
WARNERMEDIA HOLDINGS INC 5.391% 03/15/2062 DD 03/15/23	366,137.50	0.00
WELLS FARGO & CO 4.900% 11/17/2045 DD 11/17/15	248,080.32	0.00
WELLS FARGO & CO VAR RT 12/31/2049 DD 01/26/21	110,865.60	0.00
WELLTOWER OP LLC 4.250% 04/01/2026 DD 03/01/16	492,440.00	0.00
WENDY'S FUNDING LL 1A A2I 144A 2.370% 06/15/2051 DD 06/22/21	420,512.29	0.00
WESTERN MIDSTREAM OPERATING LP 5.450% 04/01/2044 DD 03/20/14	148,484.85	0.00
WESTERN MIDSTREAM OPERATING LP VAR RT 02/01/2050 DD 01/13/20	245,764.30	0.00
WESTINGHOUSE AIR BRAKE TECHNOL 3.200% 06/15/2025 DD 06/29/20	386,744.00	0.00

	Beginning of Year 1/1/2024	End of Year 12/31/2024
WORKDAY INC 3.800% 04/01/2032 DD 04/01/22	298,284.80	0.00
XCEL ENERGY INC 4.000% 06/15/2028 DD 06/25/18	351,579.60	0.00
ZIMMER BIOMET HOLDINGS INC 5.350% 12/01/2028 DD 12/01/23	103,025.00	0.00
TOTAL ALL OTHER	**147,660,949.15**	**5,119,877.96**
(4) CORPORATE STOCKS		
(A) PREFERRED		
WELLS FARGO & CO VAR RT 12/31/2049 DD 07/24/23	178,960.05	0.00
(B) COMMON		
10X GENOMICS INC	136,486.44	0.00
908 DEVICES INC	299,955.48	15,536.40
ACADIA HEALTHCARE CO INC	0.00	68,356.60
ACV AUCTIONS INC	0.00	109,922.40
AGIOS PHARMACEUTICALS INC	0.00	97,199.88
ALLEGRO MICROSYSTEMS INC	0.00	116,623.10
ALTA EQUIPMENT GROUP INC	115,139.96	0.00
AMBARELLA INC	30,032.10	0.00
AMERESCO INC	116,672.28	0.00
ANAPTYSBIO INC	0.00	32,782.24
APELLIS PHARMACEUTICALS INC	50,342.26	125,884.95
APOGEE THERAPEUTICS INC	0.00	107,361.00
ARCHER AVIATION INC	0.00	147,429.75
ARCTURUS THERAPEUTICS HOLDINGS	101,936.49	0.00
ARCUS BIOSCIENCES INC	87,707.20	131,448.92
ARRAY TECHNOLOGIES INC	280,828.80	0.00
ARTERIS INC	64,536.73	0.00
ASHLAND INC	168.62	142.92
AVEPOINT INC	0.00	29,189.68
AXON ENTERPRISE INC	200,722.41	0.00
AZENTA INC	99,664.20	0.00
BEL FUSE INC	0.00	212,030.37
BIOLIFE SOLUTIONS INC	235,137.50	213,988.28
BIOMERICA INC	13,413.75	2,765.10
BLUE BIRD CORP	0.00	38,359.59
BLUEBIRD BIO INC	114,450.30	0.00
BLUEPRINT MEDICINES CORP	233,551.68	264,102.16
BOOT BARN HOLDINGS INC	59,489.00	201,768.78
BRIDGEBIO PHARMA INC	236,487.46	0.00
BRIGHT HORIZONS FAMILY SOLUTIO	114,030.40	0.00
CANADIAN SOLAR INC	47,135.31	0.00
CARPENTER TECHNOLOGY CORP	0.00	284,433.96
CASELLA WASTE SYSTEMS INC	364,828.74	550,952.67

	Beginning of Year 1/1/2024	End of Year 12/31/2024
CASTLE BIOSCIENCES INC	375,254.62	37,336.65
CELESTICA INC	0.00	31,935.80
CELLEBRITE DI LTD	0.00	48,906.60
CERTARA INC	88,882.27	68,319.75
CEVA INC	41,559.30	0.00
CHART INDUSTRIES INC	431,620.78	94,465.80
CHEFS' WAREHOUSE INC/THE	213,750.09	189,339.48
CIENA CORP	142,681.70	84,301.14
COGENT COMMUNICATIONS HOLDINGS	121,391.76	224,273.70
COINBASE GLOBAL INC	1,343,358.08	0.00
COLUMBUS MCKINNON CORP/NY	181,521.04	217,071.96
COMPASS INC	9,787.28	105,727.05
CONFLUENT INC	235,684.80	242,385.24
CONTRA FLEXION THERAPE	84.33	0.00
CORVEL CORP	151,539.73	154,873.92
COURSERA INC	26,420.68	0.00
CYBERARK SOFTWARE LTD	286,079.30	320,823.45
CYTOSORBENTS CORP	46,332.51	17,824.17
DEFINITIVE HEALTHCARE CORP	112,610.26	0.00
DESCARTES SYSTEMS GROUP INC/TH	122,475.42	141,091.20
DIGIMARC CORP	0.00	31,795.05
DOCGO INC	11,621.61	0.00
DOUBLEVERIFY HOLDINGS INC	46,747.38	113,972.93
DRAFTKINGS INC	1,414,018.50	0.00
EDGEWISE THERAPEUTICS INC	151,486.18	153,097.80
ELF BEAUTY INC	0.00	118,142.55
ENOVIX CORP	82,431.68	98,503.94
ETSY INC	18,155.20	0.00
EURONET WORLDWIDE INC	279,198.99	114,872.28
EVOLENT HEALTH INC	248,418.63	213,007.50
EXACT SCIENCES CORP	0.00	385,519.59
EXLSERVICE HOLDINGS INC	113,034.40	84,632.66
FARO TECHNOLOGIES INC	34,245.60	0.00
FIRST SOLAR INC	108,191.84	0.00
FIRST WATCH RESTAURANT GROUP I	54,712.20	79,297.21
FIVE9 INC	137,786.19	175,930.56
FORMFACTOR INC	56,099.95	0.00
FOX FACTORY HOLDING CORP	66,265.36	33,054.84
FTAI AVIATION LTD	0.00	122,578.04
GATES INDUSTRIAL CORP PLC	0.00	260,169.36
GENIUS SPORTS LTD	112,982.76	197,012.40
GENTHERM INC	150,535.00	0.00

	Beginning of Year 1/1/2024	End of Year 12/31/2024
GLOBANT SA	97,095.84	114,929.12
GOOSEHEAD INSURANCE INC	110,895.40	0.00
GRID DYNAMICS HOLDINGS INC	87,911.35	0.00
GROCERY OUTLET HOLDING CORP	100,399.04	0.00
GUIDEWIRE SOFTWARE INC	201,396.88	0.00
HA SUSTAINABLE INFRASTRUCTURE	0.00	20,149.33
HARMONIC INC	47,817.68	0.00
HARVARD BIOSCIENCE INC	65,542.85	49,222.08
HASHICORP INC	113,093.76	0.00
HEALTH CATALYST INC	102,415.60	82,096.84
HUBSPOT INC	63,278.86	0.00
HUDSON TECHNOLOGIES INC	66,397.78	0.00
ICAD INC	7,517.19	0.00
IMMUNOGEN INC	70,359.45	0.00
IMMUNOME INC	0.00	79,480.08
IMMUNOVANT INC	0.00	94,299.39
INDIE SEMICONDUCTOR INC	454,752.03	441,583.65
INFORMATICA INC	0.00	215,504.23
INSMED INC	124,703.76	294,524.64
INTELLIA THERAPEUTICS INC	90,555.30	85,316.22
INTRA-CELLULAR THERAPIES INC	0.00	148,999.68
IRHYTHM TECHNOLOGIES INC	0.00	50,405.03
JFROG LTD	140,239.72	189,959.19
KEZAR LIFE SCIENCES INC	36,009.68	0.00
KINDERCARE LEARNING COS INC	0.00	37,967.40
KINDERCARE LEARNING COS INC	0.00	37,540.20
KINIKSA PHARMACEUTICALS INTERN	0.00	169,672.84
KINIKSA PHARMACEUTICALS LTD	156,404.18	0.00
KINSALE CAPITAL GROUP INC	317,829.59	0.00
KNIFE RIVER CORP	0.00	247,493.40
KORNIT DIGITAL LTD	218,117.44	142,431.90
KURA SUSHI USA INC	0.00	57,427.72
LATTICE SEMICONDUCTOR CORP	0.00	124,743.30
LENZ THERAPEUTICS INC	0.00	38,166.14
LIFE TIME GROUP HOLDINGS INC	47,894.08	137,475.80
LOVESAC CO/THE	57,180.90	0.00
MAGNITE INC	381,884.58	464,179.44
MAREX GROUP PLC	0.00	34,536.36
MAREX GROUP PLC	0.00	129,573.69
MATERION CORP	343,933.59	217,931.52
MAXCYTE INC	42,969.78	0.00
MAYVILLE ENGINEERING CO INC	0.00	141,008.40

	Beginning of Year 1/1/2024	End of Year 12/31/2024
MCGRATH RENTCORP	0.00	112,602.74
MERUS NV	0.00	103,232.75
MESA LABORATORIES INC	112,103.90	0.00
MODINE MANUFACTURING CO	60,117.90	199,399.60
MOONLAKE IMMUNOTHERAPEUTICS	133,703.46	152,486.40
N-ABLE INC/US	23,558.50	0.00
NATERA INC	137,933.28	182,203.30
NEOGEN CORP	114,988.98	0.00
NORWEGIAN CRUISE LINE HOLDINGS	0.00	98,005.57
NOVA LTD	104,279.01	105,762.15
NOVANTA INC	0.00	100,064.35
NPK INTERNATIONAL INC	0.00	66,422.20
NUTANIX INC	208,166.85	212,967.58
ODDITY TECH LTD	28,755.54	180,307.82
OKTA INC	91,978.48	106,695.20
OLLIE'S BARGAIN OUTLET HOLDING	0.00	31,492.51
ONTO INNOVATION INC	184,244.50	118,169.03
ORTHOPEDIATRICS CORP	218,369.67	261,725.38
OSI SYSTEMS INC	124,662.30	87,063.60
PACIFIC BIOSCIENCES OF CALIFOR	160,452.36	0.00
PARSONS CORP	0.00	52,398.00
PAYLOCITY HOLDING CORP	115,230.15	88,165.74
PDF SOLUTIONS INC	73,857.72	72,466.08
PERFICIENT INC	306,984.48	0.00
PHREESIA INC	0.00	82,675.76
PLIANT THERAPEUTICS INC	245,372.39	133,319.91
PORCH GROUP INC	127,943.20	386,889.12
PORTILLO'S INC	255,756.15	90,108.40
POWER INTEGRATIONS INC	100,256.31	0.00
PROS HOLDINGS INC	295,424.64	156,025.80
PROTHENA CORP PLC	166,437.20	0.00
PTC INC	201,728.88	197,660.25
PURE STORAGE INC	190,032.14	175,566.94
PURSUIT ATTRACTIONS AND HOSPIT	36,815.40	0.00
QUALYS INC	173,118.96	177,097.86
QUANTERIX CORP	155,564.60	104,641.72
RADWARE LTD	45,519.72	0.00
RAMBUS INC	0.00	116,080.56
RAPID7 INC	94,043.70	0.00
RBC BEARINGS INC	360,385.85	363,455.10
REAL BROKERAGE INC/THE	0.00	4,572.40
REAL BROKERAGE INC/THE	0.00	34,182.60

	Beginning of Year 1/1/2024	End of Year 12/31/2024
REDDIT INC	0.00	84,988.80
REPLIGEN CORP	277,251.60	272,622.36
REVOLUTION MEDICINES INC	0.00	133,494.48
RH	46,053.84	0.00
RISKIFIED LTD	78,137.28	0.00
ROGERS CORP	31,300.59	49,382.46
RXO INC	0.00	27,082.24
RXSIGHT INC	0.00	106,165.44
SEMTECH CORP	0.00	160,933.70
SHARKNINJA INC	0.00	200,366.88
SHIFT4 PAYMENTS INC	0.00	424,771.54
SHOALS TECHNOLOGIES GROUP INC	41,895.84	0.00
SHOCKWAVE MEDICAL INC	134,725.92	0.00
SI-BONE INC	231,897.52	333,465.70
SILICON LABORATORIES INC	86,107.77	152,914.82
SKECHERS USA INC	26,930.88	26,828.76
SMARTSHEET INC	236,278.62	0.00
SONDER HOLDINGS INC	164,440.76	154,254.17
SPIRE GLOBAL INC	0.00	22,934.10
SPORTRADAR GROUP AG	0.00	109,796.88
SPRINKLR INC	101,593.52	0.00
SPROUT SOCIAL INC	137,564.16	0.00
SPS COMMERCE INC	78,699.04	292,360.11
SPX TECHNOLOGIES INC	105,252.42	0.00
STEPSTONE GROUP INC	0.00	176,013.08
STEVANATO GROUP SPA	0.00	107,272.17
STOKE THERAPEUTICS INC	101,176.10	122,885.23
STONERIDGE INC	37,574.40	0.00
SUMMIT THERAPEUTICS INC	0.00	60,922.83
SUNOPTA INC	84,402.10	248,694.60
SUPER MICRO COMPUTER INC	42,923.26	0.00
SWEETGREEN INC	0.00	291,617.76
SYNDAX PHARMACEUTICALS INC	118,379.58	233,147.92
TAYSHA GENE THERAPIES INC	0.00	60,466.96
TEXAS CAPITAL BANCSHARES INC	452,474.63	431,507.60
THREDUP INC	16,551.00	0.00
TOAST INC	131,983.28	179,370.45
TOPGOLF CALLAWAY BRANDS CORP	162,902.40	0.00
TRANSCAT INC	0.00	140,634.20
TRANSMEDICS GROUP INC	170,094.15	0.00
TRIPADVISOR INC	13,822.26	0.00
TWILIO INC	87,174.63	0.00

	Beginning of Year 1/1/2024	End of Year 12/31/2024
UNITY SOFTWARE INC	1,058,314.98	581,568.54
UNIVERSAL TECHNICAL INSTITUTE	0.00	41,830.17
URBAN OUTFITTERS INC	0.00	36,220.80
VALVOLINE INC	187.90	180.90
VARONIS SYSTEMS INC	165,317.28	160,792.17
VEECO INSTRUMENTS INC	271,109.11	107,977.20
VERACYTE INC	161,923.86	24,552.00
VERTEX INC	138,606.30	111,874.95
VICOR CORP	101,789.10	25,802.88
VIKING THERAPEUTICS INC	0.00	214,962.08
VITA COCO CO INC/THE	171,829.35	90,392.59
VITAL FARMS INC	0.00	68,784.25
VIVID SEATS INC	0.00	205,544.22
WILLSCOT HOLDINGS CORP	548,106.50	401,968.65
WNS HOLDINGS LTD ADR	216,396.80	0.00
WNS HOLDINGS LTD	0.00	17,344.74
WORKIVA INC	92,392.30	0.00
WW INTERNATIONAL INC	20,527.50	0.00
XENON PHARMACEUTICALS INC	122,197.18	113,640.80
ZETA GLOBAL HOLDINGS CORP	102,982.32	25,617.76
ZYMEWORKS INC	123,453.98	147,073.44
TOTAL COMMON	**24,706,787.07**	**22,092,088.76**
(5) PARTNERSHIP/JOINT VENTURE INTERESTS		
AACP AUSTRALIA BUYOUT 1	2,294,256.00	3,393,577.00
AACP CHINA GWTH INVESTORS X	2,702,865.00	2,741,874.00
AACP EVERSOURCE STAKING FD	12,131,686.35	12,771,490.12
AACP JP BUYOUT INVEST VI LP POLARIS	2,467,241.00	2,917,312.00
AACP PAN ASIA BUYOUT IN VIII	2,451,574.00	3,386,152.00
AACP TAX-EXEMPT INVESTORS V (ERISA) LP	17,012,032.00	16,757,922.00
ACTIS ASIA REAL ESTATE PP	11,257,143.00	11,956,000.00
ACTIS ENERGY 3 LP	380,578.00	564,000.00
ACTIS ENERGY 4 LP	2,583,592.00	1,884,083.00
ACTIS ENERGY 5 LP	5,645,465.00	9,321,804.00
ALCENTRA EUR DIR LDG FD III	14,493,608.55	12,082,726.48
ALCENTRA EUR DIR LDG FD NO.1 LP	896,582.39	0.00
ALPHADYNE 5 A USD SERIES 2023-04	5,443,387.37	0.00
ALPHADYNE INT FUND LTD CL 5 A USD SERIES 1	25,720,278.20	0.00
ALPHAQUEST	12,990,203.78	0.00
ALPHAQUEST SERIES 040123	4,882,321.50	0.00
AMERRA AGRI PE FUND LP	8,911,642.00	7,257,425.00
AMERRA-ANDROMEDA COINVEST II LP	1,266,769.00	269,096.00

	Beginning of Year 1/1/2024	End of Year 12/31/2024
AMERRA-AQUASHIP CO-INVEST LP	5,951,878.00	6,302,685.00
ANCHORAGE III OPP LP	80,888.56	25,670.00
ANCHORAGE ILLIQUID OPPORTUNITIES OFFSHORE V LP	11,362,663.91	7,825,336.00
ANCHORAGE ILLIQUID OPP OFFSHORE VI B LP	15,320,036.60	11,197,436.53
APOLLO CREDIT OPP FD III LP	841,364.00	166,576.21
APOLLO U.S. RE FUND II LP	12,100,251.11	9,621,952.10
ARCLIGHT ENERGY PARTNERS FUND V LP	0.01	0.01
ARCLIGHT ENERGY PTNRS FD VI LP	6,799,758.00	6,812,906.00
ARROW CRD OPP II USD FDR SCSP	8,900,000.00	17,157,821.00
ARROW CREDIT OPP USD FDR SCSP	17,300,000.00	16,056,273.00
ARSENAL CAP PARTNERS VI LP	3,274,243.00	5,160,499.00
ARSENAL CAPITAL PARTNERS III LP	1,623,446.00	1,069,644.87
ARSENAL CAPITAL PARTNERS IV LP	16,121,624.00	11,064,134.00
ARSENAL CAPITAL PARTNERS V LP	19,756,027.00	22,241,167.00
ARSENAL CP GROWTH LP	652,491.00	1,533,732.00
ASIA ALTERNATIVES IV CAP PRTNRS LP	32,311,595.00	26,308,283.00
BALBEC SC EVERGREEN FDR FD LP	20,020,668.23	23,689,458.00
BALDERTON CAP GROWTH II SLP	0.00	1,210,558.00
BALDERTON CAP VIII SLP	5,651,494.00	8,797,090.00
BALDERTON CAPITAL IX SLP	0.00	1,823,891.00
BALDERTON CAPITAL SFI SLP	13,830,428.00	12,990,143.00
BALDERTON CAPITAL VI SLP	27,560,746.00	28,061,919.00
BALDERTON CAPITAL VII SLP	19,099,789.00	19,653,610.00
BEECKEN PETTY O KEEFE FD III LP	800,974.00	666,098.00
BIOMEGA GROUP AS	4,212,073.73	3,766,420.63
BIOPHARMA CREDIT INVEST V LP	14,999,999.99	14,896,105.00
BLACK FOREST STRUCT LENDING	2,793,515.00	198,835.00
BLUE TORCH CREDIT OPP SC FD LP	23,086,837.00	23,517,478.00
BPIP REAL ALPHA FUND 201401	57,867,659.12	0.00
BRICKMAN FUND V LP	518,264.00	313,484.00
BRICKMAN FUND VII LP	7,531,163.00	6,737,955.00
BRICKMAN RE FD VI LP	327,503.00	7,321.00
BRYNWOOD FUND VII	14,412,137.00	12,376,423.00
BRYNWOOD PARTNERS IX LP	2,010,596.00	2,984,308.00
BRYNWOOD PARTNERS VIII LP	27,762,739.00	24,701,314.00
CARLYLE STRATEGIC PARTNERS IV	12,144,562.00	12,270,639.00
CARVAL CVI III	3,090,602.59	1,145,171.25
CARVAL INVESTORS SHIPPING OPP	254,785.28	0.00
CASTLE CREEK CAP PTNRS VI LP	11,540,021.80	8,746,296.00
CASTLE CREEK CAP PTNRS VII LP	17,405,144.37	19,481,558.00
CASTLE CREEK SPECIAL SIT II LP	15,886,458.25	20,057,718.00
CENTIVA 0123 SERIES	15,749,106.90	0.00

	Beginning of Year 1/1/2024	End of Year 12/31/2024
CENTIVA 0621 SERIES	19,140,721.67	0.00
CHORUS CAPITAL CREDIT FUND IV	12,081,637.90	10,196,981.00
CHORUS CAPITAL CREDIT FUND V	4,611,897.00	8,134,115.92
CHORUS CAPITAL CREDIT III	4,979,790.00	1,303,283.32
CLAREANT EURO DIRECT LENDING FD II	6,281,503.38	4,480,024.65
CLAREANT SCF FEEDER SCSP	9,661,418.74	9,915,275.00
CLAREN ROAD CREDIT	24,256,979.27	0.00
CLOUD SQUARED HOLDINGS LLC	1,187,108.00	1,164,835.00
COMVEST CREDIT PARTNERS V LP	15,892,332.00	15,342,200.00
COMVEST CREDIT PTNS VI LP	10,119,084.00	13,291,432.00
COMVEST INVESTMENT PTNRS IV	10,612,493.00	9,630,116.00
COMVEST UNIQUEST CO INVEST	4,538,770.61	0.00
CONTRARIAN DISTRESSED RE III	3,439,652.00	2,832,169.00
CONTRARIAN DISTRSSD RE DEBT IV	17,739,094.00	16,604,671.00
CONTRARIAN OPP FUND II LP	12,877,607.00	8,973,748.00
CORRUM CAP AVTN LSNG II LP	12,300,000.00	12,072,627.00
CUTTER BUYER LLC	10,000,000.00	31,582,000.00
CVI CREDIT VALUE FD B IV LP	14,734,955.70	9,921,564.17
CVI CREDIT VALUE FUND A II LP	719,682.55	402,627.31
DELTA V CHOW NOW COINV	3,508,077.00	3,116,677.00
DELTA V CL LP	0.00	7,285,357.00
DELTA-V CAPITAL 2015	23,222,625.14	19,295,775.00
DELTA-V CAPITAL FUND IV LP	8,085,585.48	10,276,104.00
DELTA-V WB LP	2,567,868.00	2,718,687.00
DFJ GROWTH 2013 LP	14,261,260.95	18,138,751.00
DFJ GROWTH III LP	23,150,338.00	22,436,752.00
DFJ GROWTH V LP	0.00	2,535,619.00
DIAMETER DISLOC ONSHORE FD II LP	8,102,373.00	16,133,674.00
DIAMETER DISLOC ONSHORE FD LP	5,825,881.00	3,535,125.00
DN CAP GBL VENT CAP V SCSP	16,967,037.38	12,943,750.00
DN CAP-GLOBAL VENTURE CAP IV LP	20,911,537.86	16,153,800.00
DN CAPITAL - IDENTITY SPV LP	5,500,000.00	5,100,000.00
DN CAPITAL GLOBAL VC VI SCSP	1,076,232.24	2,795,850.00
DN CAPITAL JOB TALENT COINV	14,939,650.52	4,181,318.60
DOVER STREET VIII CAYMAN FUND LP	1,485,454.00	1,016,495.00
E2P FUND II BSFM COINV LP	11,835,498.00	15,256,495.00
EAVOR TECHNOLOGIES INC	20,604,471.41	18,891,013.76
EIP CO-INVEST LLC	3,482,092.32	4,134,496.23
EIV CAPITAL FUND III LP	18,154,902.50	14,030,079.45
EIV CAPITAL FUND IV LP	8,026,613.17	9,467,978.23
EIV CAPITAL FUND V LP	1,200,877.93	5,440,351.42
EIV CAPITAL FUNDS II	11,450,810.82	5,728,389.84

	Beginning of Year 1/1/2024	End of Year 12/31/2024
EIV CAPITAL IV TOP-UP FUND	5,189,760.49	7,044,075.94
EIV FULLSTREAM ENERGY HOLDINGS LLC	5,566,440.14	5,302,448.97
ENTR EQ PTS FD I SLFB COINV LP	13,549,986.00	13,121,177.00
ENTREPRENEURIAL EP FUND II LP	18,067,154.00	11,174,686.00
ENTREPRENEURIAL EQ PTNRS FD I LP	33,848,038.00	28,315,428.00
EUROPEAN NPL PARTNERS FUND LP	2,272,696.55	1,962,049.00
FAIRVIEW EVERSOURCE OPP FD LP	75,877,433.45	86,810,450.63
FAIRVIEW PRIVATE MARKETS V LP	13,771,677.33	15,171,563.74
FAIRVIEW PRIVATE MKTS FUND IV	21,938,742.00	19,661,678.00
FAIRVIEW PRIVATE MKTS VI LP	2,697,042.00	5,127,685.00
FIDELITY EVERGREEN PRI CR OFSHR	0.00	8,325,988.83
FIRSTMARK CAP OF IV LP	1,190,000.00	1,920,000.00
FIRSTMARK CAP VI LP	750,000.00	3,600,000.00
FIRSTMARK CAPITAL I LP	12,750,000.00	19,900,000.00
FIRSTMARK CAPITAL II LP	13,310,000.00	10,350,000.00
FIRSTMARK CAPITAL III LP	34,390,000.00	26,970,000.00
FIRSTMARK CAPITAL IV LP	23,480,000.00	27,360,000.00
FIRSTMARK CAPITAL OF I LP	4,330,000.00	3,980,000.00
FIRSTMARK CAPITAL OF II LP	15,710,000.00	14,960,000.00
FIRSTMARK CAPITAL OF III LP	6,920,000.00	6,000,000.00
FIRSTMARK CAPITAL R1 LP	9,960,000.00	9,940,000.00
FIRSTMARK CAPITAL V LP	13,590,000.00	16,540,000.00
FORTRESS CR OPP FD V EXP B LP	17,145,525.00	24,769,625.00
FORTRESS CREDIT OPP FUND IV B LP	14,431,980.00	11,713,333.00
FORTRESS CREDIT OPP FUND V A	18,726,584.00	15,578,018.00
FORTRESS CREDIT OPPORTUNITIES FUND II (A) LP	1,033,476.00	1,121,120.00
FORTRESS CREDIT OPPORTUNITIES FUND III A LP	892,057.00	507,875.00
FORTRESS CREDIT OPPS FUND B LP	439,137.00	582,256.00
FORTRESS INTELL PROP OPPS II A LP	3,340,855.00	5,948,265.00
FORTRESS INTELLECTUAL PROPERTY OPP FD I LP	11,439,615.00	11,409,608.00
FORTRESS SECURED LENDING FD I (A)	0.01	0.00
FUNDAMENTAL PARTNERS III	12,072,558.00	9,758,412.00
FUNDAMENTAL PARTNERS IV LP	13,810,118.00	13,618,519.00
GARDA FIXED INC RV OP	29,811,748.83	0.00
GARRISON EUROPEAN RE LENDING F I	3,379,723.00	0.00
GARRISON LAUREL FUNDING LP	8,353,524.45	11,567,337.00
GARRISON MIDDLE MKT FUNDING II LP	7,931,999.00	9,108,693.00
GARRISON OPPORTUNITY FD IV A LLC	2,648,370.00	1,008,658.00
GARRISON OPPORTUNITY FUND II	135.00	0.00
GARRISON OPPORTUNITY FUND III LP	700,012.87	265,067.00
GARRISON REAL ESTATE FUND III	1,445,418.00	950,875.00
GARRISON REAL ESTATE FUND IV	5,891,589.00	4,777,268.00

	Beginning of Year 1/1/2024	End of Year 12/31/2024
GCG INVESTORS III LP	2,396,667.30	1,717,363.65
GCG INVESTORS IV LP	5,920,293.82	7,263,433.26
GCG INVESTORS V LP	13,079,906.54	13,035,890.70
GCG INVESTORS V OGLE	3,496,302.00	3,738,081.00
GCG INVESTORS VI LP	1,751,447.99	7,242,568.18
GENBRIDGE CAPITAL FUND I LP	24,559,362.77	22,065,056.30
GET ME MEARS GROUP HLDGS LLC	5,000,000.00	9,800,000.00
GLENDOWER CAP SEC OPP FD V-P LP	4,240,842.29	6,574,583.17
GLENDOWER CAP STRATEGIC 422	14,436,060.36	14,844,791.00
GLENDOWER CAPITAL SOF IV	11,951,263.56	10,818,729.00
GMO FORESTRY FUND IX LP	8,652,180.00	7,704,490.81
GOLDENTREE DISTRESSED DEBT FUND L.P..	2,475,854.00	2,189,372.00
GOLDENTREE DISTRESSED FD 2014	4,408,163.00	3,585,368.00
GOLDENTREE DISTRESSED FD III LP	7,713,566.00	6,625,456.00
GOLDENTREE DISTRESSED FD IV	5,564,996.00	7,969,168.00
GOLDENTREE OFFSHORE FUNDLTD CLASS C- SERIES 239	53,892,670.99	0.00
GOLDMAN CAPITAL PARTNERS VI LP	143,687.00	121,929.00
GRANOLA & CEREAL PROD PRNT LLC	4,762,739.94	12,500,000.00
GREYWOLF DIST OPP OVERSEAS QPA LP	20,047,249.00	18,728,124.00
HALCYON EVERSOURCE CREDIT OFFSHORE FUND	44,665,521.00	13,567,168.00
HALCYON LDR FUND I TE LP	688,575.00	475,648.00
HAMILTON LANE CO-INVESTMENTS II	1,342,764.00	1,945,222.00
HAMILTON LANE COINVEST III	3,793,467.00	3,708,561.00
HAMILTON LN CO-INVEST FD IV LP	20,609,865.00	19,621,479.00
HARBOURVEST PARTNERS 2007 DIRECT FUND LP	28,248.00	0.00
HARBOURVEST PARTNERS 2013 DIRECT FUND LP	7,346,564.00	5,981,116.00
HARBOURVEST PTNRS CO-INVES FD IV LP	11,296,065.00	11,682,030.00
HCI EQUITY PARTNERS IV LP	20,177,372.00	8,657,369.00
HCI EQUITY PARTNERS V LP	16,752,146.00	18,306,234.00
HELM IMPERIAL	1,725,807.90	2,165,733.00
HIGHPOST CAP FUND I-B LP	5,126,700.00	6,083,032.00
HIGHPOST MAGIC SPOON COINV LP	4,973,523.00	5,030,005.00
HILLCREST CREDIT AND INCOME FD II	1,198,734.00	1,163,666.00
HOSEN CHINA GROWTH XI	2,078,429.00	2,101,090.00
IRONWOOD FUND III LP	1,973,557.00	1,371,806.00
JP MORGAN GLOBAL MARITIME FUND LLC	62,377.56	0.00
KENNEDY WILSON RE FUND V LP	470,215.00	58,495.00
KLCP COINV OPP DOM III LP	4,773,710.00	7,089,162.00
KLCP DOMESTIC FUND III	11,252,731.00	17,314,079.46
KLCP DOMESTIC FUND LP	28,554,330.83	30,165,221.72
KNPAK HOLDINGS LP	9,233,781.00	9,233,781.00
KOHLBERG INVESTORS IX	18,427,368.00	20,938,412.00

	Beginning of Year 1/1/2024	End of Year 12/31/2024
KOHLBERG INVESTORS VIII LP	18,756,137.00	17,868,558.00
KOHLBERG INVESTORS X LP	0.00	3,237,643.00
KPISOFT PTE LTD	5,000,000.00	5,000,000.00
KSL CAP PTNRS CREDIT OPP FUND II	12,442,392.36	4,820,086.55
KSL CP CREDIT OPP FUND III LP	12,745,585.05	13,757,602.28
KSL CREDIT OPP FD IV LP	0.00	1,529,654.08
KUSRP HOLDINGS INC	2,809,799.00	3,558,241.00
LANDMARK EQ PARTNERS XV LP	4,794,412.56	3,652,726.70
LANDMARK INFRA ACQ VEHICLE VI ZENITH LP	10,293,033.00	9,105,074.54
LANDMARK INFRA PTNS II OFFSHR LP	11,662,758.38	17,172,837.41
LEVINE LEICHTMAN CAP PTNRS VI LP	29,056,675.85	25,181,620.53
LEXINGTON CAP PTNRS VIII LP	17,554,930.00	14,509,906.00
LEXINGTON CAPITAL PTNRS VII	1,538,385.00	615,711.00
LONE STAR FUND IX US LP	5,762,173.00	6,293,976.04
LONE STAR FUND VII (U.S.) LP	645.40	0.00
LONE STAR FUND X (US) LP	10,169,244.00	11,006,049.33
LONE STAR FUND XI LP	13,926,233.00	17,677,157.00
LONE STAR RE FD V US LP	2,117,839.59	1,893,304.47
LONE STAR RE FUND II (US) LP	10,962.89	11,139.89
LONE STAR REAL ESTATE FD VI	10,234,554.08	11,673,019.40
LONE STAR REAL ESTATE FUND IV	5,047,346.27	4,622,271.16
LONE STAR RES MORT FD I BERMUDA LP	378,063.00	138,405.92
LONGITUDE PRIME FUND LP	7,095,186.00	13,848,788.00
LONGITUDE VENTURE PTNRS III LP	9,640,599.00	11,823,729.00
LONGITUDE VENTURE PTNRS IV LP	12,194,228.00	17,915,606.00
LONGITUDE VENTURE PTNS V LP	0.00	1,852,078.00
LSV SPECIAL OPPORTUNITIES FUND V LP	9,407,358.02	8,186,644.16
LUMINATE CAPITAL PARTNERS III LP	9,325,748.00	12,599,865.00
LUMINATE CAPITAL PTNRS II	16,427,609.00	16,389,650.00
LUMINATE CAPITAL PTNRS LP	8,243,477.00	6,994,912.00
MARQUEE BRANDS PARTNERS II LP	12,734,221.00	17,597,180.00
MARQUEE BRANDS PARTNERS LP	19,816,835.00	20,936,309.00
MARSHALL WACE TOPS	0.00	12,002,163.40
MB SPECIAL OPPORTUNITIES II	10,919,381.28	12,799,069.16
METALMARK FIDO CONT VEHICLE LP	8,074,937.00	9,330,979.00
MGG COINVEST V LLC	7,049,055.00	6,550,356.00
MGG SF EVERGREEN FD CAYMAN LP	18,674,743.00	19,129,625.00
MOLPUS WOODLANDS FUND IV LP	10,036,614.00	8,849,618.00
MOLPUS WOODLANDS FUND V LP	13,666,096.00	13,986,662.00
MONROE CAP PRIVATE CREDIT FD II (UNLEVERAGED) LP	1,607,702.00	1,665,992.00
MONROE CPC FD III UNLEVERAGED LP	11,706,903.00	8,850,096.00
MW ALPHA PLUS (US) FUND LL	22,758,776.00	13,065,817.00

	Beginning of Year 1/1/2024	End of Year 12/31/2024
N5CAPITAL FUND II LP	20,847,104.00	18,997,026.00
NB CO-INVESTMENT PARTNERS II LP	1,934,818.72	1,995,830.26
NB LOAN ADV HLDGS (CYM) LP	10,543,963.70	10,849,680.93
NB REAL ESTATE SEC OPP II	0.00	3,093,750.00
NB STRATEGIC CO-INVEST PTNRS III LP	22,880,206.76	20,876,152.56
NEW LEAF VENTURES III	10,799,595.00	7,310,684.00
NEW LEAF VENTURES IV LP	25,154,770.00	19,987,930.00
NEW VENTURES IV LP	486,490.45	297,904.00
NEWPORT EAGLE FUND LLC	1,702,448.25	1,729,340.00
NGP NATURAL RESOURCES XI LP	14,345,196.00	9,660,137.00
NINETEEN77 CAPITAL SOLUTIONS FUND LP	5,830,115.00	2,576,383.86
NORTHERN SHIPPING FUND IV LP	14,940,374.82	10,723,502.52
NXT CAPITAL SENIOR LOAN FUND II FEEDER FUND LP	308,367.67	356,855.00
OAKTREE MEZZANINE FUND III L.P.	10,141.00	5,554.00
OAKTREE RE DEBT FUND II LP	5,995,597.00	5,352,887.00
OAKTREE REAL ESTATE OPPORTUNITIES FUND VI L.P.	6,920,661.00	5,589,360.00
OAKTREE REAL ESTATE OPPORTUNITIES FUND VII LP	9,069,055.00	8,576,303.00
OCP LIBERTY LLC	6,691,060.00	8,186,315.00
OLD IRONSIDES ENERGY FD III-B LP	13,060,614.00	7,991,204.50
OLD IRONSIDES ENERGY FUND II LLC	7,192,678.13	2,128,761.18
OLEA SPECIAL OPP OFFSHORE FUND	3,433,937.00	0.00
ORBIMED ROYALTY OPPORTUNITIES	1,469,988.00	681,277.94
ORCHARD LIQUID CREDIT FUND	24,261,403.48	0.00
ORCHARD LIQUID CREDIT FUND C SHARES	26,056,374.86	0.00
ORIGAMI OPPORTUNITIES FD III LP	10,545,098.00	9,409,411.00
ORIGAMI OPPORTUNITIES FD IV	21,183,698.00	23,949,113.00
ORIGAMI TAOMO I LP	4,778,550.00	3,376,216.00
OWS CREDIT OPPORTUNITY OFFSHORE FD LTD CL C-0520 SER	14,580,995.00	0.00
OWS CREDIT OPPORTUNITY OFFSHORE FD LTD CL C-1121 SER	23,326,378.00	0.00
OWS CREDIT OPPORTUNITY OFFSHORE FD LTD CLASS R-0119	3,582,657.00	0.00
OWS CREDIT OPPORTUNITY OFFSHORE FD LTD CLASS R-1018	15,987,371.00	0.00
OWS CREDIT OPPORTUNITY OFFSHORE FUND LTD CLASS C-0721	45,126,312.01	0.00
PALM BEACH CAP FUND VI LP	2,414,963.74	4,621,984.00
PALM BEACH CAPITAL FD V LP	15,846,177.27	18,850,155.00
PALM BEACH CAPITAL FUND IV LP	7,537,565.82	8,433,631.00
PAMLICO CAPITAL FUND IV LP	17,074,823.94	15,946,122.59
PAMLICO CAPITAL V LP	7,149,534.43	8,639,924.42
PATHLIGHT CAPITAL FD III	21,724,126.00	17,963,029.00
PATHLIGHT CAPITAL FUND II LP	17,393,814.00	12,989,582.00
PETERSHILL II OFFSHORE LP	10,343,597.01	8,531,025.78
PIMCO BRAVO FD III ONSHORE FEEDER TE LP	19,619,245.00	19,295,687.00
PIMCO BRAVO II	1,533,180.00	1,645,633.00

	Beginning of Year 1/1/2024	End of Year 12/31/2024
POLUNIN EMERGING MARKETS SMALL CAP FUND LLC	65,576,813.61	58,793,227.51
POLYMER ASIA CLASS C JAN. 2023	12,392,667.18	0.00
POLYMER ASIA FD LP	16,473,138.42	0.00
PORTFOLIO ADVISORS SECOND III LPI LP	24,106,214.00	20,669,419.00
PORTFOLIO ADVISORS SECONDARY FUND II L P	5,603,577.00	3,457,710.00
PRAEDIUM FUND VI LP	12,477.00	0.00
PRIME STOR URBAN OPP COINVEST LP	15,737,989.00	0.00
PRIME STORAGE FD II IDF LP	20,302,685.17	0.00
PRIME STORAGE II CV LLC	0.00	14,452,005.12
RELATED RE FUND II LP	7,370,856.00	7,147,626.00
RELATED RE RECOVERY FUND LP	1,251,495.00	457,497.00
RIDGEWOOD ENERGY OIL & GAS FUND II LP	16,500,000.00	0.00
RIDGEWOOD ENERGY OIL & GAS FD III LP	25,900,000.00	19,373,361.00
RIDGEWOOD WATER & STRAT INFRA	26,800,000.00	28,796,602.80
RIDGEWOOD WATER STRAT INFRA II	6,700,000.00	7,922,403.16
RIVERCREST CAPITAL PARTNERS LP	23,651,382.00	20,904,987.00
RIVERSIDE CAPITAL APPREC FUND VI LP	5,195,064.00	4,829,348.00
RIVERSIDE MICRO-CAP FUND V LP	12,445,081.00	11,887,179.00
RWDC SERIES A3 PREFERRED	4,666,659.08	459,226.77
RWDC SERIES B1 PREFERRED	4,000,000.26	393,623.61
SC STRATEGIC INVESTMENT FD LP	6,247,225.00	3,475,890.00
SCP RE OPP FUND II	4,388,674.00	7,411,610.00
SCP RE OPP HORTON CO-IN II-B	4,968,830.00	5,086,435.00
SCP REAL ESTATE OPP FD I-B LP	15,306,094.00	15,860,022.00
SCULPTOR RE CREDIT FUND LP	4,106,521.00	699,988.00
SECONDARY OPP FUND III LP	3,694,361.32	3,316,397.00
SEI CORE PROPERTY COLLECTIVE INV TR	7,040,891.54	3,738,793.53
SERENGETI CARACAL FUND II	17,185,148.99	17,981,320.29
SERENGETI COINV PORTFOLIO ES	370,000.00	5,186,659.36
SERENGETI REVENUE FINANCE FD	11,529,615.90	22,938,316.75
SERENGETI ROCHEFORT VENTURES LP	0.00	3,792,138.00
SILVER CREEK CP EVERGREEN FD LP	15,457,349.00	17,377,198.00
SILVERPEAK LEGACY PARTNERS II	80,168.00	82,516.00
SILVERPEAK LEGPENS PTNRS III LP	397,012.00	345,112.00
SIXTH ST OPP PTNS III (B) LP	3,072,687.00	2,880,318.00
SOLUM PARTNERS FUND II A LP	7,353,461.00	10,491,634.00
SOMATUS	7,999,443.86	7,058,915.00
SPIRE CAPITAL PARTNERS III LP	13,494,895.00	10,830,971.00
STERLING INV PARTNERS IV LP	5,539,867.00	10,948,479.00
STERLING INVESTMENT PARTNERS II	4,331.00	0.00
STERLING INVESTMENT PARTNERS III LP	5,278,382.00	4,071,566.00
STRATEGIC VAL SPEC SIT FDR V LP	19,832,045.00	30,749,545.00

	Beginning of Year 1/1/2024	End of Year 12/31/2024
STRATEGIC VALUE PTNRS SPECIAL SITUATIONS FEEDER FD III LP	17,082,352.00	8,263,485.00
STRATEGIC VALUE RESTRUCTURING FUND LTD	22,045,445.90	5,802,727.37
STRATEGIC VALUE SPEC SIT FEEDER FD IV LP	12,060,743.00	9,132,140.00
STRATEGIC VALUE SPECIAL SITUATIONS FEEDER FUND II LP	3,361,014.00	2,437,243.00
STRIPES IV FIDUCIA LP	5,963,464.00	4,966,325.00
STRIPES V LP	12,116,779.00	12,586,012.00
STRIPES VI LP	4,933,685.00	8,966,390.00
SUNBELT SOLOMON LP	5,868,834.39	9,308,871.00
SYSTEMATICA TRENDSPC	22,084,991.48	0.00
TAIGA SO CO-INVEST SARL	128,747.00	0.00
TAIGA SPEC OPP COINV SARL CMPT V	10,308,147.00	9,904,251.00
TAIGA SPECIAL OPP DAC LP	30,153,597.00	31,855,006.00
TAIGA SPECIAL OPPORTUNITIES CO-INVEST S.A.R.L.	5,099,687.00	2,955,762.00
TCP DIRECT LENDING FD VIII LLC	5,774,402.61	5,563,246.00
TENAYA CAPITAL V-P LP	706,466.00	737,366.00
TENAYA CAPITAL VI LP	5,754,600.00	5,429,899.00
TENAYA CAPITAL VII	40,626,026.00	38,687,267.00
TENNENBAUM ENHANCED YIELD FD I LLC	3,928,856.16	3,097,178.00
TENNENBAUM OPPORTUNITIES FUND VI LLC	40,638.00	0.00
THOMA BRAVO EXPLORE FUND	6,204,835.75	8,192,285.00
THOMA BRAVO FUND XIII LP	22,305,170.97	19,139,604.00
THOMA BRAVO FUND XIV LP	8,457,693.57	9,299,183.00
THOMA BRAVO XI LP	14,844,550.23	12,285,273.00
THOMA BRAVO XV LP	7,852,060.87	10,890,628.00
TRILANTIC CAP PTNRS V NA LP	4,867,574.15	5,140,753.00
TRILANTIC CAPITAL PARTNERS IV	409,362.00	385,908.00
TRILANTIC CP VI NTH AMERICA LP	16,987,779.41	15,244,757.00
TRILANTIC ENERGY PARTNERS NA	162,460.00	0.00
TUDOR BVI GLOBAL FUND	20,794,833.99	0.00
TURNBRIDGE CAP PARTNERS I LP	13,292,972.54	8,478,550.03
TURNING ROCK CO INVEST III	5,330,397.00	1,095,992.00
TURNING ROCK FUND I	10,572,432.00	8,165,683.00
TURNING ROCK FUND II LP	16,039,232.00	16,008,665.00
TURNING ROCK FUND III LP	0.00	10,449,932.00
TWIN TREE CAPITAL LP	26,641,181.55	0.00
TWO SIGMA ABSOLUTE RETURN ENHANCED CAYMAN CL A1 SER	22,305,271.00	0.00
UNIVERSA BSPP LXXIII LP	5,042,477.26	10,041,839.78
US INFRA SVCS TOPCO LLC - STERLING INV PARNTERS III	4,500,000.00	4,127,381.46
VALOR EQUITY PARTNERS IV LP	33,915,791.00	46,297,027.00
VALOR EQUITY PARTNERS V LP	18,964,569.00	23,786,254.00
VALOR EQUITY PARTNERS VI LP	4,854,066.00	12,618,924.00
VALOR GROWTH EQUITY III	8,876,882.00	9,395,566.00

	Beginning of Year 1/1/2024	End of Year 12/31/2024
VALOR M33 II LP	37,082,422.00	82,968,848.00
VICKERS VENTURE FUND V LP	15,588,397.13	13,715,449.63
VICKERS VENTURE FUND VI	15,553,436.65	15,570,985.73
VICTORY PARK CAPITAL FUND II LP	1,675,389.00	667,158.00
VOYA MORTGAGE INVESTMENT FUND INST ACC CLASS LEAD SERIES	29,896,189.48	0.00
VPC SPECIAL OPP FD III ONSHORE LP	15,540,722.00	10,015,571.00
VWH OFFSHORE FUND III LP	17,443,242.00	11,410,924.00
VWH OFFSHORE FUND LP	12,320,044.97	12,192,974.88
WARBURG PINCUS ENERGY LP	8,333,517.00	7,432,421.00
WARBURG PINCUS GLOBAL GROWTH	24,662,306.00	24,109,184.00
WARBURG PINCUS PE X LP	366,680.00	403,842.00
WARBURG PINCUS PE XII LP	16,559,089.00	14,496,824.00
WARBURG PINCUS PRIVATE EQUITY IX LP	22,733.00	22,368.00
WARBURG PINCUS PRIVATE EQUITY XI LP	7,160,114.00	4,663,764.00
WARREN EQUITY PTNS FUND III LP	20,935,566.78	23,505,026.27
WARREN EQUITY PTNS FUND IV LP	5,659,956.00	10,900,000.00
WCP EDGEWATER LP	5,697,781.88	4,892,572.06
WCP ML HOLDINGS LLC	5,183,667.43	4,985,989.65
WCP NEWCOLD II LP	17,670,962.48	9,945,298.12
WCP RC FEEDER FUND	231,320.86	0.00
WCP REAL ESTATE FUND IV LP	4,714,145.17	1,219,833.73
WCP REAL ESTATE FUND V LP	14,606,435.14	14,026,899.00
WEP III NEXUS CO-INVESTMENT LP	11,334,646.00	15,300,000.00
WESTPORT RE FUND III LP	1,016,846.36	524,375.61
XARIABLE DBA LOOP	3,000,003.74	3,000,003.74
XPONANCE DIVERSE OPP FUND LP	4,336,633.99	4,883,200.35
RWDC SERIES B2 PREFERRED	4,000,000.26	393,623.61
TOTAL PARTNERSHIP/JOINT VENTURE INTERESTS	**4,024,966,272.37**	**3,435,978,477.94**
(6) REAL ESTATE	0.00	0.00
(7) LOANS OTHER THAN PARTICIPANT	0.00	0.00
(8) PARTICIPANT LOANS	0.00	0.00
VALUE OF INTEREST IN:		
(9) COMMON/COLLECTIVE TRUSTS		
EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	93,748,795.36	0.00
EVERSOURCE SPV UNIT	0.00	895,491,518.69
FIERA GLOBAL EQUITY	200,962,502.58	210,605,581.99
GLOBAL ALPHA INTERNATIONAL SMALL CAP FUND LP	43,306,741.89	41,761,390.19
JENNISON GLOBAL OPPORTUNITYFD	113,027,876.36	111,113,942.75
ROBECO BP GLOBAL EQUITY FD INST CL	135,879,338.95	125,406,225.32
STATE STREET MSCI ACWI INDEX NON-LENDING FUND	121,051,455.10	112,700,042.18
TOTAL COMMON/COLLECTIVE TRUSTS	**707,976,710.24**	**1,497,078,701.12**

	Beginning of Year 1/1/2024	End of Year 12/31/2024
(10) POOLED SEPARATE ACCOUNTS	0.00	0.00
(11) MASTER TRUST INVESTMENT ACCTS	0.00	0.00
(12) 103-12 INVESTMENT ENTITIES		
ACADIAN EMERGING MARKETS SMALL-CAP EQUITY FUND LLC	56,771,915.35	61,551,104.61
(13) REGISTERED INVESTMENT COMPANIES		
CONSUMER STAPLES SPDR	0.00	12,459,134.73
HEALTH CARE SELECT SECTOR	0.00	12,443,894.35
INVESCO DB AGRICULTURE FUND	4,303,052.24	5,030,136.66
ISHARES CORE MSCI EAFE ETF	53,761,470.00	53,574,444.00
ISHARES CORE MSCI EMERGING	22,816,638.00	24,470,292.00
ISHARES CORE U.S. AGGREGATE	17,336,890.75	24,864,346.20
ISHARES IBOXX INVESTMENT GRA	0.00	24,821,816.68
ISHARES US REAL ESTATE ETF	12,928,207.71	12,457,569.96
PAPS LONG DURATION CREDIT BOND PORTFOLIO	1,827,222.00	0.00
PIMCO FDS SHORT TERM FLTG NAV PORT II	1,826,709.83	407,265.77
PIMCO FUNDS/PIMCO SECTOR FD SER I	60,368,445.12	0.00
PIMCO INCOME FUND-INS	67,812,744.29	108,039,273.33
SPDR S&P 500 ETF TRUST	0.00	14,945,040.00
SPDR S&P HOMEBUILDERS ETF	0.00	6,195,491.50
SPDR S&P MIDCAP 400 ETF TRST	0.00	12,442,475.10
UTILITIES SELECT SECTOR SPDR	0.00	12,416,641.74
TOTAL REGISTERED INVESTMENT COMPANIES	**242,981,379.94**	**324,567,822.02**
(14) VALUE OF FUNDS IN INSURANCE CO ACCT	0.00	0.00
(15) OTHER		
ALABAMA ECON SETTLEMENT AUTH B 4.263% 09/15/2032 DD 12/15/16	326,308.20	0.00
AMERICAN MUNI PWR-OHIO INC OH 6.449% 02/15/2044 DD 12/09/09	660,051.35	0.00
CAD/USD SPOT OPTION 2024 CALL DEC 24 001.410 ED 122024	28,289.16	0.00
CAD/USD SPOT OPTION 2024 CALL DEC 24 001.490 ED 122024	-9,316.95	0.00
CAD/USD SPOT OPTION 2024 CALL DEC 24 1500.000 ED 122024	-17,180.46	0.00
CAD/USD SPOT OPTION 2024 CALL MAR 24 001.430 ED 031524	1,202.60	0.00
CAD/USD SPOT OPTION 2024 CALL MAR 24 001.550 ED 031524	-10.31	0.00
CAD/USD SPOT OPTION 2024 CALL SEP 24 001.420 ED 092024	10,908.90	0.00
CAD/USD SPOT OPTION 2024 CALL SEP 24 001.430 ED 092024	7,027.20	0.00
CAD/USD SPOT OPTION 2024 CALL SEP 24 001.500 ED 092024	-2,769.66	0.00
CAD/USD SPOT OPTION 2024 CALL SEP 24 001.500 ED 092024	-2,140.80	0.00
CAD/USD SPOT OPTION 2025 CALL DEC 25 001.490 ED 121925	0.00	42,977.93
CAD/USD SPOT OPTION 2025 CALL DEC 25 001.490 ED 121925	0.00	36,822.52
CAD/USD SPOT OPTION 2025 CALL DEC 25 001.590 ED 121925	0.00	-29,777.97
CAD/USD SPOT OPTION 2025 CALL JUN 25 001.440 ED 062025	0.00	158,805.82
CAD/USD SPOT OPTION 2025 CALL JUN 25 001.490 ED 062025	0.00	-68,424.33
CAD/USD SPOT OPTION 2025 CALL MAR 25 001.460 ED 032125	0.00	48,424.67

	Beginning of Year 1/1/2024	End of Year 12/31/2024
CAD/USD SPOT OPTION 2025 CALL MAR 25 001.520 ED 032125	0.00	-11,050.68
CAD/USD SPOT OPTION 2025 CALL SEP 25 001.490 ED 091925	0.00	131,128.80
CAD/USD SPOT OPTION 2025 CALL SEP 25 001.540 ED 091925	0.00	-70,905.63
CASH COLLATERAL HELD AT MORGAN STANLEY	-69,652,701.66	-162,950,675.43
CBOE VOLATILITY INDE INDEX VIX CALL MAR 25 025.000 ED 031825	0.00	135,912.00
CBOE VOLATILITY INDE INDEX VIX CALL MAR 25 035.000 ED 031825	0.00	-87,372.00
CCP CDS R 1% P CDX EM32 DEC 20 2024 ICE	2,397.34	0.00
CCP IRS R 2.33% P EUR006M CALL JAN 24 002.330 ED 011524	-276.91	0.00
CCP IRS R 2.44% P EURIB6M CALL JAN 24 002.440 ED 010824	-396.80	0.00
CCP IRS R 2.49% P EUR006M CALL JAN 24 002.490 ED 011224	-761.98	0.00
CCP IRS R 2.59% P EURIB 6M CALL JAN 24 002.590 ED 010524	-1,155.78	0.00
CCP IRS R 2.65000% P EUR006M CALL JAN 24 002.650 ED 010424	-1,619.72	0.00
CCP IRS R 2.74% P EUR006M PUT JAN 24 002.740 ED 011524	-138.28	0.00
CCP IRS R 2.86% P EURIB6M PUT JAN 24 002.860 ED 010824	-3.14	0.00
CCP IRS R 2.89% P EUR006M PUT JAN 24 002.890 ED 01/12/24	-22.62	0.00
CCP IRS R 2.96% P EURIB 6M PUT JAN 24 002.960 ED 010524	-0.43	0.00
CCP IRS R 3.03000% P EUR006M PUT JAN 24 003.030 ED 010424	-0.03	0.00
CCP OIS R SOFR CALL JAN 24 003.220 ED 012224	-259.43	0.00
CCP OIS R SOFR CALL JAN 24 003.240 ED 012224	-291.87	0.00
CCP OIS R SOFR PUT JAN 24 003.670 ED 01/22/24	-346.89	0.00
CCP OIS R SOFR PUT JAN 24 003.690 ED 01/22/24	-309.04	0.00
CCP OIS R SOFR P 3.2725% CALL JAN 24 003.270 ED 011624	-254.44	0.00
CCP OIS R SOFR P 3.2725% PUT JAN 24 003.750 ED 01/16/24	-137.57	0.00
CCP OIS R SOFR P 3.3% CALL JAN 24 003.300 ED 011624	-306.03	0.00
CCP OIS R SOFR P 3.344% CALL JAN 24 003.340 ED 011824	-452.26	0.00
CCP OIS R SOFR P 3.35% CALL JAN 24 003.350 ED 011824	-468.20	0.00
CCP OIS R SOFR P 3.45500% CALL JAN 24 003.455 ED 010824	-533.88	0.00
CCP OIS R SOFR P 3.48900% CALL JAN 24 003.489 ED 010824	-674.60	0.00
CCP OIS R SOFR P 3.545% CALL JAN 24 003.540 ED 011624	-1,178.43	0.00
CCP OIS R SOFR P 3.55% CALL JAN 24 003.550 ED 011624	-1,204.68	0.00
CCP OIS R SOFR P 3.56% CALL JAN 24 005.560 ED 010524	-944.28	0.00
CCP OIS R SOFR P 3.594% CALL JAN 24 003.594 ED 010524	-1,157.58	0.00
CCP OIS R SOFR P 3.6% CALL JAN 24 003.600 ED 011224	-1,397.01	0.00
CCP OIS R SOFR P 3.6% CALL JAN 24 003.600ED 011224	-1,397.01	0.00
CCP OIS R SOFR P 3.6475% CALL JAN 24 003.648 ED 010424	-1,505.77	0.00
CCP OIS R SOFR P 3.67% CALL JAN 24 003.670 ED 010424	-1,674.11	0.00
CCP OIS R SOFR P 3.7225% PUT JAN 24 003.720 ED 01/16/24	-169.11	0.00
CCP OIS R SOFR P 3.744% PUT JAN 24 003.744 ED 01/18/24	-166.85	0.00
CCP OIS R SOFR P 3.75% PUT JAN 24 003.750 ED 01/18/24	-159.93	0.00
CCP OIS R SOFR P 3.98900% PUT JAN 24 003.989 ED 01/08/24	-1.85	0.00
CCP OIS R SOFR P 3.99400% PUT JAN 24 003.955 ED 01/08/24	-3.08	0.00
CCP OIS R SOFR P 3.995% PUT JAN 24 003.995 ED 01/16/24	-17.18	0.00

	Beginning of Year 1/1/2024	End of Year 12/31/2024
CCP OIS R SOFR P 4% PUT JAN 24 004.000ED 011624	-16.40	0.00
CCP OIS R SOFR P 4.01% PUT JAN 24 004.010 ED 010524	-0.16	0.00
CCP OIS R SOFR P 4.044% PUT JAN 24 004.044 ED 010524	-0.08	0.00
CCP OIS R SOFR P 4.05% PUT JAN 24 004.050 ED 01/12/24	-3.71	0.00
CCP OIS R SOFR P 4.05% PUT JAN 24 004.050 ED 01/12/24	-3.71	0.00
CCP_CDS. SP UL AT&T INC. CME 1.000% 00BPS 2028 JUN 20	2,082.20	0.00
CCP_CDS. SP UL BRITISH TELECOM 1.000% 00BPS 2028 JUN 20	1,527.51	0.00
CCP_CDS. SP UL FORD MOTOR COMP REC 500BPS 2028 DEC 20	25,734.20	0.00
CCP_CDS. SP UL GENERAL ELECTRI 1.000% 00BPS 2026 DEC 20	15,455.20	0.00
CCP_CDS. SP UL GENERAL MOTORS 5.000% 00BPS 2028 JUN 20	55,026.38	0.00
CCP_CDS. SP UL NATIONAL RURAL REC 100BPS 2026 DEC 20	5,082.60	0.00
CCP_CDS. SP UL VERIZON COMMUNI 1.000% 00BPS 2024 DEC 20	1,579.70	0.00
CCP_CDS. SP UL VERIZON COMMUNI 1.000% 00BPS 2026 DEC 20	2,346.60	0.00
CCP_CDX. SP UL CDX-EMS31V1-5Y REC 100BPS 2024 JUN 20	2,842.13	0.00
CCP_IRS. P USD-SOFR-COMPOUND C REC 3.0% 2025 DEC 18	-39,474.98	0.00
CCP_IRS. P USD-SOFR-COMPOUND C REC 4.5% 2024 JUL 18	-39,043.32	0.00
CCP_IRS. R EUR-EURIBOR-REUTERS PAY 2.76% 2029 JAN 03	-1,673.39	0.00
CCP_IRS. R EUR-EURIBOR-REUTERS PAY 2.88% 2028 DEC 19	-2,266.81	0.00
CCP_IRS. R EUR-EURIBOR-REUTERS PAY 2.89% 2033 DEC 22	-3,776.91	0.00
CCP_IRS. R EUR-EURIBOR-REUTERS PAY 2.91% 2033 DEC 29	-4,003.65	0.00
CCP_IRS. R EUR-EURIBOR-REUTERS PAY 2.95% 2028 DEC 29	-2,618.98	0.00
CCP_IRS. R USD-SOFR-COMPOUND C PAY 3.95% 2033 DEC 19	-3,927.05	0.00
CCP_IRS. R USD-SOFR-COMPOUND C PAY 4.03% 2033 DEC 15	-9,182.94	0.00
CCP_IRS. R USD-SOFR-COMPOUND C VAR RT .0% 2026 DEC 18	-88,112.56	0.00
CCP_IRS. R USD-SOFR-COMPOUND C VAR RT 84% 2033 DEC 26	-3,029.77	0.00
CCP_OIS. P USD-SOFR-COMPOUND C REC 4.0% 2026 DEC 18	102,334.28	0.00
CDS SP UL REPUBLIC OF COLOMBI R 100BPS 2027 DEC 20	-561.93	0.00
CDS SP UL REPUBLIC OF COLOMBI R 100BPS 2027 JUN 20	67.51	0.00
CDS SP UL REPUBLIC OF SOUTH A R 100BPS 2026 DEC 20	-1,992.12	0.00
CDX SP CDX.NA.IG.41.1 5YR PUT MAR 24 000.725 ED 032024	110,955.06	0.00
CDX SP CDX.NA.IG.41.1 5YR PUT MAR 24 000.875 ED 032024	-53,512.88	0.00
CDX SP CDX.NA.IG.43_V1 PUT MAR 25 000.600 ED 031925	0.00	60,764.50
CDX SP CDX.NA.IG.43_V1 PUT MAR 25 000.600 ED 031925	0.00	43,577.32
CDX SP CDX.NA.IG.43_V1 PUT MAR 25 000.800 ED 031925	0.00	-24,174.73
CDX SP CDX.NA.IG.43_V1 PUT MAR 25 000.800 ED 031925	0.00	-17,336.93
CDX SP CDX.NA.IG.43_V1 5YR PUT MAR 25 000.600 ED 031925	0.00	45,775.62
CDX SP CDX.NA.IG.43_V1 5YR PUT MAR 25 000.800 ED 031925	0.00	-18,211.51
CDX SP ITRAXX_EUROPE_42_1 PUT MAR 25 000.700 ED 031925	0.00	98,590.41
CDX SP ITRAXX_EUROPE_42_1 PUT MAR 25 000.700 ED 031925	0.00	67,633.43
CDX SP ITRAXX_EUROPE_42_1 PUT MAR 25 000.900 ED 031925	0.00	-43,550.47
CDX SP ITRAXX_EUROPE_42_1 PUT MAR 25 000.900 ED 031925	0.00	-29,875.80
CHILE GOVERNMENT INTERNATIONAL 4.340% 03/07/2042 DD 03/07/22	188,389.24	0.00

	Beginning of Year 1/1/2024	End of Year 12/31/2024
CHILE GOVERNMENT INTERNATIONAL 5.330% 01/05/2054 DD 07/05/23	99,384.00	0.00
COPPER FUTURE (CMX) EXP MAR 14	-10,356.75	0.00
COPPER FUTURE (CMX) EXP MAR 25	0.00	-175,249.20
DAX INDEX DAX PUT DEC 25 15000.000 ED 121925	0.00	-42,753.21
DAX INDEX DAX PUT DEC 25 17600.000 ED 121925	0.00	99,951.64
DAX INDEX DAX PUT JUN 25 14000.000 ED 062025	0.00	-12,475.70
DAX INDEX DAX PUT JUN 25 16000.000 ED 062025	0.00	25,622.41
DAX INDEX DAX PUT MAR 25 13000.000 ED 032125	0.00	-4,908.27
DAX INDEX DAX PUT MAR 25 14800.000 ED 032125	0.00	3,884.16
DAX INDEX DAX PUT MAR 25 15000.000 ED 032125	0.00	10,716.39
DAX INDEX DAX PUT SEP 24 11000.000 ED 092024	-45,018.91	0.00
DAX INDEX DAX PUT SEP 24 13000.000 ED 092024	11,741.10	0.00
DAX INDEX DAX PUT SEP 24 14000.000 ED 092024	16,449.56	0.00
DAX INDEX DAX PUT SEP 25 14000.000 ED 091925	0.00	-183,917.91
DAX INDEX DAX PUT SEP 25 16000.000 ED 091925	0.00	25,399.23
DAX INDEX DAX PUT SEP 25 16600.000 ED 091925	0.00	441,438.54
DOLLAR INDEX FUTURE (FNX) EXP MAR 24	-556,562.80	0.00
DOLLAR INDEX FUTURE (FNX) EXP MAR 25	0.00	592,006.80
DOM MFA CASH COLL UBS VAR RT 01/01/2049 DD 07/01/08	-310,000.00	0.00
E-MINI RUSS 2000 FUTURE (CME) EXP MAR 24	1,140,621.27	0.00
E-MINI RUSS 2000 FUTURE (CME) EXP MAR 25	0.00	-1,484,504.99
ENERGY SELECT SECTOR SPDR CALL FEB 25 090.000 ED 022125	0.00	678,689.00
ENERGY SELECT SECTOR SPDR PUT JUN 24 065.000 ED 06/21/24	36,807.77	0.00
ESTX BANKS (EUR) PR INDEX SX7E PUT DEC 24 090.000 ED 12/20/24	-72,154.98	0.00
ESTX BANKS (EUR) PR INDEX SX7E PUT DEC 24 105.000 ED 12/20/24	15,598.91	0.00
EURO STOXX 50 P INDEX PUT SEP 24 3905.000 ED 092024	111,326.22	0.00
EURO STOXX 50 P INDEX OTC PUT JUN 25 4700.000 ED 062025	0.00	85,673.71
EURO STOXX 50 PR INDEX SX5E PUT DEC 24 3400.000 ED 122024	-176,607.12	0.00
EURO STOXX 50 PR INDEX SX5E PUT DEC 24 3800.000 ED 122024	204,776.47	0.00
EURO STOXX 50 PR INDEX SX5E PUT DEC 24 3900.000 ED 122024	374,231.12	0.00
EURO STOXX 50 PR INDEX SX5E PUT DEC 25 3700.000 ED 121925	0.00	-161,618.77
EURO STOXX 50 PR INDEX SX5E PUT DEC 25 4100.000 ED 121925	0.00	205,630.78
EURO STOXX 50 PR INDEX SX5E PUT DEC 25 4300.000 ED 121925	0.00	371,344.80
EURO STOXX 50 PR INDEX SX5E PUT JUN 24 3300.000 ED 062124	-23,413.06	0.00
EURO STOXX 50 PR INDEX SX5E PUT JUN 24 3450.000 ED 062124	-35,394.09	0.00
EURO STOXX 50 PR INDEX SX5E PUT JUN 24 3600.000 ED 062124	29,041.25	0.00
EURO STOXX 50 PR INDEX SX5E PUT JUN 24 3700.000 ED 062124	31,933.22	0.00
EURO STOXX 50 PR INDEX SX5E PUT JUN 24 3800.000 ED 062124	62,261.39	0.00
EURO STOXX 50 PR INDEX SX5E PUT JUN 24 3850.000 ED 062124	78,895.21	0.00
EURO STOXX 50 PR INDEX SX5E PUT JUN 25 4000.000 ED 062025	0.00	-121,165.93
EURO STOXX 50 PR INDEX SX5E PUT JUN 25 4200.000 ED 062025	0.00	104,378.40
EURO STOXX 50 PR INDEX SX5E PUT JUN 25 4400.000 ED 062025	0.00	258,771.45

	Beginning of Year 1/1/2024	End of Year 12/31/2024
EURO STOXX 50 PR INDEX SX5E PUT MAR 24 3000.000 ED 031524	-6,263.37	0.00
EURO STOXX 50 PR INDEX SX5E PUT MAR 24 3400.000 ED 031524	20,168.70	0.00
EURO STOXX 50 PR INDEX SX5E PUT MAR 25 3600.000 ED 032125	0.00	-23,940.76
EURO STOXX 50 PR INDEX SX5E PUT MAR 25 4100.000 ED 032125	0.00	84,956.56
EURO STOXX 50 PR INDEX SX5E PUT SEP 24 3200.000 ED 092024	-85,232.58	0.00
EURO STOXX 50 PR INDEX SX5E PUT SEP 24 3400.000 ED 092024	90,643.16	0.00
EURO STOXX 50 PR INDEX SX5E PUT SEP 24 3700.000 ED 092024	198,366.42	0.00
EURO STOXX 50 PR INDEX SX5E PUT SEP 25 3600.000 ED 091925	0.00	-127,548.75
EURO STOXX 50 PR INDEX SX5E PUT SEP 25 4100.000 ED 091925	0.00	435,667.99
FINANCIAL SELECT SECTOR SPDR PUT DEC 24 027.000 ED 12/20/24	-41,963.50	0.00
FINANCIAL SELECT SECTOR SPDR PUT DEC 24 030.000 ED 12/20/24	32,400.67	0.00
FINANCIAL SELECT SECTOR SPDR PUT DEC 24 031.000 ED 12/20/24	72,611.00	0.00
FINANCIAL SELECT SECTOR SPDR PUT JUN 24 026.000 ED 062124	-24,760.56	0.00
FINANCIAL SELECT SECTOR SPDR PUT JUN 24 029.000 ED 062124	16,418.10	0.00
FINANCIAL SELECT SECTOR SPDR PUT JUN 24 030.000 ED 062124	56,371.31	0.00
FINANCIAL SELECT SECTOR SPDR PUT JUN 25 031.000 ED 06/20/25	0.00	-6,130.88
FINANCIAL SELECT SECTOR SPDR PUT JUN 25 035.000 ED 06/20/25	0.00	10,039.96
FINANCIAL SELECT SECTOR SPDR PUT MAR 24 026.000 ED 03/15/24	-2,848.00	0.00
FINANCIAL SELECT SECTOR SPDR PUT MAR 24 030.000 ED 03/15/24	8,544.00	0.00
FINANCIAL SELECT SECTOR SPDR PUT MAR 25 030.000 ED 03/21/25	0.00	-2,609.37
FINANCIAL SELECT SECTOR SPDR PUT MAR 25 034.000 ED 03/21/25	0.00	2,539.14
FINANCIAL SELECT SECTOR SPDR PUT MAR 25 035.000 ED 03/21/25	0.00	4,785.03
FINANCIAL SELECT SECTOR SPDR PUT SEP 24 026.000 ED 09/20/24	-1,331.20	0.00
FINANCIAL SELECT SECTOR SPDR PUT SEP 24 029.000 ED 09/20/24	9,763.50	0.00
FINANCIAL SELECT SECTOR SPDR PUT SEP 24 030.000 ED 09/20/24	19,456.00	0.00
FINANCIAL SELECT SECTOR SPDR PUT SEP 25 034.000 ED 09/19/25	0.00	-42,511.22
FINANCIAL SELECT SECTOR SPDR PUT SEP 25 038.000 ED 09/19/25	0.00	92,473.92
GOLD 100 OZ FUTURE (CMX) EXP FEB 24	387,970.00	0.00
GOLD 100 OZ FUTURE (CMX) EXP FEB 25	0.00	26,304.88
GOLDEN ST TOBACCO SECURITIZATI 2.687% 06/01/2030 DD 12/15/21	518,346.00	0.00
H-SHARES INDEX FUT (HKG)EXP MA PUT MAR 24 5500.000 ED 031524	198,500.36	0.00
H-SHARES INDEX FUTURE (HKG) PUT JUN 25 5200.000 ED 062025	0.00	3,939.26
H-SHARES INDEX FUTURE MAR 24 PUT MAR 23 5000.00 ED 03/17/24	-55,580.10	0.00
HSCEI FUTURE (HKG)DEC 25 PUT DEC 25 5700.000 ED 121925	0.00	14,881.66
HSCEI FUTURE DEC 25 PUT DEC 25 5600.000 ED 121925	0.00	16,085.32
ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03	712,396.80	0.00
INVESCO MSCI WORLD PUT MAR 24 2100.000 ED 031524	-2,124.97	0.00
INVESCO MSCI WORLD PUT MAR 24 2300.000 ED 031524	1,995.28	0.00
INVESCO MSCI WORLD PUT MAR 24 2400.000 ED 031524	4,750.29	0.00
INVESCO QQQ TRUST SERIES 1 PUT DEC 24 300.000 ED 12/20/24	-73,796.97	0.00
INVESCO QQQ TRUST SERIES 1 PUT DEC 24 320.000 ED 12/20/24	47,124.19	0.00
INVESCO QQQ TRUST SERIES 1 PUT DEC 24 330.000 ED 12/20/24	119,104.55	0.00

	Beginning of Year 1/1/2024	End of Year 12/31/2024
INVESCO QQQ TRUST SERIES 1 PUT DEC 25 389.780 ED 12/19/25	0.00	-40,800.00
INVESCO QQQ TRUST SERIES 1 PUT DEC 25 450.000 ED 12/19/25	0.00	60,624.00
INVESCO QQQ TRUST SERIES 1 PUT DEC 25 464.780 ED 12/19/25	0.00	102,025.50
INVESCO QQQ TRUST SERIES 1 PUT JUN 24 265.000 ED 06/21/24	-26,598.23	0.00
INVESCO QQQ TRUST SERIES 1 PUT JUN 24 280.000 ED 06/21/24	-10,349.31	0.00
INVESCO QQQ TRUST SERIES 1 PUT JUN 24 285.000 ED 06/21/24	25,411.99	0.00
INVESCO QQQ TRUST SERIES 1 PUT JUN 24 305.000 ED 06/21/24	66,497.23	0.00
INVESCO QQQ TRUST SERIES 1 PUT JUN 24 320.000 ED 06/21/24	22,716.52	0.00
INVESCO QQQ TRUST SERIES 1 PUT JUN 25 369.780 ED 06/20/25	0.00	-22,618.00
INVESCO QQQ TRUST SERIES 1 PUT JUN 25 399.780 ED 06/20/25	0.00	16,974.00
INVESCO QQQ TRUST SERIES 1 PUT JUN 25 409.780 ED 06/20/25	0.00	41,194.00
INVESCO QQQ TRUST SERIES 1 PUT MAR 24 230.000 ED 03/15/24	-8,127.00	0.00
INVESCO QQQ TRUST SERIES 1 PUT MAR 24 245.000 ED 03/15/24	3,631.50	0.00
INVESCO QQQ TRUST SERIES 1 PUT MAR 24 250.000 ED 03/15/24	10,836.00	0.00
INVESCO QQQ TRUST SERIES 1 PUT MAR 25 320.000 ED 03/21/25	0.00	-4,424.00
INVESCO QQQ TRUST SERIES 1 PUT MAR 25 350.000 ED 03/21/25	0.00	3,538.00
INVESCO QQQ TRUST SERIES 1 PUT MAR 25 360.000 ED 03/21/25	0.00	8,120.00
INVESCO QQQ TRUST SERIES 1 PUT SEP 24 280.000 ED 09/20/24	-23,320.00	0.00
INVESCO QQQ TRUST SERIES 1 PUT SEP 24 300.000 ED 09/20/24	13,948.00	0.00
INVESCO QQQ TRUST SERIES 1 PUT SEP 24 310.000 ED 09/20/24	40,280.00	0.00
INVESCO QQQ TRUST SERIES 1 PUT SEP 25 375.000 ED 09/19/25	0.00	-45,881.00
INVESCO QQQ TRUST SERIES 1 PUT SEP 25 400.000 ED 09/19/25	0.00	37,352.00
INVESCO QQQ TRUST SERIES 1 PUT SEP 25 410.000 ED 09/19/25	0.00	73,865.50
ISHARES 20+ YEAR TREASURY BD CALL FEB 25 090.000 ED 022125	0.00	403,056.00
ISHARES 20+ YEAR TREASURY BD CALL FEB 25 095.000 ED 022125	0.00	-100,764.00
ISHARES BIOTECHNOLOGY ETF PUT MAR 24 105.000 ED 03/15/24	8,662.50	0.00
ISHARES CHINA LARGE-CAP ETF CALL JUN 24 026.000 ED 062824	1,378,368.00	0.00
ISHARES CHINA LARGE-CAP ETF CALL JUN 24 030.000 ED 062824	-526,460.00	0.00
ISHARES IBOXX HIGH YLD CORP PUT JUN 25 073.000 ED 06/20/25	0.00	20,440.40
ISHARES MSCI BRAZIL ETF PUT JUN 25 020.000 ED 06/20/25	0.00	28,511.50
ISHARES MSCI BRAZIL ETF PUT MAR 25 025.000 ED 03/21/25	0.00	91,044.86
ISHARES MSCI BRAZIL ETF PUT SEP 24 025.000 ED 09/20/24	55,611.00	0.00
ISHARES MSCI EAFE ETF CALL FEB 24 078.000 ED 021624	-187,248.00	0.00
ISHARES MSCI EAFE ETF CALL JAN 24 077.500 ED 012624	88,592.00	0.00
ISHARES MSCI EAFE ETF CALL JAN 24 078.500 ED 012624	-37,968.00	0.00
ISHARES MSCI EAFE ETF CALL JAN 25 081.000 ED 011725	0.00	-10,000.00
ISHARES MSCI EAFE ETF PUT DEC 24 060.000 ED 122024	-210,383.42	0.00
ISHARES MSCI EAFE ETF PUT DEC 24 065.000 ED 122024	343,102.76	0.00
ISHARES MSCI EAFE ETF PUT DEC 25 055.000 ED 12/19/25	0.00	-42,712.00
ISHARES MSCI EAFE ETF PUT DEC 25 065.000 ED 12/19/25	0.00	101,722.00
ISHARES MSCI EAFE ETF PUT FEB 24 074.000 ED 02/16/24	249,956.00	0.00
ISHARES MSCI EAFE ETF PUT FEB 25 074.000 ED 02/21/25	0.00	328,375.00

	Beginning of Year 1/1/2024	End of Year 12/31/2024
ISHARES MSCI EAFE ETF PUT FEB 25 076.000 ED 022125	0.00	548,475.00
ISHARES MSCI EAFE ETF PUT JAN 25 072.000 ED 011725	0.00	-53,250.00
ISHARES MSCI EAFE ETF PUT JUN 24 059.000 ED 062124	-39,370.54	0.00
ISHARES MSCI EAFE ETF PUT JUN 24 063.000 ED 062124	30,663.88	0.00
ISHARES MSCI EAFE ETF PUT JUN 24 065.000 ED 06/21/24	79,999.87	0.00
ISHARES MSCI EAFE ETF PUT JUN 25 060.000 ED 06/20/25	0.00	-44,653.56
ISHARES MSCI EAFE ETF PUT JUN 25 065.000 ED 06/20/25	0.00	119,731.50
ISHARES MSCI EAFE ETF PUT MAR 24 055.000 ED 03/15/24	-3,822.64	0.00
ISHARES MSCI EAFE ETF PUT MAR 24 060.000 ED 03/15/24	11,845.00	0.00
ISHARES MSCI EAFE ETF PUT MAR 24 072.500 ED 03/15/24	308,760.00	0.00
ISHARES MSCI EAFE ETF PUT MAR 25 060.000 ED 03/21/25	0.00	-15,554.44
ISHARES MSCI EAFE ETF PUT MAR 25 065.000 ED 03/21/25	0.00	51,588.00
ISHARES MSCI EAFE ETF PUT SEP 24 050.000 ED 09/20/24	-50,274.00	0.00
ISHARES MSCI EAFE ETF PUT SEP 24 060.000 ED 09/20/24	92,565.00	0.00
ISHARES MSCI EAFE ETF PUT SEP 25 060.000 ED 09/19/25	0.00	-137,295.64
ISHARES MSCI EAFE ETF PUT SEP 25 070.000 ED 09/19/25	0.00	327,313.36
ISHARES MSCI EMERGING PUT JUN 24 030.000 ED 06/21/24	-14,998.91	0.00
ISHARES MSCI EMERGING PUT JUN 24 032.000 ED 062124	-18,175.18	0.00
ISHARES MSCI EMERGING PUT JUN 24 033.000 ED 062124	30,489.52	0.00
ISHARES MSCI EMERGING PUT JUN 24 034.000 ED 062124	44,972.90	0.00
ISHARES MSCI EMERGING PUT JUN 24 036.000 ED 062124	48,549.00	0.00
ISHARES MSCI EMERGING MARKET CALL FEB 24 042.500 ED 021624	-88,144.00	0.00
ISHARES MSCI EMERGING MARKET CALL FEB 25 044.500 ED 022125	0.00	-57,271.50
ISHARES MSCI EMERGING MARKET CALL JAN 24 042.000 ED 012624	47,500.00	0.00
ISHARES MSCI EMERGING MARKET CALL JAN 24 043.000 ED 012624	-18,750.00	0.00
ISHARES MSCI EMERGING MARKET PUT DEC 24 029.000 ED 122024	-113,031.83	0.00
ISHARES MSCI EMERGING MARKET PUT DEC 24 032.000 ED 122024	106,865.72	0.00
ISHARES MSCI EMERGING MARKET PUT DEC 24 033.000 ED 122024	228,930.24	0.00
ISHARES MSCI EMERGING MARKET PUT DEC 25 030.000 ED 12/19/25	0.00	-108,067.01
ISHARES MSCI EMERGING MARKET PUT DEC 25 035.000 ED 12/19/25	0.00	309,776.50
ISHARES MSCI EMERGING MARKET PUT FEB 24 039.000 ED 02/16/24	102,500.00	0.00
ISHARES MSCI EMERGING MARKET PUT FEB 25 039.500 ED 022125	0.00	-83,704.50
ISHARES MSCI EMERGING MARKET PUT FEB 25 040.500 ED 02/21/25	0.00	129,228.00
ISHARES MSCI EMERGING MARKET PUT JUN 25 031.000 ED 06/20/25	0.00	-54,325.10
ISHARES MSCI EMERGING MARKET PUT JUN 25 035.000 ED 06/20/25	0.00	167,102.36
ISHARES MSCI EMERGING MARKET PUT MAR 24 029.000 ED 03/15/24	-2,421.66	0.00
ISHARES MSCI EMERGING MARKET PUT MAR 24 032.000 ED 03/15/24	4,115.40	0.00
ISHARES MSCI EMERGING MARKET PUT MAR 24 033.000 ED 03/15/24	36,669.00	0.00
ISHARES MSCI EMERGING MARKET PUT MAR 24 038.500 ED 03/15/24	157,400.00	0.00
ISHARES MSCI EMERGING MARKET PUT MAR 25 031.000 ED 03/21/25	0.00	-14,284.00
ISHARES MSCI EMERGING MARKET PUT MAR 25 034.000 ED 03/21/25	0.00	20,979.00
ISHARES MSCI EMERGING MARKET PUT MAR 25 035.000 ED 03/21/25	0.00	42,852.00

	Beginning of Year 1/1/2024	End of Year 12/31/2024
ISHARES MSCI EMERGING MARKET PUT MAR 25 041.500 ED 032125	0.00	249,645.00
ISHARES MSCI EMERGING MARKET PUT SEP 24 030.000 ED 09/20/24	-80,808.00	0.00
ISHARES MSCI EMERGING MARKET PUT SEP 24 032.000 ED 09/20/24	93,943.00	0.00
ISHARES MSCI EMERGING MARKET PUT SEP 24 033.000 ED 09/20/24	192,192.00	0.00
ISHARES MSCI EMERGING MARKET PUT SEP 25 032.000 ED 09/19/25	0.00	-91,191.50
ISHARES MSCI EMERGING MARKET PUT SEP 25 036.000 ED 09/19/25	0.00	335,460.36
ISHARES MSCI JAPAN ETF PUT JUN 24 045.000 ED 06/21/24	-17,797.97	0.00
ISHARES MSCI JAPAN ETF PUT JUN 24 055.000 ED 06/21/24	60,143.31	0.00
ISHARES RUSSELL 2000 ETF PUT DEC 24 140.000 ED 12/20/24	-54,004.54	0.00
ISHARES RUSSELL 2000 ETF PUT DEC 24 155.000 ED 12/20/24	46,550.13	0.00
ISHARES RUSSELL 2000 ETF PUT DEC 24 160.000 ED 12/20/24	98,305.19	0.00
ISHARES RUSSELL 2000 ETF PUT DEC 25 180.000 ED 12/19/25	0.00	-98,156.00
ISHARES RUSSELL 2000 ETF PUT DEC 25 190.000 ED 12/19/25	0.00	66,303.00
ISHARES RUSSELL 2000 ETF PUT DEC 25 200.000 ED 12/19/25	0.00	178,504.00
ISHARES RUSSELL 2000 ETF PUT JUN 24 140.000 ED 06/21/24	-40,175.56	0.00
ISHARES RUSSELL 2000 ETF PUT JUN 24 145.000 ED 06/21/24	-13,395.65	0.00
ISHARES RUSSELL 2000 ETF PUT JUN 24 155.000 ED 06/21/24	21,754.43	0.00
ISHARES RUSSELL 2000 ETF PUT JUN 24 160.000 ED 06/21/24	82,935.32	0.00
ISHARES RUSSELL 2000 ETF PUT JUN 24 165.000 ED 06/21/24	28,478.56	0.00
ISHARES RUSSELL 2000 ETF PUT JUN 25 150.000 ED 06/20/25	0.00	-14,602.50
ISHARES RUSSELL 2000 ETF PUT JUN 25 165.000 ED 06/20/25	0.00	11,508.00
ISHARES RUSSELL 2000 ETF PUT JUN 25 170.000 ED 06/20/25	0.00	26,565.00
ISHARES RUSSELL 2000 ETF PUT MAR 24 130.000 ED 03/15/24	-13,130.00	0.00
ISHARES RUSSELL 2000 ETF PUT MAR 24 145.000 ED 03/15/24	13,285.50	0.00
ISHARES RUSSELL 2000 ETF PUT MAR 24 150.000 ED 03/15/24	32,320.00	0.00
ISHARES RUSSELL 2000 ETF PUT MAR 25 150.000 ED 03/21/25	0.00	-6,409.00
ISHARES RUSSELL 2000 ETF PUT MAR 25 165.000 ED 03/21/25	0.00	5,733.00
ISHARES RUSSELL 2000 ETF PUT MAR 25 170.000 ED 03/21/25	0.00	13,481.00
ISHARES RUSSELL 2000 ETF PUT SEP 24 135.000 ED 09/20/24	-16,097.50	0.00
ISHARES RUSSELL 2000 ETF PUT SEP 24 140.000 ED 09/20/24	6,210.00	0.00
ISHARES RUSSELL 2000 ETF PUT SEP 24 145.000 ED 09/20/24	16,590.00	0.00
ISHARES RUSSELL 2000 ETF PUT SEP 24 155.000 ED 09/20/24	30,893.50	0.00
ISHARES RUSSELL 2000 ETF PUT SEP 25 155.000 ED 09/19/25	0.00	-35,532.00
ISHARES RUSSELL 2000 ETF PUT SEP 25 175.000 ED 09/19/25	0.00	61,968.50
ISHARES RUSSELL 2000 ETF PUT SEP 25 180.000 ED 09/19/25	0.00	76,032.00
ISHARES RUSSELL 2000 ETF OTC PUT JUL 24 150.000 ED 072124	20,555.51	0.00
JPY/AUD SPOT OPTION 2025 PUT SEP 25 084.000 ED 091925	0.00	29,627.53
KOSPI 200 PUT JUN 24 300.000 ED 06/13/24	17,938.82	0.00
KOSPI 200 INDEX PUT DEC 24 278.000 ED 121224	22,204.56	0.00
KOSPI 200 INDEX PUT DEC 24 285.000 ED 12/12/24	26,739.71	0.00
KOSPI 200 INDEX PUT JUN 24 300.000 ED 06/13/24	13,329.30	0.00
KOSPI 200 INDEX PUT MAR 24 270.000 ED 03/14/24	1,004.98	0.00

	Beginning of Year 1/1/2024	End of Year 12/31/2024
KOSPI 200 INDEX PUT MAR 24 270.000 ED 031424	916.88	0.00
KOSPI 200 INDEX PUT MAR 25 300.000 ED 03/20/25	0.00	14,363.73
KOSPI 200 INDEX PUT MAR 25 300.000 ED 03/20/25	0.00	16,623.53
KOSPI 200 INDEX PUT SEP 24 284.000 ED 091924	11,505.96	0.00
KOSPI 200 INDEX PUT SEP 24 284.000 ED 091924	10,223.93	0.00
KOSPI 200 INDEX PUT SEP 25 290.000 ED 091125	0.00	55,084.87
KOSPI 200 INDEX (OTC) PUT JUN 25 260.000 ED 06/12/25	0.00	-7,362.61
KOSPI 200 INDEX (OTC) PUT JUN 25 300.000 ED 06/12/25	0.00	28,479.13
KOSPI 200 INDEX OTC PUT DEC 25 265.000 ED 121125	0.00	35,869.91
KRW/USD SPOT OPTION 2024 CALL DEC 24 1375.000 ED 122024	49,677.64	0.00
KRW/USD SPOT OPTION 2024 CALL MAR 24 1375.000 ED 031524	28,735.80	0.00
KRW/USD SPOT OPTION 2024 CALL MAR 24 1500.000 ED 031524	-1,677.90	0.00
MATERIALS SELECT SECTOR SPDR PUT JUN 24 065.000 ED 062124	10,010.94	0.00
MATERIALS SELECT SECTOR SPDR PUT MAR 24 065.000 ED 03/15/24	517.71	0.00
MSI CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08	0.00	-100,000.00
NEW JERSEY ST TRANSPRTN TRUST 5.754% 12/15/2028 DD 10/21/10	403,504.35	0.00
NEW YORK CITY HOUSING D 8SPR A VAR RT 02/15/2048 DD 11/13/14	683,081.00	0.00
NEW YORK ST URBAN DEV CORP REV 2.227% 03/15/2033 DD 06/25/20	487,254.00	0.00
NIKKEI 225 INDEX NKY PUT DEC 24 26750.000 ED 121324	76,632.06	0.00
NIKKEI 225 INDEX NKY PUT DEC 24 27500.000 ED 121324	95,326.95	0.00
NIKKEI 225 INDEX NKY PUT DEC 25 29500.000 ED 121225	0.00	-121,214.05
NIKKEI 225 INDEX NKY PUT DEC 25 31500.000 ED 121225	0.00	94,648.76
NIKKEI 225 INDEX NKY PUT DEC 25 33000.000 ED 121225	0.00	212,840.41
NIKKEI 225 INDEX NKY PUT JUN 25 29500.000 ED 061325	0.00	-43,363.45
NIKKEI 225 INDEX NKY PUT JUN 25 31500.000 ED 061325	0.00	74,541.87
NIKKEI 225 INDEX NKY PUT JUN 25 33000.000 ED 061325	0.00	89,494.78
NIKKEI 225 INDEX NKY PUT MAR 24 21500.000 ED 030824	-334.80	0.00
NIKKEI 225 INDEX NKY PUT MAR 24 23500.000 ED 030824	2,606.19	0.00
NIKKEI 225 INDEX NKY PUT MAR 25 29000.000 ED 031425	0.00	-9,888.01
NIKKEI 225 INDEX NKY PUT MAR 25 32000.000 ED 031425	0.00	21,506.74
NIKKEI 225 INDEX NKY PUT MAR 25 33000.000 ED 031425	0.00	21,379.49
NIKKEI 225 INDEX NKY PUT SEP 24 26000.000 ED 091324	113,513.60	0.00
NIKKEI 225 INDEX NKY PUT SEP 25 26000.000 ED 091225	0.00	-20,934.08
NIKKEI 225 INDEX NKY PUT SEP 25 30000.000 ED 091225	0.00	35,886.99
NIKKEI 225 INDEX NKY PUT SEP 25 31000.000 ED 091225	0.00	49,885.47
OPTION CASH COLLATERAL	-38,478,632.11	-4,429,020.37
OPTIONS COLL WITH MORGAN STANLEY	0.00	-24,167,093.25
PANAMA GOVERNMENT INTERNATIONA 4.500% 01/19/2063 DD 01/19/22	31,318.08	0.00
PROVINCE OF QUEBEC CANADA 7.500% 09/15/2029 DD 09/15/99	17,521.80	0.00
QATAR GOVERNMENT INTERNAT 144A 4.400% 04/16/2050 DD 04/16/20	145,360.00	0.00
ROMANIAN GOVERNMENT INTER 144A 5.500% 09/18/2028	339,855.51	0.00
S & P 500 INDEX PUT DEC 24 4200.000 ED 122024	266,372.51	0.00

	Beginning of Year 1/1/2024	End of Year 12/31/2024
S & P 500 INDEX (OTC) PUT SEP 25 5570.000 ED 091925	0.00	42,301.78
S & P 500 INDEX (SPX) CALL JAN 25 6350.000 ED 011725	0.00	540.00
S & P 500 INDEX (SPX) CALL JAN 25 6450.000 ED 011725	0.00	-360.00
S & P 500 INDEX (SPX) PUT DEC 24 4410.000 ED 122024	92,850.92	0.00
S & P 500 INDEX (SPX) PUT FEB 25 5600.000 ED 022125	0.00	-589,875.00
S & P 500 INDEX (SPX) PUT JUN 24 3500.000 ED 062124	-99,748.67	0.00
S & P 500 INDEX (SPX) PUT JUN 24 3550.000 ED 062124	-34,379.94	0.00
S & P 500 INDEX (SPX) PUT JUN 24 3700.000 ED 062124	68,019.62	0.00
S & P 500 INDEX (SPX) PUT JUN 24 3825.000 ED 06/21/2	37,081.87	0.00
S & P 500 INDEX (SPX) PUT JUN 24 3900.000 ED 062124	185,625.98	0.00
S & P 500 INDEX (SPX) PUT JUN 24 3950.000 ED 062124	64,800.68	0.00
S & P 500 INDEX (SPX) PUT MAR 25 4786.690 ED 032125	0.00	2,142.39
S & P 500 INDEX (SPX) PUT MAR 25 5925.000 ED 032125	0.00	2,089,945.00
S & P 500 INDEX (SPX) OTC PUT MAR 24 3700.000 ED 031524	5,699.78	0.00
S & P 500 INDEX DUMMY PUT DEC 24 3800.000 ED 12/20/2	-154,830.98	0.00
S & P 500 INDEX DUMMY PUT DEC 24 4100.000 ED 12/20/2	107,400.66	0.00
S & P 500 INDEX OTC PUT JUN 24 4100.000 ED 6/21/24	98,232.51	0.00
S&P 500 EMINI FUTURE (CME) EXP MAR 24	13,991,954.88	0.00
S&P 500 INDEX SPX CALL FEB 24 4950.000 ED 021624	-325,220.00	0.00
S&P 500 INDEX SPX CALL FEB 24 4950.000 ED 021624	-493,290.00	0.00
S&P 500 INDEX SPX CALL FEB 25 6175.000 ED 022125	0.00	-263,406.00
S&P 500 INDEX SPX CALL FEB 25 6175.000 ED 022125	0.00	-338,070.00
S&P 500 INDEX SPX PUT DEC 25 5100.000 ED 121925	0.00	-158,990.00
S&P 500 INDEX SPX PUT DEC 25 5400.000 ED 121925	0.00	150,750.00
S&P 500 INDEX SPX PUT DEC 25 5700.000 ED 121925	0.00	301,210.00
S&P 500 INDEX SPX PUT FEB 24 4580.000 ED 021624	-260,280.00	0.00
S&P 500 INDEX SPX PUT FEB 24 4705.000 ED 022924	1,772,045.00	0.00
S&P 500 INDEX SPX PUT FEB 25 5600.000 ED 022125	0.00	-735,966.00
S&P 500 INDEX SPX PUT FEB 25 5870.000 ED 022825	0.00	3,465,935.00
S&P 500 INDEX SPX PUT JAN 24 4555.000 ED 013124	-379,610.00	0.00
S&P 500 INDEX SPX PUT JAN 25 4850.000 ED 011725	0.00	7,285.00
S&P 500 INDEX SPX PUT JAN 25 5500.000 ED 013125	0.00	-529,540.00
S&P 500 INDEX SPX PUT JAN 25 6200.000 ED 011725	0.00	-528,228.00
S&P 500 INDEX SPX PUT JUN 25 4400.000 ED 062025	0.00	-44,098.00
S&P 500 INDEX SPX PUT JUN 25 4700.000 ED 062025	0.00	34,020.00
S&P 500 INDEX SPX PUT JUN 25 4900.000 ED 062025	0.00	81,940.00
S&P 500 INDEX SPX PUT MAR 24 3050.000 ED 031524	-13,824.00	0.00
S&P 500 INDEX SPX PUT MAR 24 3350.000 ED 031524	12,654.00	0.00
S&P 500 INDEX SPX PUT MAR 24 3450.000 ED 031524	26,460.00	0.00
S&P 500 INDEX SPX PUT MAR 24 4640.000 ED 031524	840,420.00	0.00
S&P 500 INDEX SPX PUT MAR 24 4640.000 ED 031524	1,290,330.00	0.00
S&P 500 INDEX SPX PUT MAR 24 4745.000 ED 031524	851,040.00	0.00

	Beginning of Year 1/1/2024	End of Year 12/31/2024
S&P 500 INDEX SPX PUT MAR 25 4000.000 ED 032125	0.00	-20,640.00
S&P 500 INDEX SPX PUT MAR 25 4400.000 ED 032125	0.00	29,440.00
S&P 500 INDEX SPX PUT MAR 25 4500.000 ED 032125	0.00	10,200.00
S&P 500 INDEX SPX PUT MAR 25 5925.000 ED 032125	0.00	2,597,475.00
S&P 500 INDEX SPX PUT SEP 24 3300.000 ED 092024	-51,480.00	0.00
S&P 500 INDEX SPX PUT SEP 24 3700.000 ED 092024	60,426.00	0.00
S&P 500 INDEX SPX PUT SEP 24 3800.000 ED 092024	101,634.00	0.00
S&P 500 INDEX SPX PUT SEP 25 4400.000 ED 091925	0.00	-64,350.00
S&P 500 INDEX SPX PUT SEP 25 4450.000 ED 091925	0.00	-36,720.00
S&P 500 INDEX SPX PUT SEP 25 5000.000 ED 091925	0.00	283,220.00
S&P 500 INDEX SPX PUT SEP 25 5500.000 ED 091925	0.00	22,673.07
S&P500 EMINI FUTURE (CME) EXP MAR 25	0.00	-14,785,207.80
SILVER FUTURE (CMX) EXP MAR 24	-55,280.00	0.00
SILVER FUTURE (CMX) EXP MAR 25	0.00	-117,317.50
SPDR S&P HOMEBUILDERS ETF PUT MAR 25 085.000 ED 03/21/25	0.00	6,104.00
SPDR S&P OIL & GAS EXP & PR PUT DEC 25 105.000 ED 12/19/25	0.00	19,320.00
SPDR S&P OIL & GAS EXP & PR PUT JUN 25 110.000 ED 06/20/25	0.00	17,575.00
SPDR S&P OIL & GAS EXP & PR PUT SEP 24 115.000 ED 09/20/24	14,625.00	0.00
SPDR S&P OIL & GAS EXP & PR PUT SEP 25 100.000 ED 09/19/25	0.00	25,760.00
SPDR S&P REGIONAL BANKING PUT JUN 25 035.000 ED 06/20/25	0.00	4,197.55
SPDR S&P RETAIL ETF PUT DEC 25 070.000 ED 12/19/25	0.00	27,643.06
SPX - S&P 500 INDEX PUT DEC 25 5600.000 ED 121925	0.00	57,071.26
SWAP COLLATERAL WITH CITIBANK	-93,615,716.40	0.00
SWAP/ISDA BANK OF AMERICA (BOA 01/01/2049 DD 07/01/08	0.00	-60,000.00
SWAP/ISDA BARCLAYS CASH COLLAT VAR RT 01/01/2049 DD 07/01/08	-100,000.00	-140,000.00
SWAP/ISDA BNP PARIBAS CASH COL VAR RT 01/01/2049 DD 07/01/08	-250,000.00	-280,000.00
SWAP/ISDA CITI CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08	0.00	-220,000.00
SWAP/ISDA SOC GEN CASH COLLATE VAR RT 01/01/2049 DD 07/01/08	-130,000.00	-130,000.00
SWAP/ISDA STANDARD CHARTERED C VAR RT 01/01/2049 DD 07/01/08	-30,000.00	0.00
TECHNOLOGY SELECT SECT SPDR PUT DEC 24 135.000 ED 12/20/24	-31,114.66	0.00
TECHNOLOGY SELECT SECT SPDR PUT DEC 24 155.000 ED 12/20/24	89,001.00	0.00
TEXAS NATURAL GAS SECURITIZTN 5.102% 04/01/2035 DD 09/01/23	810,216.30	0.00
TEXAS NATURAL GAS SECURITIZTN 5.169% 04/01/2041 DD 09/01/23	428,856.85	0.00
TOBACCO SETTLEMENT FIN AUTH WV 2.551% 06/01/2029 DD 10/28/20	278,016.00	0.00
TOBACCO SETTLEMENT FIN AUTH WV 2.701% 06/01/2030 DD 10/28/20	170,180.00	0.00
TRS EL 912810QB7:T EQUITY P SOFR +19 BPS 2025 FEB 05	0.00	-15,268,394.59
TRS EL 912810QE1: T 4 5/8 02/1 P SOFR 19.5 BPS 2025 MAR 12	0.00	-8,840,695.08
TRS EL 912810QE1: T 4 5/8 02/1 P SOFR 19.5 BPS 2025 MAR 12	0.00	-11,284,470.72
TRS EL 912810SE9: T 3 3/8 11/1 P SOFR 16.8 BPS 2024 JAN 26	20,859,045.26	0.00
TRS EL 912810SE9: T 3 3/8 11/1 P SOFR 17.5 BPS 2024 APR 26	21,079,076.94	0.00
TRS EL 912810SE9: T 3 3/8 11/1 P SOFR 26 BPS 2025 JUN 12	0.00	-6,173,316.65
TRS EL 912810SF6: T 3 02/15/49 P SOFR 19.5 BPS 2024 AUG 05	15,487,562.48	0.00

	Beginning of Year 1/1/2024	End of Year 12/31/2024
TRS EL 912810SH2: T 2 7/8 05/1 P SOFR 21.5 BPS 2024 NOV 01	13,282,501.86	0.00
TRS EL 912810SN9: T 1 1/4 05/1 P SOFR 16.5 BPS 2024 FEB 09	5,264,813.23	0.00
TRS EL 912810SQ2: T 1 1/8 08/1 P SOFR 22 BPS 2025 MAY 15	0.00	-4,455,067.12
TRS EL 912810TR9 EQUITY INDEX P US SOFR 18.5BPS 2024 MAY 20	12,859,424.89	0.00
TRS EL 912810TR9: T 3 5/8 05/1 P SOFR 25 BPS 2025 JUN 12	0.00	-7,230,699.14
TRS EL LT09TRUU BLOOMBERG U.S P SOFR +21BPS 2025 APR 16	0.00	-15,301,929.63
TRS EL LT09TRUU: BLOOMBERG U.S P SOFR 22 BPS 2025 JAN 15	0.00	-12,426,960.07
TRS EL NDUEACWF EQUITY INDEX P US SOFR 17BPS 2024 FEB 21	3,749,113.38	0.00
TRS EL NDUEACWF: MSCI ACWI P SOFR 62BPS 2025 MAY 15	0.00	-1,072,197.64
TRS EL NDUEACWF: MSCI ACWI NET P SOFR 45 BPS 2025 FEB 12	0.00	-563,388.82
TRS EL NDUEACWF: MSCI ACWI NET P SOFR 7 BPS 2024 MAY 20	3,513,186.32	0.00
UNITED STATES OIL FUND LP CALL APR 24 070.000 ED 041924	681,720.00	0.00
UNITED STATES OIL FUND LP CALL APR 24 079.000 ED 041924	-241,293.00	0.00
US 10YR NOTE FUTURE (CBT) EXP MAR 24	-49,386.52	0.00
US 10YR TREAS NTS FUTURE (CBT) EXP MAR 25	0.00	-89,447.40
US 10YR ULTRA FUTURE (CBT) EXP MAR 24	-56,366.97	0.00
US 2YR NOTE FUTURE (CBT) EXP MAR 24	-19,679.68	0.00
US 5YR NOTE FUTURE (CBT) EXP MAR 24	59,567.06	0.00
US ULTRA BOND (CBT) EXP MAR 24	14,981.12	0.00
USD/AUD SPOT OPTION 2024 PUT MAR 24 000.560 ED 031524	-180.14	0.00
USD/AUD SPOT OPTION 2024 PUT MAR 24 000.630 ED 031524	12,159.48	0.00
USD/AUD SPOT OPTION 2024 PUT SEP 24 000.500 ED 092024	-407.61	0.00
USD/AUD SPOT OPTION 2024 PUT SEP 24 000.550 ED 092024	-3,262.08	0.00
USD/AUD SPOT OPTION 2024 PUT SEP 24 000.600 ED 092024	5,341.82	0.00
USD/AUD SPOT OPTION 2024 PUT SEP 24 000.600 ED 092024	11,825.40	0.00
USD/AUD SPOT OPTION 2025 PUT DEC 25 00.52 ED 12/19/25	0.00	-23,244.21
USD/AUD SPOT OPTION 2025 PUT DEC 25 00.58 ED 12/19/25	0.00	35,323.67
USD/AUD SPOT OPTION 2025 PUT DEC 25 000.580 ED 121925	0.00	42,400.46
USD/AUD SPOT OPTION 2025 PUT JUN 25 000.570 ED 062025	0.00	-17,771.26
USD/AUD SPOT OPTION 2025 PUT JUN 25 000.570 ED 062025	0.00	-16,842.92
USD/AUD SPOT OPTION 2025 PUT JUN 25 000.610 ED 062025	0.00	56,755.42
USD/AUD SPOT OPTION 2025 PUT JUN 25 000.610 ED 062025	0.00	53,790.58
USD/AUD SPOT OPTION 2025 PUT MAR 25 000.580 ED 032125	0.00	-7,811.77
USD/AUD SPOT OPTION 2025 PUT MAR 25 000.580 ED 032125	0.00	-6,823.53
USD/AUD SPOT OPTION 2025 PUT MAR 25 000.620 ED 032125	0.00	43,149.99
USD/AUD SPOT OPTION 2025 PUT MAR 25 000.620 ED 032125	0.00	37,691.26
USD/EUR SPOT OPTION 2024 PUT DEC 24 000.980 ED 122024	-16,251.35	0.00
USD/EUR SPOT OPTION 2024 PUT DEC 24 001.030 ED 122024	39,102.24	0.00
USD/GBP SPOT OPTION 2024 PUT MAR 24 001.070 ED 031524	-75.85	0.00
USD/GBP SPOT OPTION 2024 PUT MAR 24 001.160 ED 031524	2,791.30	0.00
WTI CRUDE FUTURE (NYM) EXP MAR 25	0.00	117,339.20

	Beginning of Year 1/1/2024		End of Year 12/31/2024	
TOTAL OTHER	**-76,151,154.75**		**-278,574,776.57**	
D. EMPLOYER RELATED INVESTMENTS				
(1) EMPLOYER SECURITIES	0.00		0.00	
(2) EMPLOYER REAL PROPERTY	0.00		0.00	
E. BUILDINGS/OTHER PROPERTY USED BY PLAN				
F. TOTAL ASSETS		**6,064,036,820.94**		**5,963,572,600.47**
LIABILITIES				
G. BENEFIT CLAIMS PAYABLE	0.00		0.00	
H. OPERATING PAYABLES	0.00		0.00	
I. ACQUISITION INDEBTEDNESS				
J. OTHER LIABILITIES				
220010 PAYABLE FOR INVESTMENTS PURCHASED	19,844,956.30		49,231,191.64	
220600 PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	14,501,829.37		914,075.44	
220601 UNREALIZED GAIN/LOSS FFX CONTRACTS PAYABLE	153,948.37		-4,377.64	
273000 INTEREST PAYABLE-SHORT SELL	11,149,146.42		4,486,446.68	
273001 UNREALIZED GAIN/LOSS ON INTEREST PAYABLE	33.95		37.39	
TOTAL OTHER LIABILITIES	**45,649,914.41**		**54,627,373.51**	
K. TOTAL LIABILITIES		**45,649,914.41**		**54,627,373.51**
L. TOTAL NET ASSETS		**6,018,386,906.53**		**5,908,945,226.96**

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
00108WAS9	AEP TEXAS INC 5.450% 05/15/2029 DD 05/22/24	379,000.000	-378,890.09	380,766.14
00115AAR0	AEP TRANSMISSION CO LLC 5.150% 04/01/2034 DD 03/13/24	375,000.000	-375,147.44	366,994.75
00179WAA2	AMSR 2022-SFR1 TRU SFR1 A 144A 2.942% 03/17/2039 DD 02/25/22	255,000.000	-236,323.24	242,250.00
015857AF2	ALGONQUIN POWER & UTILITIES CO STEP 06/15/2026 DD 03/15/2024	578,000.000	-573,167.92	575,757.19
025816DP1	AMERICAN EXPRESS CO VAR RT 02/16/2028 DD 02/16/24	1,736,000.000	-1,732,829.37	1,736,584.85
025816DU0	AMERICAN EXPRESS CO VAR RT 04/25/2030 DD 04/25/24	235,000.000	-235,000.00	237,780.05
025816DW6	AMERICAN EXPRESS CO VAR RT 07/26/2035 DD 07/26/24	421,000.000	-421,188.70	420,048.54
02582JKF6	AMERICAN EXPRESS CREDIT AC 2 A 5.240% 04/15/2031 DD 04/23/24	161,000.000	-162,323.11	165,418.02
02582JKH2	AMERICAN EXPRESS CREDIT AC 1 A 5.230% 04/16/2029 DD 04/23/24	100,000.000	-99,979.50	101,389.00
03040WBD6	AMERICAN WATER CAPITAL CORP 5.150% 03/01/2034 DD 02/23/24	100,000.000	-99,681.00	99,236.00
031162BZ2	AMGEN INC 4.400% 05/01/2045 DD 05/01/15	220,000.000	-185,273.00	185,893.40
032654BB0	ANALOG DEVICES INC 5.050% 04/01/2034 DD 04/03/24	223,000.000	-222,636.51	222,843.90
032654BC8	ANALOG DEVICES INC 5.300% 04/01/2054 DD 04/03/24	585,000.000	-579,962.35	577,257.98
034863BE9	ANGLO AMERICAN CAPITAL PL 144A 5.750% 04/05/2034 DD 04/05/24	637,000.000	-635,611.35	646,298.70
03666HAG6	ANTARES HOLDINGS LP 144A 6.500% 02/08/2029 DD 02/08/24	300,000.000	-298,224.00	302,040.00
03674XAS5	ANTERO RESOURCES CORP 144A 5.375% 03/01/2030 DD 06/01/21	540,000.000	-523,042.12	526,699.80
03718NAC0	ANTOFAGASTA PLC 144A 6.250% 05/02/2034 DD 05/02/24	200,000.000	-198,828.00	212,762.00
037411BF1	APACHE CORP 4.250% 01/15/2030 DD 06/19/19	120,000.000	-110,318.40	111,038.40
037735DB0	APPALACHIAN POWER CO 5.650% 04/01/2034 DD 03/20/24	452,000.000	-450,621.40	464,648.62
037833CD0	APPLE INC 3.850% 08/04/2046 DD 08/04/16	548,000.000	-473,225.78	455,190.32
038222AS4	APPLIED MATERIALS INC 4.800% 06/15/2029 DD 06/11/24	338,000.000	-337,344.28	335,519.08
04010LBF9	ARES CAPITAL CORP 5.875% 03/01/2029 DD 01/23/24	100,000.000	-99,165.00	101,677.00
045054AS2	ASHTEAD CAPITAL INC 144A 5.800% 04/15/2034 DD 01/29/24	247,000.000	-246,039.17	245,582.22
04636NAL7	ASTRAZENECA FINANCE LLC 4.850% 02/26/2029 DD 02/26/24	448,000.000	-447,673.66	447,685.74
04636NAN3	ASTRAZENECA FINANCE LLC 5.000% 02/26/2034 DD 02/26/24	786,000.000	-785,164.26	787,509.12
049468AA9	ATLASSIAN CORP 5.250% 05/15/2029 DD 05/15/24	301,000.000	-299,708.71	302,368.34
05253JAZ4	AUSTRALIA & NEW ZEALAND BANKIN 4.750% 01/18/2027 DD 01/18/24	773,000.000	-773,000.00	773,755.56
05377RHY3	AVIS BUDGET RENTAL C 1A A 144A 5.360% 06/20/2030 DD 01/12/24	226,000.000	-226,595.08	225,059.84
05401AAU5	AVOLON HOLDINGS FUNDING L 144A 5.750% 03/01/2029 DD 01/25/24	200,000.000	-198,278.00	205,506.00
05523RAH0	BAE SYSTEMS PLC 144A 5.000% 03/26/2027 DD 03/26/24	434,000.000	-432,224.94	434,043.40
05523RAJ6	BAE SYSTEMS PLC 144A 5.125% 03/26/2029 DD 03/26/24	715,000.000	-714,282.57	713,268.36
05523RAM9	BAE SYSTEMS PLC 144A 5.500% 03/26/2054 DD 03/26/24	24,000.000	-23,239.68	23,570.16
05565ECG8	BMW US CAPITAL LLC 144A 5.050% 04/02/2026 DD 04/02/24	399,000.000	-398,828.43	398,888.28
05565ECH6	BMW US CAPITAL LLC 144A 4.900% 04/02/2027 DD 04/02/24	402,000.000	-401,521.62	398,406.12
05571AAY1	BPCE SA 144A VAR RT 05/30/2035 DD 05/30/24	300,000.000	-300,000.00	311,826.00
05581KAH4	BNP PARIBAS SA 144A VAR RT 01/09/2030 DD 01/09/24	946,000.000	-943,931.56	934,828.24
05593HAD6	BMO 2024-C8 A5 VAR RT 03/15/2057 DD 03/01/24	103,974.000	-106,993.13	106,256.77
05593MAD5	BMO 2024-C9 MORTGAGE TRU C9 A5 5.759% 07/15/2057 DD 07/01/24	129,036.000	-132,906.60	133,647.75
06000BAC6	BANGKOK BANK PCL/HONG KON 144A 5.650% 07/05/2034 DD 07/05/24	397,000.000	-395,026.91	398,262.46

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
06051GHU6	BANK OF AMERICA CORP VAR RT 04/23/2040 DD 04/23/19	398,000.000	-344,867.00	343,458.08
06051GMA4	BANK OF AMERICA CORP VAR RT 01/23/2035 DD 01/23/24	1,975,000.000	-1,980,071.46	1,981,702.46
06237MAC7	BANK GOSPODARSTWA KRAJOWE 144A 5.750% 07/09/2034 DD 07/09/24	200,000.000	-197,922.00	197,922.00
06406RBV8	BANK OF NEW YORK MELLON CORP/T VAR RT 03/14/2030 DD 03/14/24	202,000.000	-202,000.00	201,858.60
06406RBW6	BANK OF NEW YORK MELLON CORP/T VAR RT 03/14/2035 DD 03/14/24	200,000.000	-200,000.00	205,894.00
06541TBF5	BANK 2020-BNK29 BN29 A4 1.997% 11/15/2053 DD 11/01/20	92,291.000	-73,714.94	74,820.31
065931AZ0	BANK5 2024-5YR5 5YR5 A3 5.702% 02/15/2029 DD 02/01/24	26,814.765	-27,618.80	27,263.64
066043AB6	BANK5 TRUST 2024-5YR6 5YR6 A3 6.225% 05/15/2057 DD 05/01/24	113,005.000	-115,260.47	116,143.97
06675DCM2	BANQUE FEDERATIVE DU CRED 144A 5.194% 02/16/2028 DD 07/16/24	200,000.000	-199,988.00	204,176.00
07336UAB9	BBVA BANCOMER SA/TEXAS 144A VAR RT 01/08/2039 DD 01/08/24	200,000.000	-200,000.00	209,242.00
08160KAE4	BENCHMARK 2019-B15 MORT B15 A5 2.928% 12/15/2072 DD 12/01/19	14,832.000	-12,616.47	13,051.12
08162WBC9	BENCHMARK 2020-B19 MORT B19 A5 1.850% 09/15/2053 DD 09/01/20	36,000.000	-29,088.28	29,278.44
08163DAE7	BENCHMARK 2021-B25 MORT B25 A5 2.577% 04/15/2054 DD 04/01/21	55,000.000	-45,170.90	45,260.05
08163EBD6	BENCHMARK 2021-B26 MORT B26 A5 2.613% 06/15/2054 DD 05/01/21	24,000.000	-20,214.38	20,110.80
08163JAE4	BENCHMARK 2021-B29 MORT B29 A5 2.388% 09/15/2054 DD 09/01/21	40,000.000	-33,165.63	33,814.06
08163YAC5	BENCHMARK 2024-V7 MORTGA V7 A3 VAR RT 05/15/2056 DD 05/01/24	88,565.000	-91,221.92	92,111.14
084659AR2	BERKSHIRE HATHAWAY ENERGY CO 4.450% 01/15/2049 DD 07/25/18	320,000.000	-261,801.60	262,953.60
09581JAM8	BLUE OWL FINANCE LLC 144A 6.250% 04/18/2034 DD 04/18/24	570,000.000	-561,940.20	587,115.30
09659W2W3	BNP PARIBAS SA 144A VAR RT 05/20/2030 DD 02/20/24	400,000.000	-401,220.00	411,496.00
09659W2X1	BNP PARIBAS SA 144A VAR RT 02/20/2035 DD 02/20/24	375,000.000	-366,972.66	373,044.88
097023DH5	BOEING CO/THE 144A 6.259% 05/01/2027 DD 05/01/24	189,000.000	-189,000.00	189,633.15
097023DJ1	BOEING CO/THE 144A 6.298% 05/01/2029 DD 05/01/24	450,000.000	-450,485.10	460,011.62
097023DL6	BOEING CO/THE 144A 6.528% 05/01/2034 DD 05/01/24	289,000.000	-289,000.00	291,548.98
097023DM4	BOEING CO/THE 144A 6.858% 05/01/2054 DD 05/01/24	478,000.000	-481,618.31	491,551.36
097023DN2	BOEING CO/THE 144A 7.008% 05/01/2064 DD 05/01/24	90,000.000	-90,000.00	92,415.57
09709AAC6	BOFA AUTO TRUST 202 1A A3 144A 5.350% 11/15/2028 DD 05/22/24	23,000.000	-22,996.26	23,174.30
09709AAD4	BOFA AUTO TRUST 202 1A A4 144A 5.310% 06/17/2030 DD 05/22/24	35,000.000	-34,997.11	35,187.30
11134LAH2	BROADCOM CORP / BROADCOM CAYMA 3.875% 01/15/2027 DD 01/15/18	590,000.000	-566,712.70	575,798.70
11135FBX8	BROADCOM INC 5.050% 07/12/2029 DD 07/12/24	1,086,000.000	-1,085,499.23	1,092,528.16
11135FBZ3	BROADCOM INC 5.050% 07/12/2027 DD 07/12/24	560,000.000	-559,904.80	561,887.00
114259AY0	BROOKLYN UNION GAS CO/THE 144A 6.415% 07/18/2054 DD 07/18/24	249,000.000	-249,379.00	257,065.39
125491AT7	CI FINANCIAL CORP 144A 7.500% 05/30/2029 DD 05/30/24	200,000.000	-197,960.00	203,540.00
12661PAG4	CSL FINANCE PLC 144A 5.106% 04/03/2034 DD 04/03/24	100,000.000	-100,000.00	102,769.00
133434AD2	CAMERON LNG LLC 144A 3.701% 01/15/2039 DD 12/13/19	100,000.000	-82,207.00	85,926.00
134429BL2	CAMPBELL SOUP CO 5.300% 03/20/2026 DD 03/21/24	117,000.000	-116,904.06	116,866.62
134429BM0	CAMPBELL SOUP CO 5.200% 03/19/2027 DD 03/21/24	140,000.000	-139,900.60	140,312.20
134429BN8	CAMPBELL SOUP CO 5.200% 03/21/2029 DD 03/21/24	375,000.000	-374,866.21	369,907.16
134429BP3	CAMPBELL SOUP CO 5.400% 03/21/2034 DD 03/21/24	441,000.000	-439,797.96	430,255.07
14318WAD9	CARMAX AUTO OWNER TRUST 2 1 A3 4.920% 10/16/2028 DD 01/24/24	33,000.000	-32,997.48	32,838.87

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
14318WAE7	CARMAX AUTO OWNER TRUST 2 1 A4 4.940% 08/15/2029 DD 01/24/24	33,000.000	-32,995.81	33,056.12
14319EAC0	CARMAX AUTO OWNER TRUST 2 A2A 5.650% 05/17/2027 DD 04/24/24	18,000.000	-17,999.26	18,061.88
14319EAE6	CARMAX AUTO OWNER TRUST 2 2 A3 5.500% 01/16/2029 DD 04/24/24	26,000.000	-25,999.09	26,298.74
14319EAF3	CARMAX AUTO OWNER TRUST 2 2 A4 5.510% 11/15/2029 DD 04/24/24	57,000.000	-56,993.82	57,712.50
14319GAD3	CARMAX AUTO OWNER TRUST 2 3 A3 4.890% 07/16/2029 DD 07/30/24	27,000.000	-26,998.78	26,998.78
14686TAE8	CARVANA AUTO RECEIVA P2 B 144A 5.530% 05/10/2029 DD 05/31/23	33,000.000	-33,032.23	33,248.82
14687VAB8	CARVANA AUTO RECEIV N2 A2 144A 5.900% 08/10/2027 DD 06/20/24	14,000.000	-13,999.55	14,003.83
14687VAD4	CARVANA AUTO RECEIVA N2 B 144A 5.670% 09/10/2030 DD 06/20/24	20,000.000	-19,995.97	20,161.80
14688NAD1	CARVANA AUTO RECEIV P1 A4 144A 5.080% 03/11/2030 DD 03/19/24	40,000.000	-39,990.36	39,575.00
14688NAE9	CARVANA AUTO RECEIVA P1 B 144A 5.370% 05/10/2030 DD 03/19/24	45,000.000	-44,981.90	45,434.70
14688PAB0	CARVANA AUTO RECEIVABLES P2 A2 5.630% 11/10/2027 DD 06/12/24	9,000.000	-8,999.96	9,000.00
14688PAC8	CARVANA AUTO RECEIVABLES P2 A3 5.330% 07/10/2029 DD 06/12/24	43,000.000	-42,993.70	43,038.63
14688PAE4	CARVANA AUTO RECEIVABLES P2 B 5.380% 08/12/2030 DD 06/12/24	53,000.000	-52,994.78	53,524.70
161175BJ2	CHARTER COMMUNICATIONS OPERATI 3.750% 02/15/2028 DD 07/06/17	169,000.000	-154,695.84	157,144.65
161175BY9	CHARTER COMMUNICATIONS OPERATI 3.850% 04/01/2061 DD 12/04/20	200,000.000	-117,050.00	123,154.00
161175CP7	CHARTER COMMUNICATIONS OPERATI 6.650% 02/01/2034 DD 11/10/23	300,000.000	-304,806.00	314,718.00
161175CQ5	CHARTER COMMUNICATIONS OPERATI 6.100% 06/01/2029 DD 05/14/24	200,000.000	-199,888.00	206,860.00
161175CR3	CHARTER COMMUNICATIONS OPERATI 6.550% 06/01/2034 DD 05/14/24	511,000.000	-512,735.39	510,775.16
16144BAC2	CHASE AUTO OWNER TR 1A A3 144A 5.130% 05/25/2029 DD 03/27/24	50,000.000	-49,996.67	50,023.44
16144BAD0	CHASE AUTO OWNER TR 1A A4 144A 5.050% 10/25/2029 DD 03/27/24	57,464.000	-57,446.53	57,544.81
16144CAC0	CHASE AUTO OWNER TR 2A A3 144A 5.520% 06/25/2029 DD 04/25/24	50,000.000	-49,993.90	50,719.50
16144CAD8	CHASE AUTO OWNER TR 2A A4 144A 5.480% 11/26/2029 DD 04/25/24	89,833.000	-89,826.44	91,884.79
16144CAE6	CHASE AUTO OWNER TRU 2A B 144A 5.550% 01/25/2030 DD 04/25/24	50,000.000	-49,999.17	51,030.00
16144YAC2	CHASE AUTO OWNER TR 4A A3 144A 4.940% 07/25/2029 DD 07/30/24	56,354.000	-56,343.72	56,343.72
16144YAD0	CHASE AUTO OWNER TR 4A A4 144A 4.950% 03/25/2030 DD 07/30/24	118,422.000	-118,407.35	118,407.34
161571HW7	CHASE ISSUANCE TRUST A2I A 4.720% 01/15/2031 DD 01/31/24	100,000.000	-99,999.71	99,578.13
171873AB8	CIMIC FINANCE USA PTY LTD 144A 7.000% 03/25/2034 DD 03/25/24	227,000.000	-225,715.18	241,077.34
17275RBQ4	CISCO SYSTEMS INC 4.800% 02/26/2027 DD 02/26/24	226,000.000	-225,706.20	226,235.04
17275RBR2	CISCO SYSTEMS INC 4.850% 02/26/2029 DD 02/26/24	229,000.000	-229,403.04	230,509.11
17275RBT8	CISCO SYSTEMS INC 5.050% 02/26/2034 DD 02/26/24	281,000.000	-280,716.19	285,695.48
17275RBU5	CISCO SYSTEMS INC 5.300% 02/26/2054 DD 02/26/24	813,000.000	-820,092.42	803,120.19
172967PF2	CITIGROUP INC VAR RT 02/13/2030 DD 02/13/24	594,000.000	-592,788.62	595,449.36
172967PL9	CITIGROUP INC VAR RT 06/11/2035 DD 06/11/24	700,000.000	-701,911.00	726,376.00
17305EGS8	CITIBANK CREDIT CARD ISS A7 A7 3.960% 10/13/2030 DD 10/15/18	100,000.000	-96,648.44	96,531.25
17325FBG2	CITIBANK NA 5.570% 04/30/2034 DD 04/30/24	557,000.000	-557,067.54	571,832.91
17331QAB2	CITIZENS AUTO RECEI 1 A2A 144A 5.430% 10/15/2026 DD 01/23/24	9,000.000	-8,999.47	8,991.91
17331QAD8	CITIZENS AUTO RECEIV 1 A3 144A 5.110% 04/17/2028 DD 01/23/24	22,000.000	-21,999.92	21,927.81
174610BG9	CITIZENS FINANCIAL GROUP INC VAR RT 04/25/2035 DD 04/25/24	300,000.000	-300,000.00	326,631.00
18977W2D1	CNO GLOBAL FUNDING 144A 5.875% 06/04/2027 DD 06/04/24	200,000.000	-199,896.00	205,472.00

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
202712BV6	COMMONWEALTH BANK OF AUST 144A 5.837% 03/13/2034 DD 03/13/24	200,000.000	-200,000.00	209,946.00
20753UAA8	CONNECTICUT AVENU R01 1M1 144A VAR RT 01/25/2044 DD 01/31/24	38,250.257	-38,250.25	38,299.60
20754GAA8	CONNECTICUT AVENU R02 1M1 144A VAR RT 02/25/2044 DD 03/13/24	48,304.074	-48,304.07	48,348.03
21037XAC4	CONSTELLATION SOFTWARE IN 144A 5.158% 02/16/2029 DD 02/16/24	258,000.000	-258,000.00	258,069.66
210385AF7	CONSTELLATION ENERGY GENERATIO 5.750% 03/15/2054 DD 03/15/24	329,000.000	-325,316.06	332,407.78
21688ABD3	COOPERATIEVE RABOBANK UA/NY 5.041% 03/05/2027 DD 03/05/24	987,000.000	-987,904.69	985,374.96
21871XAH2	COREBRIDGE FINANCIAL INC 3.900% 04/05/2032 DD 04/05/23	500,000.000	-454,140.00	465,135.00
219207AC1	CORNELL UNIVERSITY 4.835% 06/15/2034 DD 04/11/24	392,000.000	-392,000.00	389,836.08
22534PAH6	CREDIT AGRICOLE SA 144A 5.134% 03/11/2027 DD 03/11/24	356,000.000	-356,000.00	355,464.92
22534PAK9	CREDIT AGRICOLE SA 144A 5.365% 03/11/2034 DD 03/11/24	438,000.000	-438,548.37	438,481.82
233853AV2	DAIMLER TRUCK FINANCE NOR 144A 5.000% 01/15/2027 DD 01/18/24	187,000.000	-186,979.31	187,316.03
233853AY6	DAIMLER TRUCK FINANCE NOR 144A 5.125% 09/25/2027 DD 06/25/24	370,000.000	-368,753.10	371,221.00
233853BA7	DAIMLER TRUCK FINANCE NOR 144A 5.375% 06/25/2034 DD 06/25/24	564,000.000	-563,451.21	562,291.08
23636ABG5	DANSKE BANK A/S 144A VAR RT 03/01/2028 DD 03/01/24	80,000.000	-79,826.40	80,613.60
23636ABH3	DANSKE BANK A/S 144A VAR RT 03/01/2030 DD 03/01/24	699,000.000	-700,394.87	707,660.61
25278XAX7	DIAMONDBACK ENERGY INC 5.200% 04/18/2027 DD 04/18/24	197,000.000	-196,913.32	195,948.02
25278XAY5	DIAMONDBACK ENERGY INC 5.150% 01/30/2030 DD 04/18/24	724,000.000	-722,544.09	731,082.16
25278XAZ2	DIAMONDBACK ENERGY INC 5.400% 04/18/2034 DD 04/18/24	457,000.000	-455,533.03	456,613.82
25278XBA6	DIAMONDBACK ENERGY INC 5.750% 04/18/2054 DD 04/18/24	260,000.000	-259,888.20	256,871.00
25278XBB4	DIAMONDBACK ENERGY INC 5.900% 04/18/2064 DD 04/18/24	360,000.000	-358,321.46	351,046.80
25461LAB8	DIRECTV FINANCING LLC 144A 8.875% 02/01/2030 DD 01/24/24	100,000.000	-100,000.00	97,425.00
25714PEZ7	DOMINICAN REPUBLIC INTERN 144A 6.600% 06/01/2036 DD 07/01/24	150,000.000	-148,792.50	149,820.00
25746UDT3	DOMINION ENERGY INC VAR RT 02/01/2055 DD 05/20/24	452,000.000	-452,124.76	466,143.08
268317BB9	ELECTRICITE DE FRANCE SA 144A 6.000% 04/22/2064 DD 04/22/24	200,000.000	-189,748.00	201,668.00
26874RAP3	ENI SPA 144A 5.950% 05/15/2054 DD 05/15/24	390,000.000	-388,364.80	386,673.22
26884TAZ5	ERAC USA FINANCE LLC 144A 5.200% 10/30/2034 DD 02/08/24	205,000.000	-204,817.55	205,635.50
26884UAG4	EPR PROPERTIES 3.600% 11/15/2031 DD 10/27/21	283,000.000	-235,079.61	236,347.45
29273VAY6	ENERGY TRANSFER LP 5.550% 05/15/2034 DD 01/25/24	128,000.000	-127,207.08	126,904.32
29278GAA6	ENEL FINANCE INTERNATIONA 144A 3.625% 05/25/2027 DD 05/25/17	367,000.000	-348,862.07	351,525.46
29278GAF5	ENEL FINANCE INTERNATIONA 144A 3.500% 04/06/2028 DD 10/06/17	579,000.000	-544,669.56	542,600.36
29278GAX6	ENEL FINANCE INTERNATIONA 144A 5.000% 06/15/2032 DD 06/15/22	176,000.000	-169,187.04	169,348.96
29278GBD9	ENEL FINANCE INTERNATIONA 144A 5.125% 06/26/2029 DD 06/26/24	500,000.000	-494,390.00	503,052.93
29286DAA3	ENGIE SA 144A 5.250% 04/10/2029 DD 04/10/24	714,000.000	-712,621.14	709,671.89
29286DAB1	ENGIE SA 144A 5.625% 04/10/2034 DD 04/10/24	288,000.000	-288,193.50	289,497.60
29286DAC9	ENGIE SA 144A 5.875% 04/10/2054 DD 04/10/24	35,000.000	-34,678.35	34,245.75
29336TAC4	ENLINK MIDSTREAM LLC 144A 5.625% 01/15/2028 DD 12/17/20	875,000.000	-866,510.34	873,966.78
29336TAD2	ENLINK MIDSTREAM LLC 144A 6.500% 09/01/2030 DD 08/31/22	447,000.000	-456,569.59	461,978.97
29390XAA2	EQUINIX EUROPE 2 FINANCING COR 5.500% 06/15/2034 DD 05/30/24	300,000.000	-297,663.00	313,584.00
30161MAN3	CONSTELLATION ENERGY GENERATIO 5.600% 06/15/2042 DD 12/15/12	546,000.000	-519,534.36	529,030.08

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30161NBK6	EXELON CORP 5.300% 03/15/2033 DD 02/21/23	200,000.000	-201,152.00	206,438.00
30216BKF8	EXPORT DEVELOPMENT CANADA 4.750% 06/05/2034 DD 06/05/24	1,050,000.000	-1,047,606.00	1,066,054.10
30303M8Q8	META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23	82,000.000	-82,427.22	84,027.86
30303M8U9	META PLATFORMS INC 4.750% 08/15/2034 DD 08/09/24	300,000.000	-299,430.00	299,430.00
303901BP6	FAIRFAX FINANCIAL HOLDING 144A 6.350% 03/22/2054 DD 03/22/24	200,000.000	-201,934.00	211,344.00
345279AD5	FORD CREDIT AUTO LEASE TR B A3 4.990% 12/15/2027 DD 07/23/24	32,000.000	-31,998.98	31,996.80
34528QJA3	FORD CREDIT FLOORPLA 1 A1 144A 5.290% 04/15/2029 DD 05/10/24	100,000.000	-99,980.32	101,076.00
34528QJF2	FORD CREDIT FLOORPLAN 2 A 144A 5.240% 04/15/2031 DD 05/10/24	172,000.000	-171,996.30	173,637.12
34531QAF6	FORD CREDIT AUTO OWNER TRU B B 5.230% 05/15/2030 DD 06/24/24	51,000.000	-51,005.78	51,303.45
34533BAA8	FORD CREDIT AUTO OWNE 1 A 144A VAR RT 08/15/2036 DD 02/13/24	400,000.000	-399,872.52	398,512.07
345409AC0	FORD OTOMOTIV SANAYI AS 144A 7.125% 04/25/2029 DD 04/25/24	200,000.000	-200,000.00	205,918.00
350930AC7	FOUNDRY JV HOLDCO LLC 144A 6.150% 01/25/2032 DD 05/07/24	447,000.000	-446,782.27	455,844.06
35564NAX1	FREDDIE MAC STACR DNA1 M1 144A VAR RT 02/25/2044 DD 02/09/24	180,622.359	-180,622.36	181,332.20
35564NCX9	FREDDIE MAC STACR DNA2 M1 144A VAR RT 05/25/2044 DD 05/21/24	113,570.457	-113,570.46	113,864.60
35641AAB4	FREEDOM MORTGAGE HOLDINGS 144A 9.125% 05/15/2031 DD 05/10/24	100,000.000	-100,000.00	100,750.00
361886DA9	GMF FLOORPLAN OWNER 1A A1 144A 5.130% 03/15/2029 DD 03/27/24	100,000.000	-99,987.15	100,551.00
361886DF8	GMF FLOORPLAN OWNER 2A A 144A 5.060% 03/15/2031 DD 03/27/24	144,000.000	-143,998.08	145,438.56
36268GAE5	GM FINANCIAL CONSUMER AUT 1 A4 4.860% 06/18/2029 DD 01/17/24	29,000.000	-28,991.95	28,956.95
36269KAA3	GM FINANCIAL REVOLVIN 1 A 144A 4.980% 12/11/2036 DD 03/13/24	59,000.000	-58,982.06	58,914.73
36269WAD1	GM FINANCIAL AUTOMOBILE L 2 A3 5.390% 07/20/2027 DD 05/16/24	21,000.000	-20,998.78	21,141.91
362948AA9	GS MORTGAGE-BACKE RPL4 A1 144A VAR RT 09/25/2061 DD 07/01/24	108,530.000	-102,929.49	102,929.48
37045XEP7	GENERAL MOTORS FINANCIAL CO IN 6.100% 01/07/2034 DD 12/07/23	645,000.000	-660,101.98	657,389.45
375925AA2	GITSIT MORTGAGE L NPL1 A1 144A VAR RT 06/25/2054 DD 06/27/24	229,589.005	-229,588.99	229,588.98
378272BR8	GLENCORE FUNDING LLC 144A 5.338% 04/04/2027 DD 04/04/24	925,000.000	-926,036.00	935,797.75
378272BS6	GLENCORE FUNDING LLC 144A 5.371% 04/04/2029 DD 04/04/24	406,000.000	-406,000.00	407,607.76
378272BU1	GLENCORE FUNDING LLC 144A 5.634% 04/04/2034 DD 04/04/24	166,000.000	-165,971.44	165,158.38
378272BV9	GLENCORE FUNDING LLC 144A 5.893% 04/04/2054 DD 04/04/24	21,000.000	-21,000.00	21,079.17
37959GAF4	GLOBAL ATLANTIC FIN CO 144A 6.750% 03/15/2054 DD 03/15/24	100,000.000	-99,326.00	103,280.00
379931AD0	GM FINANCIAL CONSUMER AUT 2 A3 5.100% 03/16/2029 DD 04/10/24	39,000.000	-38,992.45	38,922.30
379931AE8	GM FINANCIAL CONSUMER AUT 2 A4 5.040% 09/17/2029 DD 04/10/24	48,000.000	-47,994.08	48,060.00
38013KAE0	GM FINANCIAL CONSUMER AUT 3 A4 5.090% 11/16/2029 DD 07/10/24	59,000.000	-58,998.53	59,696.20
38148YAA6	GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2038 DD 10/31/17	349,000.000	-300,426.18	297,585.32
38151LAE0	GOLDMAN SACHS BANK USA/NEW YOR VAR RT 03/18/2027 DD 03/18/24	300,000.000	-300,000.00	299,427.00
38151LAG5	GOLDMAN SACHS BANK USA/NEW YOR VAR RT 05/21/2027 DD 05/21/24	508,000.000	-508,000.00	509,676.40
39541EAE3	GREENSAIF PIPELINES BIDCO 144A 6.103% 08/23/2042 DD 07/31/24	300,000.000	-300,000.00	307,347.00
404119CS6	HCA INC 4.375% 03/15/2042 DD 03/15/23	276,000.000	-231,583.32	228,412.08
41068XAE0	HA SUSTAINABLE INFRASTRUC 144A 6.375% 07/01/2034 DD 07/01/24	100,000.000	-99,265.00	101,156.00
418056BA4	HASBRO INC 6.050% 05/14/2034 DD 05/14/24	238,000.000	-237,328.84	236,903.00
418751AD5	HAT HOLDINGS I LLC / HAT 144A 3.750% 09/15/2030 DD 08/25/20	300,000.000	-261,897.00	267,168.00

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42218SAK4	HEALTH CARE SERVICE CORP 144A 5.200% 06/15/2029 DD 06/10/24	248,000.000	-247,888.40	250,634.02
42218SAM0	HEALTH CARE SERVICE CORP 144A 5.875% 06/15/2054 DD 06/10/24	535,000.000	-533,346.85	530,381.76
437076CY6	HOME DEPOT INC/THE VAR RT 12/24/2025 DD 06/25/24	200,000.000	-200,000.00	200,342.00
437918AD7	HONDA AUTO RECEIVABLES 20 1 A4 5.170% 05/15/2030 DD 02/21/24	165,000.000	-164,961.89	166,612.05
438516CT1	HONEYWELL INTERNATIONAL INC 5.250% 03/01/2054 DD 03/01/24	240,000.000	-239,460.00	234,201.60
445545AU0	HUNGARY GOVERNMENT INTERN 144A 5.500% 03/26/2036 DD 01/10/24	263,000.000	-257,432.29	258,637.75
446144AC1	HUNTINGTON AUTO TRU 1A A2 144A 5.500% 03/15/2027 DD 02/22/24	18,000.000	-17,998.54	18,000.00
446144AE7	HUNTINGTON AUTO TRU 1A A3 144A 5.230% 01/16/2029 DD 02/22/24	225,000.000	-224,991.63	225,120.51
446144AG2	HUNTINGTON AUTO TRU 1A A4 144A 5.140% 08/15/2029 DD 02/22/24	140,000.000	-139,956.38	140,388.28
446150BC7	HUNTINGTON BANCSHARES INC/OH VAR RT 08/21/2029 DD 08/21/23	608,000.000	-619,728.68	624,879.34
446150BD5	HUNTINGTON BANCSHARES INC/OH VAR RT 02/02/2035 DD 02/02/24	263,000.000	-260,267.06	261,637.66
44891ACU9	HYUNDAI CAPITAL AMERICA 144A 5.300% 01/08/2029 DD 01/08/24	492,000.000	-492,433.17	484,591.94
44891ACX3	HYUNDAI CAPITAL AMERICA 144A 5.300% 03/19/2027 DD 03/19/24	294,000.000	-293,323.80	293,234.44
44891ACY1	HYUNDAI CAPITAL AMERICA 144A 5.350% 03/19/2029 DD 03/19/24	416,000.000	-415,880.54	418,134.08
44891ADC8	HYUNDAI CAPITAL AMERICA 144A 5.300% 06/24/2029 DD 06/24/24	440,000.000	-439,234.40	441,672.00
448973AD9	HYUNDAI AUTO RECEIVABLES A A3 4.990% 02/15/2029 DD 03/20/24	16,000.000	-15,996.47	16,008.75
448973AE7	HYUNDAI AUTO RECEIVABLES A A4 4.920% 01/15/2031 DD 03/20/24	50,000.000	-49,993.09	49,982.42
448988AD7	HYUNDAI AUTO LEASE S A A3 144A 5.020% 03/15/2027 DD 01/24/24	100,000.000	-99,981.05	99,242.19
44920UAU2	HYUNDAI CAPITAL SERVICES 144A 5.125% 02/05/2027 DD 02/05/24	533,000.000	-531,337.60	526,601.16
44934FAD7	HYUNDAI AUTO LEASE S B A3 144A 5.410% 05/17/2027 DD 05/22/24	100,000.000	-99,997.22	100,601.00
44934FAF2	HYUNDAI AUTO LEASE SE B B 144A 5.560% 08/15/2028 DD 05/22/24	100,000.000	-99,977.73	100,811.00
44934QAD3	HYUNDAI AUTO RECEIVABLES B A3 4.840% 03/15/2029 DD 07/24/24	28,000.000	-27,995.77	27,991.04
44934QAF8	HYUNDAI AUTO RECEIVABLES T B B 5.040% 09/16/2030 DD 07/24/24	36,000.000	-35,988.14	35,924.40
45115AAB0	ICON INVESTMENTS SIX DESIGNATE 5.849% 05/08/2029 DD 05/08/24	601,000.000	-601,000.00	601,799.33
45262BAG8	IMPERIAL BRANDS FINANCE P 144A 5.500% 02/01/2030 DD 07/01/24	578,000.000	-576,228.38	577,965.32
458140CM0	INTEL CORP 5.600% 02/21/2054 DD 02/21/24	741,000.000	-743,595.61	727,940.01
458140CN8	INTEL CORP 5.000% 02/21/2031 DD 02/21/24	111,000.000	-110,592.63	110,807.07
4581X0EP9	INTER-AMERICAN DEVELOPMENT BAN 4.375% 07/17/2034 DD 07/17/24	1,030,000.000	-1,022,996.00	1,023,701.55
46115HBQ9	INTESA SANPAOLO SPA 144A VAR RT 06/01/2032 DD 06/01/21	500,000.000	-428,885.00	441,475.00
46514BRL3	ISRAEL GOVERNMENT INTERNATIONA 5.500% 03/12/2034 DD 03/12/24	123,000.000	-117,329.40	118,436.95
46514BRN9	ISRAEL GOVERNMENT INTERNATIONA 5.375% 03/12/2029 DD 03/12/24	419,000.000	-416,775.11	418,652.50
465685AR6	ITC HOLDINGS CORP 144A 4.950% 09/22/2027 DD 09/22/22	450,000.000	-444,901.00	443,385.00
465685AT2	ITC HOLDINGS CORP 144A 5.650% 05/09/2034 DD 05/09/24	200,000.000	-199,744.00	208,480.00
46647PDZ6	JPMORGAN CHASE & CO VAR RT 01/23/2028 DD 01/23/24	300,000.000	-300,000.00	303,217.50
46647PEA0	JPMORGAN CHASE & CO VAR RT 01/23/2028 DD 01/23/24	560,000.000	-560,000.00	563,057.80
46647PEB8	JPMORGAN CHASE & CO VAR RT 01/23/2030 DD 01/23/24	92,000.000	-91,321.04	91,154.52
46647PEC6	JPMORGAN CHASE & CO VAR RT 01/23/2035 DD 01/23/24	204,000.000	-204,000.00	197,676.00
46647PEE2	JPMORGAN CHASE & CO VAR RT 04/22/2028 DD 04/22/24	304,000.000	-304,000.00	305,957.76
46647PEG7	JPMORGAN CHASE & CO VAR RT 04/22/2030 DD 04/22/24	1,505,000.000	-1,519,883.30	1,555,686.21

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
46647PEH5	JPMORGAN CHASE & CO VAR RT 04/22/2035 DD 04/22/24	1,042,000.000	-1,060,120.34	1,096,728.89
46647PEK8	JPMORGAN CHASE & CO VAR RT 07/22/2035 DD 07/22/24	783,000.000	-783,278.30	783,113.99
46647PEL6	JPMORGAN CHASE & CO VAR RT 07/22/2028 DD 07/22/24	578,000.000	-578,000.00	579,885.18
482480AM2	KLA CORP 4.950% 07/15/2052 DD 06/23/22	260,000.000	-248,539.20	245,717.50
50066AAV5	KOREA GAS CORP 144A 5.000% 07/08/2029 DD 07/08/24	331,000.000	-329,987.14	329,908.79
50077CAA4	KRATON CORP 144A 5.000% 07/15/2027 DD 07/15/24	200,000.000	-198,590.00	202,532.00
501689AC7	LAD AUTO RECEIVABLE 1A A3 144A 5.230% 01/18/2028 DD 02/14/24	23,000.000	-22,996.20	22,968.95
501689AD5	LAD AUTO RECEIVABLE 1A A4 144A 5.170% 09/15/2028 DD 02/14/24	23,000.000	-23,000.00	22,946.99
531542AA6	LIBERTY UTILITIES CO 144A 5.577% 01/31/2029 DD 01/12/24	275,000.000	-274,989.00	277,186.25
531542AB4	LIBERTY UTILITIES CO 144A 5.869% 01/31/2034 DD 01/12/24	145,000.000	-144,992.75	145,774.30
57629W5B2	MASSMUTUAL GLOBAL FUNDING 144A 4.850% 01/17/2029 DD 01/17/24	522,000.000	-521,932.14	518,421.12
58547DAH2	MELCO RESORTS FINANCE LTD 144A 7.625% 04/17/2032 DD 04/17/24	300,000.000	-300,000.00	298,587.00
58769JAQ0	MERCEDES-BENZ FINANCE NOR 144A 4.800% 01/11/2027 DD 01/11/24	906,000.000	-905,329.38	901,940.67
58769JAR8	MERCEDES-BENZ FINANCE NOR 144A 4.850% 01/11/2029 DD 01/11/24	362,000.000	-361,569.22	358,777.04
58769JAW7	MERCEDES-BENZ FINANCE NOR 144A 4.800% 08/01/2029 DD 08/01/24	200,000.000	-199,710.00	203,044.00
587918AD5	MERCEDES-BENZ AUTO RECEIV 1 A3 4.800% 04/16/2029 DD 01/24/24	119,000.000	-118,992.10	118,293.44
587918AE3	MERCEDES-BENZ AUTO RECEIV 1 A4 4.790% 07/15/2031 DD 01/24/24	112,000.000	-111,975.86	109,904.37
595112BV4	MICRON TECHNOLOGY INC 6.750% 11/01/2029 DD 10/31/22	271,000.000	-290,874.25	287,516.64
595112CD3	MICRON TECHNOLOGY INC 5.300% 01/15/2031 DD 01/12/24	519,000.000	-519,307.03	521,052.83
606822DE1	MITSUBISHI UFJ FINANCIAL GROUP VAR RT 04/17/2030 DD 04/17/24	1,247,000.000	-1,234,198.81	1,261,955.12
606822DF8	MITSUBISHI UFJ FINANCIAL GROUP VAR RT 04/17/2035 DD 04/17/24	352,000.000	-343,731.52	343,977.92
60687YDG1	MIZUHO FINANCIAL GROUP INC VAR RT 07/10/2035 DD 07/10/24	800,000.000	-803,656.00	835,696.00
61690U7Z7	MORGAN STANLEY BANK NA VAR RT 01/14/2028 DD 01/18/24	300,000.000	-300,000.00	301,716.00
61690U8A1	MORGAN STANLEY BANK NA VAR RT 01/14/2028 DD 01/18/24	300,000.000	-300,000.00	302,715.00
61690U8B9	MORGAN STANLEY BANK NA VAR RT 05/26/2028 DD 05/30/24	455,000.000	-455,000.00	460,692.05
61690U8E3	MORGAN STANLEY BANK NA VAR RT 07/14/2028 DD 07/19/24	300,000.000	-300,000.00	303,960.00
61747YFK6	MORGAN STANLEY VAR RT 01/16/2030 DD 01/18/24	964,000.000	-960,683.84	966,612.44
61747YFL4	MORGAN STANLEY VAR RT 01/18/2035 DD 01/18/24	981,000.000	-982,691.09	968,037.84
61747YFR1	MORGAN STANLEY VAR RT 04/19/2035 DD 04/19/24	1,167,000.000	-1,178,865.16	1,209,199.67
61747YFT7	MORGAN STANLEY VAR RT 07/19/2035 DD 07/19/24	1,297,000.000	-1,296,534.60	1,306,742.47
62829D2D1	MUTUAL OF OMAHA COS GLOBA 144A 5.350% 04/09/2027 DD 04/09/24	100,000.000	-99,995.00	101,977.00
62878U2B7	NBN CO LTD 144A 2.625% 05/05/2031 DD 05/05/21	200,000.000	-171,446.00	177,154.00
62954HBA5	NXP BV / NXP FUNDING LLC / NXP 2.500% 05/11/2031 DD 05/11/22	447,000.000	-377,245.65	378,412.32
62954WAM7	NTT FINANCE CORP 144A 5.110% 07/02/2029 DD 07/02/24	356,000.000	-356,000.00	359,145.02
631005BK0	NARRAGANSETT ELECTRIC CO/ 144A 5.350% 05/01/2034 DD 03/25/24	1,014,000.000	-1,014,629.10	1,013,417.70
63610HAA0	NATIONAL FIN AUTH NH UTL REV 6.890% 04/01/2034 DD 04/08/24	215,000.000	-215,000.00	219,893.40
63743HFR8	NATIONAL RURAL UTILITIES COOPE 5.100% 05/06/2027 DD 05/10/24	284,000.000	-283,823.92	286,658.24
63743HFS6	NATIONAL RURAL UTILITIES COOPE 5.150% 06/15/2029 DD 05/10/24	234,000.000	-233,475.84	234,559.26
64832AAA5	NEW RESIDENTIAL MO RPL1 A 144A VAR RT 01/25/2064 DD 04/01/24	272,141.731	-250,492.07	253,761.28

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
64952WFG3	NEW YORK LIFE GLOBAL FUND 144A 5.000% 06/06/2029 DD 06/06/24	300,000.000	-299,424.00	309,762.00
649840CW3	NEW YORK STATE ELECTRIC & 144A 5.300% 08/15/2034 DD 08/06/24	300,000.000	-299,256.00	304,437.00
65163LAN9	NEWMONT CORP / NEWCREST F 144A 5.300% 03/15/2026 DD 03/07/24	583,000.000	-582,900.89	583,901.29
65163LAP4	NEWMONT CORP / NEWCREST F 144A 5.350% 03/15/2034 DD 03/07/24	723,000.000	-729,700.40	728,704.47
65290DAB9	NEXA RESOURCES SA 144A 6.750% 04/09/2034 DD 04/09/24	200,000.000	-199,986.00	202,100.00
65339KBW9	NEXTERA ENERGY CAPITAL HOLDING 1.900% 06/15/2028 DD 06/08/21	507,000.000	-447,883.80	451,487.64
654744AD3	NISSAN MOTOR CO LTD 144A 4.810% 09/17/2030 DD 09/17/20	267,000.000	-245,768.76	249,497.64
65481DAF9	NISSAN AUTO LEASE TRUST 20 B B 5.210% 12/15/2028 DD 07/24/24	104,000.000	-103,979.02	103,901.20
65535HBV0	NOMURA HOLDINGS INC 5.783% 07/03/2034 DD 07/03/24	600,000.000	-607,308.00	626,814.00
66815L2R9	NORTHWESTERN MUTUAL GLOBA 144A 5.070% 03/25/2027 DD 03/25/24	327,000.000	-326,964.03	327,018.36
66815L2S7	NORTHWESTERN MUTUAL GLOBA 144A 5.160% 05/28/2031 DD 05/28/24	200,000.000	-199,942.00	208,796.00
67080LAC9	NUVEEN LLC 144A 5.550% 01/15/2030 DD 04/11/24	266,000.000	-265,702.08	274,172.18
67080LAD7	NUVEEN LLC 144A 5.850% 04/15/2034 DD 04/11/24	368,000.000	-369,317.89	372,982.72
67091TAF2	OCP SA 144A 6.750% 05/02/2034 DD 05/02/24	201,000.000	-197,966.91	200,618.10
67118PAA0	NYMT LOAN TRUST 20 CP1 A1 144A VAR RT 02/25/2068 DD 02/01/24	146,380.265	-134,808.00	135,827.71
674599DL6	OCCIDENTAL PETROLEUM CORP 6.600% 03/15/2046 DD 09/15/19	167,000.000	-176,871.23	175,899.43
677050AU0	OGLETHORPE POWER CORP 6.200% 12/01/2053 DD 12/05/23	390,000.000	-398,348.06	402,401.70
693475BV6	PNC FINANCIAL SERVICES GROUP I VAR RT 01/21/2028 DD 01/22/24	400,000.000	-400,000.00	402,356.00
693475BW4	PNC FINANCIAL SERVICES GROUP I VAR RT 01/22/2035 DD 01/22/24	634,000.000	-633,783.76	637,419.04
693475BX2	PNC FINANCIAL SERVICES GROUP I VAR RT 05/14/2030 DD 05/14/24	719,000.000	-719,000.00	728,569.89
693475BZ7	PNC FINANCIAL SERVICES GROUP I VAR RT 07/23/2035 DD 07/23/24	500,000.000	-498,986.00	516,165.00
69371RS80	PACCAR FINANCIAL CORP 4.600% 01/31/2029 DD 01/31/24	273,000.000	-272,555.01	273,423.15
69371RS98	PACCAR FINANCIAL CORP 5.000% 03/22/2034 DD 03/22/24	327,000.000	-325,983.03	326,378.70
69377FAC0	FREEPORT INDONESIA PT 144A 6.200% 04/14/2052 DD 04/14/22	43,000.000	-42,247.50	42,415.63
69380XAA0	PRPM 2024-RPL1 LL RPL1 A1 144A VAR RT 12/25/2064 DD 02/01/24	96,417.678	-92,037.33	93,197.33
693972AA9	PRPM 2024-1 LLC 1 A1 144A VAR RT 02/25/2029 DD 02/29/24	139,831.237	-139,830.82	140,895.35
693986AA9	PRPM 2024-3 3 A1 144A VAR RT 05/25/2029 DD 06/11/24	269,323.736	-269,323.49	270,533.00
693987AA7	PRPM 2024-RCF2 LL RCF2 A1 144A VAR RT 03/25/2054 DD 04/10/24	142,234.993	-135,288.25	135,953.75
694308JP3	PACIFIC GAS AND ELECTRIC CO 3.150% 01/01/2026 DD 07/02/20	730,000.000	-699,422.37	706,681.04
698299BY9	PANAMA GOVERNMENT INTERNATIONA 8.000% 03/01/2038 DD 02/29/24	90,000.000	-94,523.90	94,631.02
69867RAA5	PANTHER ESCROW ISSUER LLC 144A 7.125% 06/01/2031 DD 04/08/24	100,000.000	-100,000.00	103,959.00
699149AN0	PARAGUAY GOVERNMENT INTER 144A 6.000% 02/09/2036 DD 02/09/24	202,000.000	-202,000.00	201,899.00
713448FY9	PEPSICO INC 4.800% 07/17/2034 DD 07/17/24	531,000.000	-529,624.71	528,282.60
713448FZ6	PEPSICO INC 5.250% 07/17/2054 DD 07/17/24	245,000.000	-244,530.93	246,260.68
71845JAB4	PHILLIPS EDISON GROCERY CENTER 5.750% 07/15/2034 DD 05/13/24	200,000.000	-197,152.00	207,690.00
723484AL5	PINNACLE WEST CAPITAL CORP VAR RT 06/10/2026 DD 06/10/24	300,000.000	-300,000.00	300,150.00
72650RBP6	PLAINS ALL AMERICAN PIPELINE L 5.700% 09/15/2034 DD 06/27/24	356,000.000	-356,015.56	365,726.92
74368CBY9	PROTECTIVE LIFE GLOBAL FU 144A 5.215% 06/12/2029 DD 06/12/24	200,000.000	-200,000.00	206,650.00
74445PAF9	INDONESIA ASAHAN ALUMINIU 144A 5.450% 05/15/2030 DD 05/15/20	289,000.000	-281,937.71	285,737.19

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74448BAA8	PRPM 2024-2 LLC 2 A1 144A VAR RT 03/25/2029 DD 04/10/24	313,919.599	-313,919.12	316,374.45
745332CA2	PUGET SOUND ENERGY INC 5.757% 10/01/2039 DD 09/11/09	200,000.000	-204,347.00	215,228.00
749983AA0	RWE FINANCE US LLC 144A 5.875% 04/16/2034 DD 04/16/24	150,000.000	-149,428.50	150,955.56
749983AB8	RWE FINANCE US LLC 144A 6.250% 04/16/2054 DD 04/16/24	354,000.000	-353,476.08	353,772.48
75102XAB2	RAIZEN FUELS FINANCE SA 144A 6.450% 03/05/2034 DD 03/05/24	200,000.000	-199,462.00	203,560.00
754921AA2	RCO VII MORTGAGE LLC 1 A1 144A VAR RT 01/25/2029 DD 02/02/24	84,697.261	-84,697.21	84,857.34
756109BZ6	REALTY INCOME CORP 3.200% 01/15/2027 DD 01/15/24	500,000.000	-499,530.00	473,785.00
756109CA0	REALTY INCOME CORP 2.100% 03/15/2028 DD 09/15/23	480,000.000	-403,603.20	430,473.60
75884RBB8	REGENCY CENTERS CORP 5.250% 01/15/2034 DD 01/18/24	148,000.000	-147,433.16	148,120.62
7591EPAU4	REGIONS FINANCIAL CORP VAR RT 06/06/2030 DD 06/06/24	200,000.000	-200,000.00	205,776.00
76209PAE3	RGA GLOBAL FUNDING 144A 5.448% 05/24/2029 DD 05/24/24	352,000.000	-352,000.00	357,436.75
771196CK6	ROCHE HOLDINGS INC 144A 4.909% 03/08/2031 DD 03/08/24	300,000.000	-300,000.00	310,248.00
77586RAT7	ROMANIAN GOVERNMENT INTER 144A 5.875% 01/30/2029 DD 01/30/24	250,000.000	-248,677.50	253,373.18
77586RAU4	ROMANIAN GOVERNMENT INTER 144A 6.375% 01/30/2034 DD 01/30/24	128,000.000	-126,929.92	130,865.70
78016HZW3	ROYAL BANK OF CANADA 5.150% 02/01/2034 DD 01/19/24	522,000.000	-521,028.85	517,075.87
78414SAE4	SBNA AUTO LEASE TRUS A A3 144A 5.390% 11/20/2026 DD 01/30/24	260,000.000	-259,996.07	259,924.69
78437VAE0	SBNA AUTO LEASE TRUS B A3 144A 5.560% 11/22/2027 DD 05/22/24	24,000.000	-23,996.51	24,161.28
78437VAG5	SBNA AUTO LEASE TRUS B A4 144A 5.550% 12/20/2028 DD 05/22/24	35,000.000	-34,993.37	35,359.10
78448TAL6	SMBC AVIATION CAPITAL FIN 144A 5.300% 04/03/2029 DD 04/03/24	609,000.000	-596,095.71	611,186.25
78448TAM4	SMBC AVIATION CAPITAL FIN 144A 5.550% 04/03/2034 DD 04/03/24	77,000.000	-76,489.99	76,312.39
79588TAF7	SAMMONS FINANCIAL GROUP I 144A 6.875% 04/15/2034 DD 03/28/24	500,000.000	-512,619.00	530,930.00
80282KBJ4	SANTANDER HOLDINGS USA INC VAR RT 01/09/2030 DD 01/09/24	100,000.000	-100,000.00	103,701.00
80287LAC3	SANTANDER DRIVE AUTO RECE 3 A3 5.630% 01/16/2029 DD 06/20/24	42,000.000	-41,995.64	42,193.62
80287LAD1	SANTANDER DRIVE AUTO RECEI 3 B 5.550% 09/17/2029 DD 06/20/24	78,000.000	-77,989.94	78,558.48
80413TBF5	SAUDI GOVERNMENT INTERNAT 144A 4.750% 01/16/2030 DD 01/16/24	1,836,000.000	-1,823,056.20	1,818,104.90
80413TBG3	SAUDI GOVERNMENT INTERNAT 144A 5.000% 01/16/2034 DD 01/16/24	319,000.000	-315,787.67	316,385.50
80413TBH1	SAUDI GOVERNMENT INTERNAT 144A 5.750% 01/16/2054 DD 01/16/24	361,000.000	-353,029.12	353,284.87
80414L2N4	SAUDI ARABIAN OIL CO 144A 5.250% 07/17/2034 DD 07/17/24	161,000.000	-161,402.50	160,565.30
80414L2P9	SAUDI ARABIAN OIL CO 144A 5.750% 07/17/2054 DD 07/17/24	128,000.000	-125,920.00	123,776.00
808513CH6	CHARLES SCHWAB CORP/THE VAR RT 08/24/2034 DD 08/24/23	600,000.000	-627,192.00	648,108.00
817477AJ1	SERBIA INTERNATIONAL BOND 144A 6.000% 06/12/2034 DD 06/12/24	200,000.000	-195,728.00	203,320.00
83272GAC5	SMURFIT KAPPA TREASURY UL 144A 5.438% 04/03/2034 DD 04/03/24	200,000.000	-200,000.00	200,276.00
852234AR4	BLOCK INC 144A 6.500% 05/15/2032 DD 05/09/24	200,000.000	-200,000.00	207,122.00
853254DA5	STANDARD CHARTERED PLC 144A VAR RT 12/31/2049 DD 03/08/24	200,000.000	-199,350.00	204,360.00
853254DB3	STANDARD CHARTERED PLC 144A VAR RT 05/14/2028 DD 05/14/24	496,000.000	-496,000.00	499,765.59
858119BQ2	STEEL DYNAMICS INC 5.375% 08/15/2034 DD 07/03/24	161,000.000	-158,824.89	157,182.69
864300AA6	SUBWAY FUNDING LLC 1A A2I 144A 6.028% 07/30/2054 DD 06/20/24	488,000.000	-488,000.00	492,606.72
864300AC2	SUBWAY FUNDING LL 1A A2II 144A 6.268% 07/30/2054 DD 06/20/24	325,000.000	-325,000.00	329,628.00
87020PAY3	SWEDBANK AB 144A 5.407% 03/14/2029 DD 03/14/24	436,000.000	-436,257.92	431,392.46

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
87166PAM3	SYNCHRONY CARD FUNDING LL A1 A 5.040% 03/15/2030 DD 03/18/24	90,000.000	-89,985.95	89,547.65
87166PAN1	SYNCHRONY CARD FUNDING LL A2 A 4.930% 07/15/2030 DD 07/30/24	76,000.000	-75,981.58	75,981.58
87264ADE2	T-MOBILE USA INC 4.850% 01/15/2029 DD 01/12/24	686,000.000	-685,707.33	679,303.28
875127BM3	TAMPA ELECTRIC CO 4.900% 03/01/2029 DD 01/30/24	232,000.000	-231,842.24	232,849.40
891941AD8	TOYOTA AUTO RECEIVABLES 2 B A3 4.710% 02/15/2028 DD 05/23/23	9,000.000	-8,924.77	8,881.88
89231JAA0	TOYOTA AUTO LOAN EXT 1A A 144A 5.160% 11/25/2036 DD 06/18/24	134,000.000	-133,958.51	135,997.94
89236TLM5	TOYOTA MOTOR CREDIT CORP 4.800% 01/05/2034 DD 01/05/24	511,000.000	-498,836.09	499,956.62
89238GAE1	TOYOTA LEASE OWNER T A A4 144A 5.260% 06/20/2028 DD 02/27/24	29,000.000	-28,994.70	29,130.21
895978AA2	TRICON RESIDENTIAL SFR2 A 144A 5.000% 12/17/2040 DD 11/29/23	248,405.813	-242,564.40	245,779.18
89680YAC9	TRITON CONTAINER INTERNAT 144A 3.150% 06/15/2031 DD 06/07/21	177,000.000	-140,192.85	146,683.44
89788MAR3	TRUIST FINANCIAL CORP VAR RT 01/24/2030 DD 01/24/24	794,000.000	-793,998.80	796,202.61
902613BL1	UBS GROUP AG 144A VAR RT 09/13/2030 DD 05/13/24	300,000.000	-299,874.00	311,241.00
909378AC5	UAE INTERNATIONAL GOVERNM 144A 4.857% 07/02/2034 DD 07/02/24	286,000.000	-286,000.00	286,872.30
91087BAY6	MEXICO GOVERNMENT INTERNATIONA 5.000% 05/07/2029 DD 01/08/24	546,000.000	-544,121.76	543,009.57
91087BAZ3	MEXICO GOVERNMENT INTERNATIONA 6.000% 05/07/2036 DD 01/08/24	200,000.000	-198,372.00	198,400.00
91087BBA7	MEXICO GOVERNMENT INTERNATIONA 6.400% 05/07/2054 DD 01/08/24	526,000.000	-522,438.98	523,953.00
91159HJQ4	US BANCORP VAR RT 01/23/2030 DD 01/23/24	271,000.000	-271,000.00	274,563.65
91159HJR2	US BANCORP VAR RT 01/23/2035 DD 01/23/24	547,000.000	-547,485.44	553,405.37
91159HJS0	US BANCORP VAR RT 07/23/2030 DD 07/23/24	196,000.000	-196,000.00	195,718.88
92348KCH4	VERIZON MASTER TRUST 2 A 144A 4.830% 12/22/2031 DD 01/18/24	124,000.000	-123,962.01	124,842.81
92348KCL5	VERIZON MASTER TRUST 1 A1A 5.000% 12/20/2028 DD 01/18/24	30,000.000	-29,999.11	29,936.72
92348KCQ4	VERIZON MASTER TRUST 3 A1A 5.340% 04/22/2030 DD 04/23/24	80,000.000	-79,982.29	80,862.50
92348KDB6	VERIZON MASTER TRUST 5 A 144A 5.000% 06/21/2032 DD 06/28/24	262,000.000	-261,936.94	261,017.50
92553PAP7	PARAMOUNT GLOBAL 4.375% 03/15/2043 DD 03/15/13	147,000.000	-97,327.23	101,399.13
92553PAU6	PARAMOUNT GLOBAL 5.850% 09/01/2043 DD 08/19/13	119,000.000	-104,065.50	94,912.36
92564RAJ4	VICI PROPERTIES LP / VICI 144A 5.750% 02/01/2027 DD 02/01/22	200,000.000	-200,256.00	202,694.00
92808VAB8	VIRGINIA POWER FUEL SECURITIZA 4.877% 05/01/2033 DD 02/14/24	200,000.000	-199,993.08	204,232.00
92840VAS1	VISTRA OPERATIONS CO LLC 144A 6.000% 04/15/2034 DD 04/12/24	268,000.000	-268,258.12	274,495.00
92857WCA6	VODAFONE GROUP PLC 5.750% 06/28/2054 DD 06/28/24	200,000.000	-195,106.00	206,052.00
92858RAD2	VMED O2 UK FINANCING I PL 144A 7.750% 04/15/2032 DD 04/03/24	300,000.000	-300,000.00	307,356.00
928668BB7	VOLKSWAGEN GROUP OF AMERI 144A 3.200% 09/26/2026 DD 09/26/19	661,000.000	-629,941.31	634,203.06
928668CM2	VOLKSWAGEN GROUP OF AMERI 144A 4.950% 08/15/2029 DD 08/15/24	300,000.000	-299,436.00	302,013.00
92970QAA3	WFCIT 2024-A1 A 4.940% 02/15/2029 DD 03/01/24	62,000.000	-61,983.17	61,927.13
95000U2L6	WELLS FARGO & CO VAR RT 04/04/2031 DD 03/30/20	600,000.000	-580,188.00	596,064.00
95000U3K7	WELLS FARGO & CO VAR RT 01/23/2035 DD 01/23/24	500,000.000	-502,680.00	519,985.00
95000U3L5	WELLS FARGO & CO VAR RT 04/22/2028 DD 04/22/24	864,000.000	-865,510.48	876,553.92
958254AJ3	WESTERN MIDSTREAM OPERATING LP 5.300% 03/01/2048 DD 03/02/18	102,000.000	-88,827.72	88,244.28
96042YAE3	WESTLAKE AUTOMOBILE 2A B 144A 5.620% 03/15/2030 DD 06/12/24	34,000.000	-33,999.50	34,155.72
961214FT5	WESTPAC BANKING CORP 5.050% 04/16/2029 DD 05/16/24	480,000.000	-479,112.00	483,111.27

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
96122FAB3	WESTPAC NEW ZEALAND LTD 144A 5.132% 02/26/2027 DD 02/26/24	433,000.000	-433,000.00	435,993.63
970648AN1	WILLIS NORTH AMERICA INC 5.900% 03/05/2054 DD 03/05/24	200,000.000	-196,774.00	209,040.00
98164HAD0	WORLD OMNI AUTO RECEIVABL B A3 5.270% 09/17/2029 DD 05/22/24	61,000.000	-60,991.53	61,543.51
98164HAE8	WORLD OMNI AUTO RECEIVABL B A4 5.230% 07/15/2030 DD 05/22/24	59,000.000	-58,984.30	59,920.99
981946AD8	WORLD OMNI AUTOMOBILE LEA A A3 5.260% 10/15/2027 DD 04/17/24	36,000.000	-35,996.96	36,231.12
981946AE6	WORLD OMNI AUTOMOBILE LEA A A4 5.250% 09/17/2029 DD 04/17/24	33,000.000	-32,992.67	33,256.74
98389BBB5	XCEL ENERGY INC 5.500% 03/15/2034 DD 02/29/24	1,057,000.000	-1,053,021.02	1,076,510.85
98877DAF2	ZF NORTH AMERICA CAPITAL 144A 6.750% 04/23/2030 DD 04/23/24	500,000.000	-511,600.00	513,795.00
99F106F4A	US 10YR ULTRA FUTURE (CBT) EXP JUN 24	65.000	0.00	72,158.19
99F106I4A	US 10YR ULTRA FUTURE (CBT) EXP SEP 24	84.000	0.00	-112,830.43
99F133C4A	US LONG BOND FUTURE (CBT) EXP MAR 24	0.000	0.00	7,312.50
99F133F4A	US LONG BOND FUTURE (CBT) EXP JUN 24	14.000	0.00	-66,906.25
99F133I4A	US TREAS BD FUTURE (CBT) EXP SEP 24	14.000	0.00	-58,898.44
99F139F4A	US 10YR NOTE FUTURE (CBT) EXP JUN 24	176.000	0.00	93,535.06
99F139I4A	US 10YR NOTE FUTURE (CBT) EXP SEP 24	173.000	0.00	212,873.70
99F139L4A	US 10YR TREAS NTS FUTURE (CBT) EXP DEC 24	212.000	0.00	-891,884.80
99F169E4H	COPPER FUTURE (CMX) EXP MAY 24	94.000	0.00	1,198,322.43
99F169G4H	COPPER FUTURE (CMX) EXP JUL 24	133.000	0.00	-262,343.25
99F169I4H	COPPER FUTURE (CMX) EXP SEP 24	93.000	0.00	-612,943.48
99F169L4H	COPPER FUTURE (CMX) EXP DEC 24	93.000	0.00	286,962.70
99F183F4A	US 5YR NOTE FUTURE (CBT) EXP JUN 24	157.000	0.00	-92,114.38
99F183I4A	US 5YR NOTE FUTURE (CBT) EXP SEP 24	123.000	0.00	209,939.41
99F185E4I	WTI CRUDE FUTURE (NYM) EXP JUN 24	116.000	0.00	361,506.80
99F185H4I	CRUDE OIL FUTURE (NYM) EXP SEP 24	132.000	0.00	52,668.30
99F185K4I	WTI CRUDE FUTURE (NYM) EXP DEC 24	142.000	0.00	-545,968.20
99F185L4I	CRUDE OIL FUTURE (NYM) EXP JAN 25	181.000	0.00	242,883.90
99F206D4H	GOLD 100 OZ FUTURE (CMX) EXP APR 24	70.000	0.00	537,403.86
99F206F4H	GOLD 100 OZ FUTURE (CMX) EXP JUN 24	58.000	0.00	658,451.96
99F206H4H	GOLD 100 OZ FUTURE (CMX) EXP AUG 24	57.000	0.00	-165,376.68
99F206J4H	GOLD 100 OZ FUTURE (CMX) EXP OCT 24	40.000	0.00	374,902.80
99F206L4H	GOLD 100 OZ FUTURE (CMX) EXP DEC 24	50.000	0.00	72,457.19
99F209F4N	DOLLAR INDEX FUTURE (FNX) EXP JUN 24	196.000	0.00	370,028.60
99F209I4N	DOLLAR INDEX FUTURE (FNX) EXP SEP 24	202.000	0.00	-573,427.20
99F209L4N	US DOLLAR INDEX FUTURE (FNX) EXP DEC 24	249.000	0.00	1,174,245.20
99F217F4A	US 2YR NOTE FUTURE (CBT) EXP JUN 24	2.000	0.00	14,760.02
99F217I4A	US 2YR NOTE FUTURE (CBT) EXP SEP 24	1.000	0.00	230.42
99F271E4H	SILVER FUTURE (CMX) EXP MAY 24	31.000	0.00	388,337.50
99F271G4H	SILVER FUTURE (CMX) EXP JUL 24	42.000	0.00	676,509.00
99F271I4H	SILVER FUTURE (CMX) EXP SEP 24	13.000	0.00	-115,418.50

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
99F271L4H	SILVER FUTURE (CMX) EXP DEC 24	43.000	0.00	332,550.50
99F285C5C	NASDAQ 100 E-MINI FUTURE (CME) EXP MAR 25	30.000	0.00	-164,262.00
99F285I4C	NASDAQ 100 E-MINI FUTURE (CME) EXP SEP 24	28.000	0.00	297,824.73
99F285L4C	NASDAQ 100 E-MINI IND FUT (CME EXP DEC 24	30.000	0.00	297,273.72
99F295F4C	S&P 500 EMINI INDEX FUT (CME) EXP JUN 24	2,183.000	0.00	14,459,852.75
99F295I4C	S&P500 EMINI FUTURE (CME) EXP SEP 24	1,988.000	0.00	-5,177,475.89
99F295L4C	S & P 500 E MINI IND FUT (CME) EXP DEC 24	1,477.000	0.00	42,455,002.10
99F700F4A	US ULTRA BOND (CBT) EXP JUN 24	25.000	0.00	13,402.26
99F700I4A	US ULTRA BOND FUTURE (CBT) EXP SEP 24	14.000	0.00	36,976.81
99F784F4C	E-MINI RUSS 2000 FUTURE (CME) EXP JUN 24	568.000	0.00	-1,519,853.14
99F784I4C	E-MINI RUSS 2000 FUTURE (CME) EXP SEP 24	466.000	0.00	2,794,920.02
99F784L4C	E-MINI RUSS 2000 FUTURE (CME) EXP DEC 24	708.000	0.00	2,376,925.04
99I0009AD	ISHARES MSCI EMERGING MARKET CALL JAN 25 044.500 ED 011725	2,937.000	66,024.38	-8,867.24
99I0139NA	ISHARES MSCI EMERGING MARKET PUT FEB 25 042.000 ED 022125	2,937.000	-270,647.97	256,924.07
99I0249QR	ISHARES MSCI EMERGING MARKET PUT MAY 24 039.000 ED 051724	2,774.000	54,018.07	-13,944.48
99I0259XD	ISHARES MSCI EAFE ETF PUT DEC 24 073.500 ED 122024	3,633.000	243,301.86	-70,804.44
99I0289RW	ISHARES MSCI EMERGING MARKET PUT JUN 24 040.500 ED 062124	2,774.000	-251,121.48	141,398.36
99I0439AW	ISHARES MSCI EMERGING MARKET CALL JAN 25 045.000 ED 011725	2,937.000	67,826.25	-17,678.24
99I0449EZ	ISHARES MSCI EMERGING MARKET CALL MAY 24 043.000 ED 051724	2,774.000	52,631.08	-33,362.48
99I0469LM	ISHARES MSCI EAFE ETF CALL DEC 24 085.000 ED 122024	3,633.000	61,656.91	-12,195.04
99I0469LN	ISHARES MSCI EMERGING MARKET CALL DEC 24 048.000 ED 122024	2,808.000	64,503.11	-12,623.12
99I0509FJ	ISHARES MSCI EAFE ETF CALL JUN 24 082.000 ED 062124	3,471.000	284,526.49	-41,745.20
99I0509FL	ISHARES MSCI EMERGING MARKET CALL JUN 24 044.500 ED 062124	2,986.000	107,414.94	-17,996.17
99I0589ME	ISHARES MSCI EAFE ETF PUT JAN 25 077.000 ED 011725	3,633.000	-606,813.27	518,862.08
99I0589MF	ISHARES MSCI EMERGING MARKET PUT JAN 25 043.500 ED 011725	2,808.000	-365,119.05	387,764.55
99I4109KW	S&P 500 INDEX SPX CALL NOV 24 6150.000 ED 112924	318.000	545,679.24	-191,131.35
99I5009AI	S&P 500 INDEX SPX CALL JAN 25 6225.000 ED 011725	177.000	523,583.71	-136,824.39
99I5009AK	S&P 500 INDEX SPX CALL JAN 25 6225.000 ED 011725	144.000	425,804.15	-113,702.76
99I5019AJ	ISHARES MSCI EAFE ETF CALL JAN 25 080.000 ED 011725	3,550.000	108,203.91	-28,467.98
99I5059AM	S&P 500 INDEX SPX CALL JAN 25 6300.000 ED 013125	319.000	692,851.19	-335,913.11
99I5399AJ	S&P 500 INDEX SPX CALL JAN 25 6175.000 ED 013125	319.000	971,971.88	-247,400.18
99I6729QS	ISHARES MSCI EAFE ETF PUT MAY 24 076.000 ED 05/17/24	3,550.000	-379,945.32	102,853.82
99I6729QT	ISHARES MSCI EMERGING MARKET PUT MAY 24 039.500 ED 05/17/24	2,774.000	-204,304.48	78,983.87
99I6729QU	S&P 500 INDEX SPX PUT MAY 24 5045.000 ED 051724	283.000	-2,282,829.00	1,163,020.60
99I6729QV	S&P 500 INDEX SPX PUT MAY 24 5045.000 ED 051724	243.000	-2,005,485.52	1,372,203.49
99I6739QR	ISHARES MSCI EMERGING MARKET PUT MAY 24 041.000 ED 05/17/24	2,774.000	-205,350.48	242,648.56
99I6739QY	ISHARES MSCI EAFE ETF PUT MAY 24 079.000 ED 05/17/24	3,502.000	-413,330.03	626,758.92
99I6749QA	S&P 500 INDEX SPX PUT MAY 24 5150.000 ED 053124	387.000	-3,758,941.39	2,421,436.44
99I6749QB	S&P 500 INDEX SPX PUT MAY 24 5000.000 ED 051724	144.000	-677,235.87	352,364.13

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99I6749QD	S&P 500 INDEX SPX PUT MAY 24 5000.000 ED 051724	243.000	-1,142,835.52	594,609.71
99I6759QC	ISHARES MSCI EAFE ETF PUT MAY 24 075.000 ED 05/17/24	3,550.000	78,004.02	-60,445.32
99I6769PR	S&P 500 INDEX SPX PUT APR 24 4800.000 ED 041924	283.000	522,287.42	-225,796.60
99I6769QB	S&P 500 INDEX SPX PUT MAY 24 4975.000 ED 051724	144.000	313,484.13	-652,326.87
99I6769QD	S&P 500 INDEX SPX PUT MAY 24 5050.000 ED 053124	387.000	-1,587,871.39	2,129,685.19
99I6769QJ	S&P 500 INDEX SPX PUT MAY 24 4975.000 ED 051724	243.000	529,000.24	-1,038,000.71
99I6769QV	S&P 500 INDEX SPX PUT MAY 24 5065.000 ED 051724	140.000	384,586.16	-1,564,273.08
99I6789PD	S&P 500 INDEX SPX PUT APR 24 4900.000 ED 041924	243.000	-1,954,455.52	728,258.64
99I6789PE	S&P 500 INDEX SPX PUT APR 24 4900.000 ED 041924	144.000	-1,158,195.87	431,564.13
99I6789PF	ISHARES MSCI EAFE ETF PUT APR 24 074.500 ED 04/19/24	3,550.000	-468,695.32	159,653.37
99I6789PG	ISHARES MSCI EMERGING MARKET PUT APR 24 038.500 ED 04/19/24	2,251.000	-233,038.94	62,967.03
99I6789PH	S&P 500 INDEX SPX PUT APR 24 4880.000 ED 041924	184.000	-1,623,382.69	781,638.43
99I6799PZ	ISHARES MSCI EMERGING MARKET PUT APR 24 039.500 ED 04/19/24	3,297.000	-244,066.52	131,313.39
99I6809PA	ISHARES MSCI EAFE ETF PUT APR 24 075.000 ED 04/19/24	3,502.000	-395,820.03	45,431.57
99I6809PB	S&P 500 INDEX SPX PUT APR 24 4985.000 ED 043024	387.000	-3,165,670.39	1,933,802.56
99I6809QJ	S&P 500 INDEX SPX PUT MAY 24 4825.000 ED 053124	363.000	848,317.15	-173,616.28
99I6809QN	ISHARES MSCI EAFE ETF PUT MAY 24 073.000 ED 05/31/24	3,502.000	125,976.93	-11,178.18
99I6809QO	ISHARES MSCI EMERGING MARKET PUT MAY 24 038.000 ED 05/31/24	2,986.000	46,750.43	-9,038.17
99I6819PJ	S&P 500 INDEX SPX PUT APR 24 4950.000 ED 043024	387.000	-1,666,076.05	1,032,113.41
99I6829PD	ISHARES MSCI EAFE ETF PUT APR 24 073.000 ED 04/19/24	3,550.000	88,653.94	-32,045.32
99I6829PE	ISHARES MSCI EMERGING MARKET PUT APR 24 037.500 ED 04/19/24	2,774.000	35,987.20	-11,170.48
99I6829PK	S&P 500 INDEX SPX PUT APR 24 4800.000 ED 041924	243.000	465,820.74	-237,660.52
99I6829PX	ISHARES MSCI EMERGING MARKET PUT APR 24 039.000 ED 04/19/24	2,774.000	-77,746.48	24,891.29
99I6859PJ	ISHARES MSCI EMERGING MARKET PUT APR 24 039.000 ED 04/26/24	2,774.000	35,987.20	-23,653.48
99I6859PO	ISHARES MSCI EAFE ETF PUT APR 24 076.000 ED 04/26/24	3,502.000	90,957.21	-94,648.03
99I6859PW	S&P 500 INDEX SPX PUT APR 24 4930.000 ED 043024	387.000	927,623.94	-388,171.39
99I6909NL	S&P 500 INDEX SPX PUT FEB 24 4625.000 ED 022924	319.000	979,954.71	-319,965.57
99I6909NV	ISHARES MSCI EAFE ETF PUT FEB 24 072.000 ED 02/23/24	3,164.000	135,965.93	-43,280.96
99I6909NW	ISHARES MSCI EMERGING MARKET PUT FEB 24 037.500 ED 02/23/24	2,500.000	74,932.26	-95,707.13
99I7089NV	S&P 500 INDEX SPX PUT FEB 25 6000.000 ED 022125	177.000	-1,910,033.72	2,463,945.10
99I7089NW	S&P 500 INDEX SPX PUT FEB 25 6000.000 ED 022125	144.000	-1,555,635.85	2,000,177.24
99I7099NU	S&P 500 INDEX SPX PUT FEB 25 6025.000 ED 022825	319.000	-3,462,113.11	5,310,304.96
99I7219VO	S&P 500 INDEX SPX PUT OCT 24 5260.000 ED 101824	144.000	373,964.13	-79,618.06
99I7229VI	ISHARES MSCI EMERGING MARKET PUT OCT 24 042.000 ED 10/18/24	2,808.000	-264,325.86	112,241.40
99I7229VJ	ISHARES MSCI EAFE ETF PUT OCT 24 079.000 ED 10/18/24	7,266.000	-998,750.40	272,267.39
99I7229VM	S&P 500 INDEX SPX PUT OCT 24 5525.000 ED 101824	146.000	-1,689,661.92	3,743,436.08
99I7229VN	S&P 500 INDEX SPX PUT OCT 24 5475.000 ED 101824	146.000	-1,611,843.92	1,459,558.08
99I7229VO	S&P 500 INDEX SPX PUT OCT 24 5525.000 ED 101824	172.000	-1,990,560.62	4,409,952.77
99I7229VP	S&P 500 INDEX SPX PUT OCT 24 5475.000 ED 101824	172.000	-1,898,884.62	1,719,431.57

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
99I7229VZ	S&P 500 INDEX SPX PUT OCT 24 5315.000 ED 101824	144.000	-1,801,875.87	438,764.13
99I7239VA	S&P 500 INDEX SPX PUT OCT 24 5315.000 ED 101824	170.000	-2,127,214.56	517,971.02
99I7239VG	S&P 500 INDEX SPX PUT OCT 24 5400.000 ED 103124	315.000	-3,560,453.46	2,009,346.30
99I7239VJ	ISHARES MSCI EMERGING MARKET PUT OCT 24 042.500 ED 10/18/24	2,808.000	-219,099.39	154,356.57
99I7239VM	S&P 500 INDEX SPX PUT OCT 24 5530.000 ED 103124	316.000	-2,969,996.49	2,154,130.50
99I7259VC	ISHARES MSCI EMERGING MARKET PUT OCT 24 040.000 ED 10/18/24	2,808.000	44,851.28	-7,099.05
99I7259VD	ISHARES MSCI EAFE ETF PUT OCT 24 077.000 ED 10/18/24	3,633.000	83,459.02	-50,964.27
99I7259VG	S&P 500 INDEX SPX PUT OCT 24 5260.000 ED 101824	173.000	450,193.82	-95,651.12
99I7289VK	S&P 500 INDEX SPX PUT OCT 24 5255.000 ED 103124	316.000	893,309.58	-386,476.89
99I7289VL	ISHARES MSCI EAFE ETF PUT OCT 24 077.000 ED 10/25/24	3,633.000	181,542.57	-7,368.27
99I7289VM	ISHARES MSCI EMERGING MARKET PUT OCT 24 040.500 ED 10/25/24	2,808.000	67,310.99	-36,583.05
99I7299VI	S&P 500 INDEX SPX PUT OCT 24 5860.000 ED 101824	18.000	256,625.52	-25,884.51
99I7329SC	ISHARES MSCI EMERGING MARKET PUT JUL 24 041.000 ED 07/19/24	2,986.000	-257,918.17	137,271.92
99I7329SE	S&P 500 INDEX SPX PUT JUL 24 5090.000 ED 071924	143.000	-1,357,527.84	532,957.16
99I7329SF	ISHARES MSCI EAFE ETF PUT JUL 24 076.000 ED 07/19/24	3,550.000	-447,395.32	141,524.85
99I7329SG	S&P 500 INDEX SPX PUT JUL 24 5090.000 ED 071924	221.000	-2,064,808.93	1,206,735.35
99I7329VT	ISHARES MSCI EMERGING MARKET PUT OCT 24 042.500 ED 10/25/24	2,808.000	47,655.54	-30,967.05
99I7339SC	ISHARES MSCI EAFE ETF PUT JUL 24 079.000 ED 07/19/24	3,471.000	-413,142.20	618,095.51
99I7339SG	ISHARES MSCI EMERGING MARKET PUT JUL 24 042.500 ED 07/19/24	2,986.000	-227,016.17	214,566.77
99I7339SI	S&P 500 INDEX SPX PUT JUL 24 5040.000 ED 071924	170.000	-519,014.56	492,471.73
99I7339SJ	S&P 500 INDEX SPX PUT JUL 24 5265.000 ED 073124	316.000	-2,724,186.48	962,829.02
99I7339SL	S&P 500 INDEX SPX PUT JUL 24 5040.000 ED 071924	143.000	-436,582.84	414,267.16
99I7359SA	S&P 500 INDEX SPX PUT JUL 24 5000.000 ED 071924	172.000	427,817.47	-61,376.80
99I7359SB	S&P 500 INDEX SPX PUT JUL 24 5000.000 ED 071924	146.000	362,818.08	-52,106.94
99I7359SC	ISHARES MSCI EAFE ETF PUT JUL 24 074.500 ED 07/19/24	3,471.000	72,795.67	-59,013.20
99I7359SG	ISHARES MSCI EMERGING MARKET PUT JUL 24 039.500 ED 07/19/24	2,986.000	56,652.16	-26,620.17
99I7399OX	ISHARES MSCI EAFE ETF PUT MAR 24 074.000 ED 03/28/24	3,164.000	-433,552.95	204,681.36
99I7399OY	ISHARES MSCI EMERGING MARKET PUT MAR 24 039.000 ED 03/28/24	2,500.000	-256,317.13	454,929.20
99I7399OZ	S&P 500 INDEX SPX PUT MAR 24 4775.000 ED 032824	319.000	-2,846,445.57	717,035.74
99I7409OH	ISHARES MSCI EMERGING MARKET PUT MAR 24 036.000 ED 03/28/24	1,852.000	-100,057.73	42,545.91
99I7419SL	ISHARES MSCI EAFE ETF PUT JUL 24 074.000 ED 07/26/24	3,442.000	213,305.55	-86,142.42
99I7419ST	ISHARES MSCI EMERGING MARKET PUT JUL 24 040.000 ED 07/26/24	2,765.000	60,753.99	-55,374.24
99I7439OQ	S&P 500 INDEX SPX PUT MAR 24 4675.000 ED 031524	243.000	443,950.92	-170,855.53
99I7439OR	S&P 500 INDEX SPX PUT MAR 24 4675.000 ED 031524	144.000	263,084.13	-101,235.86
99I7439OS	ISHARES MSCI EAFE ETF PUT MAR 24 072.000 ED 03/15/24	3,550.000	131,253.60	-35,595.32
99I7439OT	ISHARES MSCI EMERGING MARKET PUT MAR 24 036.000 ED 03/15/24	2,251.000	48,335.66	-11,317.44
99I7449OE	S&P 500 INDEX SPX PUT MAR 24 4650.000 ED 031524	184.000	385,415.96	-177,149.37
99I7489OP	ISHARES MSCI EMERGING MARKET PUT MAR 24 037.500 ED 03/22/24	3,297.000	39,475.13	-12,071.52
99I7489OQ	ISHARES MSCI EAFE ETF PUT MAR 24 072.500 ED 03/22/24	3,502.000	108,467.07	-14,102.03

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
99I7489OR	S&P 500 INDEX SPX PUT MAR 24 4750.000 ED 032824	387.000	760,053.78	-376,936.66
99I7499UH	S&P 500 INDEX SPX PUT SEP 24 5470.000 ED 092024	146.000	-1,340,736.52	831,758.08
99I7499UM	S&P 500 INDEX SPX PUT SEP 24 5100.000 ED 093024	130.000	230,322.08	276,740.66
99I7499UN	S&P 500 INDEX SPX PUT SEP 24 5470.000 ED 092024	172.000	-1,579,501.26	979,852.13
99I7499UR	ISHARES MSCI EAFE ETF PUT SEP 24 077.000 ED 09/20/24	3,442.000	-406,248.42	247,724.59
99I7499US	ISHARES MSCI EMERGING MARKET PUT SEP 24 042.500 ED 09/20/24	2,765.000	-248,924.24	275,035.57
99I7509UC	S&P 500 INDEX SPX PUT SEP 24 5370.000 ED 092024	172.000	-697,120.62	1,048,994.20
99I7509UF	S&P 500 INDEX SPX PUT SEP 24 5370.000 ED 092024	146.000	-591,741.92	890,450.08
99I7509UH	ISHARES MSCI EMERGING MARKET PUT SEP 24 043.500 ED 09/20/24	2,808.000	-179,269.57	569,932.66
99I7509UI	S&P 500 INDEX SPX PUT SEP 24 5600.000 ED 093024	316.000	-2,850,960.48	6,160,410.82
99I7509UL	ISHARES MSCI EAFE ETF PUT SEP 24 081.000 ED 09/20/24	3,633.000	-412,246.88	1,601,796.81
99I7529UM	ISHARES MSCI EMERGING MARKET PUT SEP 24 039.500 ED 09/20/24	2,808.000	54,359.56	-14,115.39
99I7529UP	ISHARES MSCI EAFE ETF PUT SEP 24 075.000 ED 09/20/24	3,633.000	144,137.27	-21,895.55
99I7539UB	S&P 500 INDEX SPX PUT SEP 24 5185.000 ED 092024	146.000	447,778.08	-401,941.92
99I7539UC	S&P 500 INDEX SPX PUT SEP 24 5225.000 ED 092024	146.000	459,458.08	-1,657,249.92
99I7539UE	S&P 500 INDEX SPX PUT SEP 24 5185.000 ED 092024	172.000	527,504.70	-473,520.62
99I7539UF	S&P 500 INDEX SPX PUT SEP 24 5225.000 ED 092024	172.000	541,264.32	-1,952,376.62
99I7539UR	ISHARES MSCI EMERGING MARKET PUT SEP 24 040.000 ED 09/20/24	1,651.000	-71,037.33	47,833.29
99I7539US	ISHARES MSCI EAFE ETF PUT SEP 24 074.000 ED 09/20/24	2,137.000	-181,702.38	74,735.48
99I7559UW	S&P 500 INDEX SPX PUT SEP 24 4975.000 ED 092024	144.000	480,524.13	-75,315.87
99I7569UD	S&P 500 INDEX SPX PUT SEP 24 4975.000 ED 092024	170.000	567,269.65	-88,914.56
99I7579MG	ISHARES MSCI EAFE ETF PUT JAN 24 072.000 ED 01/19/24	3,164.000	38,028.91	-38,028.91
99I7579UH	ISHARES MSCI EAFE ETF PUT SEP 24 075.000 ED 09/30/24	3,633.000	101,623.52	-47,326.55
99I7579UJ	ISHARES MSCI EMERGING MARKET PUT SEP 24 040.000 ED 09/30/24	2,808.000	50,467.12	-16,927.05
99I7579UK	S&P 500 INDEX SPX PUT SEP 24 5660.000 ED 092024	18.000	252,425.58	-12,654.48
99I7579UZ	S&P 500 INDEX SPX PUT SEP 24 5250.000 ED 093024	316.000	668,658.39	-196,636.90
99I7599WV	S&P 500 INDEX SPX PUT NOV 24 5600.000 ED 111524	144.000	-1,562,835.87	1,012,171.22
99I7599WW	ISHARES MSCI EMERGING MARKET PUT NOV 24 043.000 ED 11/15/24	2,808.000	-255,603.39	82,754.60
99I7599WX	ISHARES MSCI EAFE ETF PUT NOV 24 082.000 ED 11/15/24	3,633.000	-472,387.55	406,782.31
99I7599WY	S&P 500 INDEX SPX PUT NOV 24 5600.000 ED 111524	173.000	-1,881,233.64	1,216,254.56
99I7609WU	S&P 500 INDEX SPX PUT NOV 24 5590.000 ED 112924	316.000	-3,777,156.89	2,602,843.71
99I7609WV	ISHARES MSCI EAFE ETF PUT NOV 24 081.000 ED 11/15/24	3,633.000	-519,621.27	454,010.00
99I7609WW	ISHARES MSCI EMERGING MARKET PUT NOV 24 042.500 ED 11/15/24	0.000	-172,852.29	11,071.16
99I7629WI	S&P 500 INDEX SPX PUT NOV 24 5350.000 ED 111524	174.000	580,727.47	-150,688.90
99I7629WL	ISHARES MSCI EMERGING MARKET PUT NOV 24 045.000 ED 11/15/24	2,808.000	-255,607.05	185,243.71
99I7629WN	S&P 500 INDEX SPX PUT NOV 24 5350.000 ED 111524	144.000	480,609.62	-124,708.05
99I7629WY	ISHARES MSCI EAFE ETF PUT NOV 24 079.000 ED 11/15/24	3,633.000	243,301.86	-530,520.27
99I7629WZ	S&P 500 INDEX SPX PUT NOV 24 5510.000 ED 112924	317.000	-2,124,368.92	1,393,818.92
99I7639WO	ISHARES MSCI EMERGING MARKET PUT NOV 24 044.000 ED 11/15/24	2,808.000	-120,823.05	140,316.96

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
99I7659WU	S&P 500 INDEX SPX PUT NOV 24 5385.000 ED 112924	319.000	1,019,594.47	-187,920.54
99I7669WE	ISHARES MSCI EMERGING MARKET PUT NOV 24 042.000 ED 11/29/24	2,808.000	78,542.68	-51,230.12
99I7669WM	ISHARES MSCI EAFE ETF PUT NOV 24 077.000 ED 11/29/24	3,633.000	156,112.28	-200,684.16
99I7669WY	S&P 500 INDEX SPX PUT NOV 24 6000.000 ED 111524	18.000	289,115.49	-62,139.54
99I7679TH	ISHARES MSCI EAFE ETF PUT AUG 24 077.000 ED 08/16/24	3,442.000	-461,320.42	44,652.24
99I7679TQ	S&P 500 INDEX SPX PUT AUG 24 5240.000 ED 081624	172.000	-1,513,902.61	403,675.02
99I7679TR	S&P 500 INDEX SPX PUT AUG 24 5240.000 ED 081624	146.000	-1,285,281.92	342,662.46
99I7679TS	ISHARES MSCI EAFE ETF PUT AUG 24 078.000 ED 08/16/24	162.000	-304,223.78	60,906.79
99I7679TU	ISHARES MSCI EMERGING MARKET PUT AUG 24 041.500 ED 08/16/24	2,986.000	-238,960.17	124,989.26
99I7689TX	S&P 500 INDEX SPX PUT AUG 24 5205.000 ED 083024	316.000	-1,306,036.48	414,577.27
99I7699TM	ISHARES MSCI EMERGING MARKET PUT AUG 24 042.000 ED 08/16/24	2,765.000	-204,684.24	41,399.53
99I7709TQ	S&P 500 INDEX SPX PUT AUG 24 5235.000 ED 081624	172.000	395,075.26	-169,080.62
99I7709TW	S&P 500 INDEX SPX PUT AUG 24 5235.000 ED 081624	146.000	335,362.46	-143,521.92
99I7709TX	ISHARES MSCI EAFE ETF PUT AUG 24 074.000 ED 08/16/24	3,442.000	116,932.23	-86,142.42
99I7709TY	ISHARES MSCI EMERGING MARKET PUT AUG 24 040.500 ED 08/16/24	2,765.000	60,753.99	-11,134.24
99I7739XA	S&P 500 INDEX SPX PUT DEC 24 5715.000 ED 122024	174.000	-2,256,242.58	1,431,105.30
99I7739XB	S&P 500 INDEX SPX PUT DEC 24 5715.000 ED 122024	144.000	-1,867,369.42	1,184,395.95
99I7739XF	S&P 500 INDEX SPX PUT DEC 24 5400.000 ED 122024	144.000	523,147.95	-764,212.05
99I7739XK	ISHARES MSCI EMERGING MARKET PUT DEC 24 045.000 ED 12/20/24	2,808.000	-346,867.05	508,154.78
99I7739XL	ISHARES MSCI EAFE ETF PUT DEC 24 083.000 ED 12/20/24	3,633.000	-755,766.27	1,740,056.25
99I7749TA	S&P 500 INDEX SPX PUT AUG 24 5350.000 ED 083024	316.000	720,460.67	-1,706,336.97
99I7749TG	ISHARES MSCI EMERGING MARKET PUT AUG 24 042.000 ED 08/23/24	2,808.000	67,478.47	-159,013.40
99I7749XH	S&P 500 INDEX SPX PUT DEC 24 5775.000 ED 123124	319.000	-3,775,061.97	1,220,875.97
99I7749XQ	ISHARES MSCI EMERGING MARKET PUT DEC 24 044.000 ED 12/31/24	2,808.000	-300,535.05	499,957.89
99I7749XT	ISHARES MSCI EAFE ETF PUT DEC 24 080.000 ED 12/31/24	3,633.000	-643,143.27	1,088,459.21
99I7769RD	S&P 500 INDEX SPX PUT JUN 24 5220.000 ED 062124	144.000	-1,384,275.87	3,180,066.19
99I7769RE	ISHARES MSCI EAFE ETF PUT JUN 24 078.000 ED 06/21/24	3,550.000	-465,145.32	638,899.53
99I7769RF	S&P 500 INDEX SPX PUT JUN 24 5220.000 ED 062124	243.000	-2,335,965.52	5,041,054.78
99I7769RI	S&P 500 INDEX SPX PUT JUN 24 5235.000 ED 062124	140.000	-1,260,416.76	3,326,573.67
99I7769XF	S&P 500 INDEX SPX PUT DEC 24 5400.000 ED 122024	174.000	632,119.51	-923,422.90
99I7769XI	S&P 500 INDEX SPX PUT DEC 24 5180.000 ED 122024	144.000	459,211.95	-70,976.42
99I7769XJ	ISHARES MSCI EMERGING MARKET PUT DEC 24 040.500 ED 12/20/24	2,808.000	96,794.21	-38,946.62
99I7769XL	S&P 500 INDEX SPX PUT DEC 24 5180.000 ED 122024	175.000	558,045.55	-86,246.19
99I7779RN	S&P 500 INDEX SPX PUT JUN 24 5115.000 ED 062824	363.000	-3,485,898.75	1,469,947.80
99I7779RQ	ISHARES MSCI EAFE ETF PUT JUN 24 076.000 ED 06/28/24	3,502.000	-532,398.03	112,207.19
99I7779RR	ISHARES MSCI EMERGING MARKET PUT JUN 24 040.000 ED 06/28/24	0.000	-207,617.66	12,338.34
99I7779RX	S&P 500 INDEX SPX PUT JUN 24 4775.000 ED 062124	85.000	-475,065.58	221,973.50
99I7789RA	S&P 500 INDEX SPX PUT JUN 24 4775.000 ED 062124	129.000	-720,980.59	336,816.72
99I7799RS	S&P 500 INDEX SPX PUT JUN 24 4820.000 ED 062124	143.000	343,042.16	-86,232.84

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
99I7799RT	ISHARES MSCI EMERGING MARKET PUT JUN 24 038.500 ED 06/21/24	2,986.000	45,769.43	-23,968.17
99I7799RU	ISHARES MSCI EAFE ETF PUT JUN 24 072.500 ED 06/21/24	3,550.000	120,603.68	-31,652.95
99I7799RV	S&P 500 INDEX SPX PUT JUN 24 4820.000 ED 062124	221.000	518,676.91	-255,385.88
99I7799TS	S&P 500 INDEX SPX PUT AUG 24 5600.000 ED 081624	18.000	242,225.52	-120,444.42
99I7799XL	S&P 500 INDEX SPX PUT DEC 24 5675.000 ED 123124	320.000	859,956.25	-167,955.16
99I7799XQ	ISHARES MSCI EMERGING MARKET PUT DEC 24 040.000 ED 12/31/24	2,937.000	61,775.28	-11,804.24
99I7799XR	ISHARES MSCI EAFE ETF PUT DEC 24 072.000 ED 12/31/24	3,575.000	132,175.59	-18,297.46
99I7799XV	S&P 500 INDEX SPX PUT DEC 24 6110.000 ED 122024	18.000	269,467.98	-96,300.34
99I7809MK	S&P 500 INDEX SPX PUT JAN 25 5800.000 ED 011725	144.000	-1,757,236.05	2,371,387.95
99I7809MP	S&P 500 INDEX SPX PUT JAN 25 5800.000 ED 011725	174.000	-2,123,326.90	2,865,347.43
99I7809MS	S&P 500 INDEX SPX PUT JAN 25 5745.000 ED 011725	144.000	-2,099,812.05	453,164.15
99I7809MV	S&P 500 INDEX SPX PUT JAN 25 5745.000 ED 011725	175.000	-2,552,378.92	550,704.99
99I7829MA	S&P 500 INDEX SPX PUT JAN 25 5975.000 ED 013125	320.000	-3,488,308.55	2,135,443.03
99I7829MH	ISHARES MSCI EMERGING MARKET PUT JAN 25 042.000 ED 01/17/25	2,937.000	-236,954.75	110,078.15
99I7829MI	ISHARES MSCI EAFE ETF PUT JAN 25 076.000 ED 01/17/25	3,575.000	-407,645.63	172,005.65
99I7829RW	ISHARES MSCI EAFE ETF PUT JUN 24 075.000 ED 06/28/24	3,471.000	72,797.18	-62,339.20
99I7839MY	S&P 500 INDEX SPX PUT JAN 25 5675.000 ED 011725	177.000	458,757.51	-255,414.39
99I7839MZ	S&P 500 INDEX SPX PUT JAN 25 5675.000 ED 011725	144.000	373,964.15	-208,366.76
99I7839RO	S&P 500 INDEX SPX PUT JUN 24 5050.000 ED 062824	316.000	656,840.64	-114,051.48
99I7849MA	ISHARES MSCI EMERGING MARKET PUT JAN 25 040.000 ED 01/17/25	2,937.000	59,404.44	-33,831.74
99I7879MH	S&P 500 INDEX SPX PUT JAN 25 5750.000 ED 013125	319.000	1,051,720.65	-1,883,063.11
99I8569ER	CBOE VOLATILITY INDE INDEX VIX CALL MAY 24 020.000 ED 052224	1,758.000	-277,811.20	195,401.22
99I8579EP	CBOE VOLATILITY INDE INDEX VIX CALL MAY 24 030.000 ED 052224	1,758.000	124,769.79	-89,887.20
99I8599BB	S&P 500 INDEX SPX CALL FEB 24 5000.000 ED 021624	127.000	-211,204.41	198,122.70
99I8599BC	S&P 500 INDEX SPX CALL FEB 24 5060.000 ED 021624	127.000	88,515.59	-78,904.52
99I8599BG	S&P 500 INDEX SPX CALL FEB 24 5060.000 ED 021624	192.000	133,817.77	-111,826.44
99I8599BH	S&P 500 INDEX SPX CALL FEB 24 5000.000 ED 021624	192.000	-319,301.16	283,941.84
99I8609DA	ISHARES RUSSELL 2000 ETF CALL APR 24 210.000 ED 041924	834.000	-495,167.48	495,167.48
99I8609DM	ISHARES RUSSELL 2000 ETF CALL APR 24 230.000 ED 041924	834.000	107,802.21	-107,802.21
99I8609EO	S&P 500 INDEX SPX CALL MAY 24 5425.000 ED 051724	144.000	388,364.13	-32,115.87
99I8609EP	ISHARES MSCI EAFE ETF CALL MAY 24 083.000 ED 051724	3,550.000	124,153.65	-12,520.32
99I8609ES	S&P 500 INDEX SPX CALL MAY 24 5425.000 ED 051724	243.000	655,359.23	-123,987.52
99I8619EC	S&P 500 INDEX SPX CALL MAY 24 5435.000 ED 051724	70.000	210,465.44	-28,391.88
99I8639DP	UNITED STATES OIL FUND LP CALL APR 24 085.000 ED 041924	1,838.000	120,430.57	-68,055.35
99I8659DW	ISHARES MSCI EAFE ETF CALL APR 24 080.000 ED 041924	3,550.000	166,753.31	-376,395.32
99I8659DX	ISHARES MSCI EMERGING MARKET CALL APR 24 042.000 ED 041924	2,774.000	67,023.95	-115,195.48
99I8659DY	S&P 500 INDEX SPX CALL APR 24 5250.000 ED 041924	283.000	789,608.96	-1,345,579.95
99I8659EA	S&P 500 INDEX SPX CALL MAY 24 5325.000 ED 051724	144.000	-104,115.87	65,915.01
99I8659EB	S&P 500 INDEX SPX CALL MAY 24 5375.000 ED 051724	0.000	-51,696.44	40,112.74

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
99I8659EC	S&P 500 INDEX SPX CALL MAY 24 5350.000 ED 053124	363.000	1,196,795.47	-211,638.74
99I8659EG	S&P 500 INDEX SPX CALL MAY 24 5375.000 ED 051724	0.000	-33,991.74	26,377.38
99I8659EI	ISHARES MSCI EAFE ETF CALL MAY 24 081.500 ED 053124	3,502.000	115,471.01	-173,923.03
99I8659EJ	ISHARES MSCI EMERGING MARKET CALL MAY 24 042.500 ED 053124	2,986.000	72,334.23	-265,834.17
99I8669DA	S&P 500 INDEX SPX CALL APR 24 5250.000 ED 041924	243.000	655,359.23	-978,810.52
99I8679EM	S&P 500 INDEX SPX CALL MAY 24 5325.000 ED 051724	219.000	-158,342.88	100,247.13
99I8699DJ	ISHARES MSCI EMERGING MARKET CALL APR 24 043.500 ED 042624	2,774.000	49,857.09	-11,170.48
99I8699DU	ISHARES MSCI EAFE ETF CALL APR 24 081.000 ED 041924	3,550.000	223,552.86	-145,645.32
99I8699DV	ISHARES MSCI EAFE ETF CALL APR 24 083.000 ED 042624	3,502.000	90,957.21	-14,102.03
99I8699DW	S&P 500 INDEX SPX CALL APR 24 5350.000 ED 043024	387.000	888,924.13	-988,021.39
99I8729BL	ENERGY SELECT SECTOR SPDR CALL FEB 25 095.000 ED 022125	3,730.000	246,101.62	-182,841.43
99I8729CP	S&P 500 INDEX SPX CALL MAR 24 5075.000 ED 031524	243.000	686,948.97	-1,312,395.53
99I8729CQ	S&P 500 INDEX SPX CALL MAR 24 5075.000 ED 031524	144.000	407,084.13	-778,035.86
99I8729CR	ISHARES MSCI EAFE ETF CALL MAR 24 078.000 ED 031524	3,550.000	149,003.45	-156,295.32
99I8729CS	ISHARES MSCI EMERGING MARKET CALL MAR 24 041.000 ED 031524	2,251.000	32,578.78	-54,093.44
99I8729CZ	S&P 500 INDEX SPX CALL MAR 24 5055.000 ED 031524	184.000	433,754.22	-964,827.26
99I8749CQ	ISHARES MSCI EMERGING MARKET CALL MAR 24 040.500 ED 030124	1,126.000	-34,936.23	26,993.54
99I8749CR	ISHARES MSCI EMERGING MARKET CALL MAR 24 041.500 ED 030124	1,126.000	10,103.67	-3,408.23
99I8759CX	S&P 500 INDEX SPX CALL MAR 24 5150.000 ED 031524	144.000	380,444.14	-252,435.87
99I8809CE	S&P 500 INDEX SPX CALL MAR 24 5150.000 ED 031524	243.000	641,669.34	-425,985.52
99I8819CO	S&P 500 INDEX SPX CALL MAR 24 5135.000 ED 031524	70.000	215,036.40	-162,557.98
99I8909DD	S&P 500 INDEX SPX CALL APR 24 5350.000 ED 041924	144.000	208,364.13	-223,635.87
99I8909DF	S&P 500 INDEX SPX CALL APR 24 5350.000 ED 041924	243.000	351,611.66	-377,385.52
99I8909DG	ISHARES MSCI EMERGING MARKET CALL APR 24 042.500 ED 041924	2,774.000	65,113.98	-20,879.48
99I8969GI	S&P 500 INDEX SPX CALL JUL 24 5425.000 ED 071924	172.000	474,538.18	-1,796,083.66
99I8969GJ	S&P 500 INDEX SPX CALL JUL 24 5425.000 ED 071924	146.000	402,078.08	-1,524,601.62
99I8969GK	ISHARES MSCI EAFE ETF CALL JUL 24 082.000 ED 071924	3,471.000	145,684.65	-60,666.20
99I8969GN	ISHARES MSCI EMERGING MARKET CALL JUL 24 044.000 ED 071924	2,986.000	74,567.67	-43,873.17
99I8979DR	S&P 500 INDEX SPX CALL APR 24 5375.000 ED 043024	387.000	737,994.89	-203,903.46
99I9049IZ	S&P 500 INDEX SPX CALL SEP 24 5730.000 ED 092024	144.000	521,996.13	-396,435.87
99I9079IK	ISHARES MSCI EMERGING MARKET CALL SEP 24 044.500 ED 092024	2,808.000	60,738.20	-70,275.39
99I9079IL	ISHARES MSCI EAFE ETF CALL SEP 24 084.000 ED 092024	3,633.000	110,801.34	-11,001.27
99I9079IQ	S&P 500 INDEX SPX CALL SEP 24 5725.000 ED 092024	146.000	512,748.08	-569,841.92
99I9079IR	S&P 500 INDEX SPX CALL SEP 24 5755.000 ED 092024	146.000	444,858.08	-160,311.92
99I9079IS	S&P 500 INDEX SPX CALL SEP 24 5755.000 ED 092024	172.000	524,064.80	-188,860.62
99I9079IT	S&P 500 INDEX SPX CALL SEP 24 5725.000 ED 092024	172.000	604,042.57	-671,320.62
99I9119IJ	S&P 500 INDEX SPX CALL SEP 24 5600.000 ED 092024	144.000	373,964.13	-781,375.23
99I9119IT	S&P 500 INDEX SPX CALL SEP 24 5600.000 ED 092024	170.000	441,473.15	-922,453.46
99I9139HK	S&P 500 INDEX SPX CALL AUG 24 5450.000 ED 081624	0.000	-208,259.66	-54,267.62

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
99I9139IG	S&P 500 INDEX SPX CALL SEP 24 5650.000 ED 093024	315.000	849,533.70	-1,905,128.46
99I9159CE	S&P 500 INDEX SPX CALL MAR 24 5175.000 ED 031524	144.000	-283,689.62	516,357.10
99I9159CF	ISHARES MSCI EMERGING MARKET CALL MAR 24 041.500 ED 032224	3,297.000	72,444.87	-110,048.52
99I9159CG	ISHARES MSCI EAFE ETF CALL MAR 24 078.000 ED 032224	3,502.000	136,482.84	-357,298.03
99I9159CH	S&P 500 INDEX SPX CALL MAR 24 5170.000 ED 032824	387.000	985,673.65	-1,637,353.99
99I9169FL	S&P 500 INDEX SPX CALL JUN 24 5310.000 ED 062124	143.000	465,477.16	-887,032.84
99I9169FM	ISHARES MSCI EMERGING MARKET CALL JUN 24 043.500 ED 062124	2,986.000	66,689.26	-235,974.17
99I9169FN	ISHARES MSCI EAFE ETF CALL JUN 24 081.000 ED 062124	3,550.000	145,453.48	-491,408.64
99I9169FO	S&P 500 INDEX SPX CALL JUN 24 5310.000 ED 062124	221.000	733,045.20	-1,169,010.93
99I9169HG	S&P 500 INDEX SPX CALL AUG 24 5660.000 ED 081624	172.000	515,422.04	-894,920.62
99I9169HJ	S&P 500 INDEX SPX CALL AUG 24 5660.000 ED 081624	146.000	437,521.58	-759,641.92
99I9169HK	ISHARES MSCI EAFE ETF CALL AUG 24 083.000 ED 081624	3,442.000	89,396.99	-20,744.42
99I9169HL	ISHARES MSCI EMERGING MARKET CALL AUG 24 044.500 ED 081624	2,765.000	80,108.45	-15,281.74
99I9179JT	S&P 500 INDEX SPX CALL OCT 24 5825.000 ED 101824	144.000	445,964.13	-73,062.45
99I9179JU	ISHARES MSCI EMERGING MARKET CALL OCT 24 046.000 ED 101824	2,808.000	44,851.28	-290,707.05
99I9179JV	ISHARES MSCI EAFE ETF CALL OCT 24 087.000 ED 101824	3,633.000	97,990.62	-116,358.27
99I9179JX	S&P 500 INDEX SPX CALL OCT 24 5825.000 ED 101824	173.000	533,721.49	-87,776.42
99I9189HG	S&P 500 INDEX SPX CALL AUG 24 5740.000 ED 081624	172.000	413,987.86	-89,148.78
99I9189HI	S&P 500 INDEX SPX CALL AUG 24 5740.000 ED 081624	146.000	351,418.08	-75,631.92
99I9199CF	S&P 500 INDEX SPX CALL MAR 24 5175.000 ED 031524	121.000	-238,493.49	511,650.83
99I9199FN	ISHARES MSCI EAFE ETF CALL JUN 24 083.000 ED 062824	3,471.000	97,093.99	-10,912.20
99I9199FP	ISHARES MSCI EMERGING MARKET CALL JUN 24 045.000 ED 062824	2,986.000	47,695.42	-9,038.17
99I9199HF	S&P 500 INDEX SPX CALL AUG 24 5800.000 ED 083024	316.000	925,857.58	-181,093.47
99I9199HI	ISHARES MSCI EMERGING MARKET CALL AUG 24 046.000 ED 082324	2,765.000	71,813.68	-11,134.24
99I9209FM	S&P 500 INDEX SPX CALL JUN 24 5415.000 ED 062124	170.000	390,482.31	-128,014.56
99I9209FN	S&P 500 INDEX SPX CALL JUN 24 5440.000 ED 062824	313.000	794,069.14	-201,044.05
99I9209FO	S&P 500 INDEX SPX CALL JUN 24 5415.000 ED 062124	143.000	328,467.16	-107,682.84
99I9209HW	ISHARES MSCI EAFE ETF CALL AUG 24 084.000 ED 081624	3,442.000	127,257.94	-10,418.42
99I9219CM	S&P 500 INDEX SPX CALL MAR 24 5240.000 ED 032824	194.000	555,103.60	-287,707.21
99I9219CN	S&P 500 INDEX SPX CALL MAR 24 5225.000 ED 031524	144.000	141,287.50	-46,515.86
99I9219CP	S&P 500 INDEX SPX CALL MAR 24 5225.000 ED 031524	243.000	238,586.54	-78,515.53
99I9219JS	S&P 500 INDEX SPX CALL OCT 24 5840.000 ED 103124	316.000	994,428.05	-1,296,556.89
99I9219JT	ISHARES MSCI EAFE ETF CALL OCT 24 085.000 ED 102524	3,633.000	97,985.90	-25,533.27
99I9219JU	ISHARES MSCI EMERGING MARKET CALL OCT 24 045.000 ED 102524	2,808.000	56,079.31	-314,575.05
99I9239CL	S&P 500 INDEX SPX CALL MAR 24 5205.000 ED 032824	265.000	584,845.74	-1,371,030.90
99I9259CQ	ISHARES MSCI EAFE ETF CALL MAR 24 079.000 ED 032224	3,502.000	178,506.51	-399,322.03
99I9279CV	ISHARES MSCI EAFE ETF CALL MAR 24 080.000 ED 032224	3,502.000	199,518.34	-140,174.03
99I9349GQ	ISHARES MSCI EAFE ETF CALL JUL 24 081.000 ED 072624	3,442.000	92,838.90	-337,408.42
99I9369GD	ISHARES MSCI EMERGING MARKET CALL JUL 24 044.000 ED 072624	2,765.000	55,224.14	-135,559.24

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
99I9389GH	S&P 500 INDEX SPX CALL JUL 24 5610.000 ED 072624	316.000	672,113.39	-1,741,168.48
99I9469IE	S&P 500 INDEX SPX CALL SEP 24 5675.000 ED 092024	144.000	374,774.85	-855,507.87
99I9469IF	ISHARES MSCI EAFE ETF CALL SEP 24 083.000 ED 093024	3,633.000	123,420.91	-548,680.55
99I9469IG	ISHARES MSCI EMERGING MARKET CALL SEP 24 045.000 ED 093024	2,808.000	58,890.89	-11,311.05
99I9469IH	S&P 500 INDEX SPX CALL SEP 24 5675.000 ED 092024	170.000	442,430.22	-1,009,974.56
99I9489LR	INVESCO QQQ TRUST SERIES 1 CALL DEC 24 505.000 ED 123124	1,767.000	-1,221,157.40	2,439,925.92
99I9489LS	INVESCO QQQ TRUST SERIES 1 CALL DEC 24 545.000 ED 123124	1,767.000	208,949.24	-309,093.71
99I9489LT	INVESCO QQQ TRUST SERIES 1 CALL DEC 24 505.000 ED 122024	708.000	-311,801.89	302,995.63
99I9499IR	S&P 500 INDEX SPX CALL SEP 24 5740.000 ED 093024	316.000	857,630.52	-188,976.90
99I9509IX	S&P 500 INDEX SPX CALL SEP 24 5730.000 ED 092024	170.000	616,228.29	-468,014.56
99I9519LC	ISHARES RUSSELL 2000 ETF CALL DEC 24 260.000 ED 123124	3,135.000	206,682.57	-125,483.86
99I9519LD	ISHARES RUSSELL 2000 ETF CALL DEC 24 240.000 ED 123124	3,135.000	-1,005,495.70	2,470,559.69
99I9519LF	S&P 500 INDEX SPX CALL DEC 24 6150.000 ED 122024	144.000	344,011.95	-259,635.85
99I9519LG	S&P 500 INDEX SPX CALL DEC 24 6150.000 ED 122024	175.000	416,861.47	-315,529.68
99I9529KA	S&P 500 INDEX SPX CALL NOV 24 5975.000 ED 111524	174.000	567,909.70	-537,838.90
99I9529KC	S&P 500 INDEX SPX CALL NOV 24 5975.000 ED 111524	144.000	469,883.06	-445,108.05
99I9529KL	ISHARES MSCI EMERGING MARKET CALL NOV 24 049.500 ED 111524	2,808.000	105,217.98	-5,695.05
99I9529KM	ISHARES MSCI EAFE ETF CALL NOV 24 088.000 ED 111524	3,633.000	196,074.17	-30,982.77
99I9529LA	ISHARES 20+ YEAR TREASURY BD CALL DEC 24 099.000 ED 123124	2,203.000	105,688.24	-36,408.43
99I9559KE	S&P 500 INDEX SPX CALL NOV 24 6050.000 ED 112924	317.000	1,282,870.60	-308,083.37
99I9559KR	ISHARES MSCI EMERGING MARKET CALL NOV 24 048.500 ED 112924	2,808.000	86,966.45	-7,682.62
99I9559KZ	ISHARES MSCI EAFE ETF CALL NOV 24 086.000 ED 112924	3,633.000	203,339.97	-21,900.27
99I9579JF	ISHARES MSCI EMERGING MARKET CALL OCT 24 047.000 ED 102524	2,808.000	98,198.13	-348,271.05
99I9619JE	S&P 500 INDEX SPX CALL OCT 24 5880.000 ED 103124	317.000	861,997.98	-1,364,059.92
99I9629HL	S&P 500 INDEX SPX CALL AUG 24 5525.000 ED 081624	101.000	141,797.34	-34,680.05
99I9629HM	S&P 500 INDEX SPX CALL AUG 24 5450.000 ED 081624	0.000	-247,463.82	-65,513.82
99I9629HU	S&P 500 INDEX SPX CALL AUG 24 5525.000 ED 081624	85.000	119,337.72	-29,186.18
99I9629HX	S&P 500 INDEX SPX CALL AUG 24 5375.000 ED 081624	85.000	-185,357.53	434,009.91
99I9629JW	ISHARES MSCI EMERGING MARKET CALL OCT 24 048.500 ED 102524	2,808.000	174,012.03	-11,311.05
99I9639HA	S&P 500 INDEX SPX CALL AUG 24 5375.000 ED 081624	101.000	-220,248.36	518,135.37
99I9679HP	S&P 500 INDEX SPX CALL AUG 24 5530.000 ED 083024	93.000	242,723.80	-476,690.32
99I9679HQ	S&P 500 INDEX SPX CALL AUG 24 5455.000 ED 083024	93.000	-553,724.50	918,868.97
99I9709HC	S&P 500 INDEX SPX CALL AUG 24 5675.000 ED 083024	314.000	-1,021,450.43	505,795.56
99I9709HD	S&P 500 INDEX SPX CALL AUG 24 5715.000 ED 083024	314.000	523,421.67	-167,392.53
99I9829LT	S&P 500 INDEX SPX CALL DEC 24 6225.000 ED 123124	318.000	622,307.95	-143,954.28
99I9869LI	ISHARES MSCI EMERGING MARKET CALL DEC 24 045.000 ED 123124	2,937.000	72,569.06	-29,426.24
99I9869LL	ISHARES MSCI EAFE ETF CALL DEC 24 081.000 ED 123124	3,575.000	117,875.99	-26,063.46
99I9969LN	ISHARES RUSSELL 2000 ETF CALL DEC 24 255.000 ED 123124	1,568.000	-408,176.66	136,382.14
99QAH19HN	CCP OIS R SOFR CALL AUG 24 003.599 ED 082624	100,000.000	360.50	-2,500.00

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
99QAH19HP	CCP OIS R SOFR CALL AUG 24 003.643 ED 082624	100,000.000	365.00	-3,000.00
99QAH19HQ	CCP OIS R SOFR CALL AUG 24 003.611 ED 082624	100,000.000	403.75	-2,500.00
99QAH19HR	CCP OIS R SOFR CALL AUG 24 003.600 ED 082624	100,000.000	408.75	-2,500.00
99QAH19HT	CCP OIS R SOFR CALL AUG 24 003.555 ED 082624	100,000.000	370.00	-2,000.00
99QAH19HU	CCP OIS R SOFR CALL AUG 24 003.565 ED 082624	100,000.000	360.00	-2,500.00
99QAH19UM	CDX SP CDX.NA.IG.42_V1 PUT SEP 24 000.800 ED 091824	128,790,000.000	27,367.88	-126,214.20
99QAH19UN	CDX BP CDX.NA.IG.42.V1 PUT SEP 24 000.600 ED 091824	128,790,000.000	-77,274.00	349,664.85
99QAHU9NG	CCP OIS R SOFR P 3.8% PUT FEB 24 003.800 ED 020524	200,000.000	950.00	-66.06
99VVB3QY0	ALPHADYNE INTL LTD CLASS 5A SERIES 1- RAY	9,972.181	-15,581,832.72	16,388,997.00
99VVC2LC4	VERITION INTERNATIONAL MULTI-STRATEGY FUND LTD	25,000.000	-25,000,000.00	25,613,261.00
99VVC2VC3	ALPHADYNE GL RATES II CLASS 6A SER 1	2,205.391	-2,790,916.00	3,015,065.00
99VVC2ZS4	STRATEGIC VAL RESTR FD SER E4-CR-Z/D2036NOV21	3,353,250.460	-3,353,250.46	3,353,250.46
99VVC4RA8	CLASS 6 A USD SERIES 2024-04	8,092.825	-7,790,916.28	8,270,587.00
EDF306I4S	EURO-BUND FUTURE (EUX) EXP SEP 24	6.000	0.00	-17,980.42
FK99VZ9RZ	KOSPI 200 INDEX PUT JUN 25 330.000 ED 06/12/25	4,736,853.000	-25,302.66	75,412.25
LMBMX5B00	MEXICAN UDIBONOS 4.000% 08/24/2034	8,259,382.790	-457,180.88	392,663.69
NA9QR0F28	CCP_IRS. R USD-SOFR-COMPOUND C PAY 3.59% 2034 JAN 09	100,000.000	-0.01	1,580.51
NA9QR0F44	CCP_IRS._R USD-SOFR-COMPOUND C PAY 3.59% 2034 JAN 09	100,000.000	0.01	-0.01
NA9QR1WK7	CCP_IRS._R USD-SOFR-COMPOUND C PAY 3.6% 2034 JAN 17	200,000.000	-0.02	4,698.78
NA9QR1WL5	CCP_IRS._R USD-SOFR-COMPOUND C PAY 3.6% 2034 JAN 17	200,000.000	0.02	-0.02
NA9QR2145	CCP_IRS. R USD-SOFR-COMPOUND C PAY 3.74% 2034 JAN 22	100,000.000	-0.01	0.01
NA9QR2152	CCP_IRS._R USD-SOFR-COMPOUND C PAY 3.74% 2034 JAN 22	100,000.000	15.82	-0.01
NA9QR2707	CCP_IRS._R USD-SOFR-COMPOUND C PAY 3.71% 2033 AUG 15	1,900,000.000	0.01	-39,101.85
NA9QR27Z0	CCP_IRS. R USD-SOFR-COMPOUND C PAY 3.71% 2033 AUG 15	1,900,000.000	-0.01	25,548.69
NA9QR2UX9	CCP_IRS. R USD-SOFR-COMPOUND C PAY 3.69% 2033 AUG 15	500,000.000	-0.01	18,320.99
NA9QR2UY7	CCP_IRS._R USD-SOFR-COMPOUND C PAY 3.69% 2033 AUG 15	500,000.000	0.01	-0.04
NA9QR2VF7	CCP_IRS. R USD-SOFR-COMPOUND C PAY 3.68% 2030 OCT 31	1,300,000.000	-0.01	1,679.71
NA9QR2VG5	CCP_IRS._R USD-SOFR-COMPOUND C PAY 3.68% 2030 OCT 31	1,300,000.000	0.01	-20,121.24
NA9QR3TJ0	CCP_IRS. P USD-SOFR-COMPOUND C REC 3.69% 2034 JAN 24	100,000.000	-0.01	0.01
NA9QR3TK7	CCP_IRS._P USD-SOFR-COMPOUND C REC 3.69% 2034 JAN 24	100,000.000	0.01	-832.26
NA9QR3TL5	CCP_IRS. P USD-SOFR-COMPOUND C REC 3.67% 2034 JAN 24	100,000.000	-0.01	0.01
NA9QR3TM3	CCP_IRS._P USD-SOFR-COMPOUND C REC 3.67% 2034 JAN 24	100,000.000	0.01	-956.43
NA9QR8100	CCP_IRS._P USD-SOFR-COMPOUND C REC 3.94% 2029 FEB 22	300,000.000	0.01	-0.01
NA9QR81Z3	CCP_IRS. P USD-SOFR-COMPOUND C REC 3.94% 2029 FEB 22	300,000.000	-0.01	1,055.09
NA9QR8R10	CCP_IRS. P USD-SOFR-COMPOUND C REC 3.86% 2034 FEB 21	200,000.000	-0.02	0.02
NA9QR8R28	CCP_IRS._P USD-SOFR-COMPOUND C REC 3.86% 2034 FEB 21	200,000.000	0.02	-445.32
NA9QR9UJ5	CCP_IRS. P USD-SOFR-COMPOUND C REC 3.97% 2029 FEB 27	100,000.000	-0.01	493.03
NA9QR9UK2	CCP_IRS._P USD-SOFR-COMPOUND C REC 3.97% 2029 FEB 27	100,000.000	0.01	-0.01
NA9QRZ308	CCP_IRS._R USD-SOFR-COMPOUND C PAY 3.65% 2034 JAN 08	100,000.000	0.01	-0.01

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NA9QRZ3V0	CCP_IRS. R USD-SOFR-COMPOUND C PAY 3.67% 2034 JAN 08	100,000.000	-0.01	913.23
NA9QRZ3W8	CCP_IRS._R USD-SOFR-COMPOUND C PAY 3.67% 2034 JAN 08	100,000.000	0.01	-0.01
NA9QRZ3Y4	CCP_IRS. R USD-SOFR-COMPOUND C PAY 3.65% 2034 JAN 08	100,000.000	-0.01	764.17
NA9QS35W6	CCP_IRS. R USD-SOFR-COMPOUND C PAY 4.06% 2034 JUL 02	100,000.000	-0.01	0.01
NA9QS35X4	CCP_IRS._R USD-SOFR-COMPOUND C PAY 4.06% 2034 JUL 02	100,000.000	0.01	-6,119.60
NA9QS35Y2	CCP_IRS. R USD-SOFR-COMPOUND C PAY 3.99% 2034 JUL 02	100,000.000	-0.01	0.01
NA9QS35Z9	CCP_IRS._R USD-SOFR-COMPOUND C PAY 3.99% 2034 JUL 02	100,000.000	0.01	-5,567.29
NA9QS59J6	CCP_IRS. P USD-SOFR-COMPOUND C REC 3.89% 2034 JUL 12	100,000.000	-75.72	0.01
NA9QS59K3	CCP_IRS._P USD-SOFR-COMPOUND C REC 3.89% 2034 JUL 12	100,000.000	0.01	-0.01
NA9QS5P74	CCP_IRS. R USD-SOFR-COMPOUND C PAY 3.88% 2034 JUL 10	200,000.000	-0.01	0.01
NA9QS5P82	CCP_IRS._R USD-SOFR-COMPOUND C PAY 3.88% 2034 JUL 10	200,000.000	0.01	-451.10
NA9QSBDG4	CCP_IRS. P USD-SOFR-COMPOUND C REC 3.71% 2034 MAR 05	100,000.000	-0.01	0.01
NA9QSBDH2	CCP_IRS._P USD-SOFR-COMPOUND C REC 3.71% 2034 MAR 05	100,000.000	0.01	-80.03
NA9QSBDJ8	CCP_IRS. P USD-SOFR-COMPOUND C REC 3.65% 2034 MAR 05	100,000.000	-0.01	0.01
NA9QSBDK5	CCP_IRS._P USD-SOFR-COMPOUND C REC 3.65% 2034 MAR 05	100,000.000	0.01	-733.29
NA9QSBDN9	CCP_IRS. P USD-SOFR-COMPOUND C REC 3.7% 2034 MAR 05	100,000.000	-0.01	0.01
NA9QSBDP4	CCP_IRS._P USD-SOFR-COMPOUND C REC 3.7% 2034 MAR 05	100,000.000	0.01	-187.51
NA9QSFJE4	CCP_CDX. SP UL CDX.NA.IG.42_V1 REC 100BPS 2029 JUN 20	71,000,000.000	-1,579,355.20	1,515,269.04
NA9QSFJF1	CCP_CDX._SP UL CDX.NA.IG.42_V1 REC 100BPS 2029 JUN 20	71,000,000.000	0.03	-0.04
NA9QSJYV1	CCP_IRS. P USD-SOFR-COMPOUND C REC 3.9% 2034 APR 10	100,000.000	-0.01	0.01
NA9QSJYW9	CCP_IRS._P USD-SOFR-COMPOUND C REC 3.9% 2034 APR 10	100,000.000	0.01	-727.04
NA9QSKZ39	CCP_IRS._P USD-SOFR-COMPOUND C REC 3.95% 2034 APR 16	100,000.000	0.01	-2,445.83
NA9QSKZZ8	CCP_IRS. P USD-SOFR-COMPOUND C REC 3.95% 2034 APR 16	100,000.000	-0.01	0.01
NA9QSLF39	CCP_IRS. P USD-SOFR-COMPOUND C REC 4.08% 2034 APR 17	100,000.000	-0.01	0.01
NA9QSLF47	CCP_IRS._P USD-SOFR-COMPOUND C REC 4.08% 2034 APR 17	100,000.000	0.01	-1,417.45
NA9QSM9E0	CCP_IRS. P USD-SOFR-COMPOUND C REC 4.11% 2034 APR 24	200,000.000	-0.01	0.01
NA9QSM9F7	CCP_IRS._P USD-SOFR-COMPOUND C REC 4.11% 2034 APR 24	200,000.000	0.01	-2,872.68
NA9QSMGG7	CCP_IRS. P USD-SOFR-COMPOUND C REC 4.15% 2034 APR 22	100,000.000	-0.01	0.01
NA9QSMGH5	CCP_IRS._P USD-SOFR-COMPOUND C REC 4.15% 2034 APR 22	100,000.000	0.01	-693.81
NA9QSMGL6	CCP_IRS. P USD-SOFR-COMPOUND C REC 4.09% 2034 APR 22	100,000.000	-0.01	0.01
NA9QSMGM4	CCP_IRS._P USD-SOFR-COMPOUND C REC 4.09% 2034 APR 22	100,000.000	0.01	-1,217.75
NA9QSP5T4	CCP_IRS. P USD-SOFR-COMPOUND C REC 4.08% 2034 APR 29	100,000.000	-0.01	0.01
NA9QSP5U1	CCP_IRS._P USD-SOFR-COMPOUND C REC 4.08% 2034 APR 29	100,000.000	0.01	-1,684.58
NA9QSQ844	CCP_IRS. P USD-SOFR-COMPOUND C REC 4.13% 2034 MAY 03	100,000.000	-0.01	0.01
NA9QSQ851	CCP_IRS._P USD-SOFR-COMPOUND C REC 4.13% 2034 MAY 03	100,000.000	0.01	-980.01
NA9QSQLM9	CCP_IRS. P USD-SOFR-COMPOUND C REC 4.09% 2034 APR 30	300,000.000	-0.02	0.02
NA9QSQLN7	CCP_IRS._P USD-SOFR-COMPOUND C REC 4.09% 2034 APR 30	300,000.000	0.02	-4,977.13
NA9QSRGW1	CCP_IRS. R USD-SOFR-COMPOUND C PAY 4.2% 2034 MAY 06	100,000.000	-98.51	0.01
NA9QSRGX9	CCP_IRS._R USD-SOFR-COMPOUND C PAY 4.2% 2034 MAY 06	100,000.000	0.01	-0.01

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
NA9QSTY80	CCP_IRS. P USD-SOFR-COMPOUND C REC 4.01% 2034 MAY 17	50,000.000	-39.23	0.01
NA9QSTY98	CCP_IRS._P USD-SOFR-COMPOUND C REC 4.01% 2034 MAY 17	50,000.000	0.01	-0.01
NA9QSXQ49	CCP_IRS. R USD-SOFR-COMPOUND C PAY 4.08% 2034 JUN 05	100,000.000	-0.01	0.01
NA9QSXQ56	CCP_IRS._R USD-SOFR-COMPOUND C PAY 4.08% 2034 JUN 05	100,000.000	0.01	-6,247.34
NA9QTB4M0	CCP_IRS. R USD-SOFR-COMPOUND C PAY 3.72% 2034 AUG 07	100,000.000	-0.01	0.01
NA9QTB4N8	CCP_IRS._R USD-SOFR-COMPOUND C PAY 3.72% 2034 AUG 07	100,000.000	0.01	-3,255.57
NA9QTB4P3	CCP_IRS. R USD-SOFR-COMPOUND C PAY 3.65% 2034 AUG 07	100,000.000	-0.01	0.01
NA9QTB4Q1	CCP_IRS._R USD-SOFR-COMPOUND C PAY 3.65% 2034 AUG 07	100,000.000	0.01	-2,664.42
NA9QTBE07	CCP_IRS._R USD-SOFR-COMPOUND C PAY 3.85% 2034 AUG 05	100,000.000	0.01	-4,395.29
NA9QTBEZ0	CCP_IRS. R USD-SOFR-COMPOUND C PAY 3.85% 2034 AUG 05	100,000.000	-0.01	0.01
NA9QTBP39	CCP_IRS. R USD-SOFR-COMPOUND C PAY 3.8% 2034 AUG 06	100,000.000	-0.01	0.01
NA9QTBP47	CCP_IRS._R USD-SOFR-COMPOUND C PAY 3.8% 2034 AUG 06	100,000.000	0.01	-3,931.56
NA9QTD5G8	CCP_IRS. R USD-SOFR-COMPOUND C PAY 3.57% 2034 AUG 14	100,000.000	-0.01	0.01
NA9QTD5H6	CCP_IRS._R USD-SOFR-COMPOUND C PAY 3.57% 2034 AUG 14	100,000.000	0.01	-2,026.12
NA9QTDR74	CCP_IRS. R USD-SOFR-COMPOUND C PAY 3.68% 2034 AUG 13	100,000.000	-0.01	0.01
NA9QTDR82	CCP_IRS._R USD-SOFR-COMPOUND C PAY 3.68% 2034 AUG 13	100,000.000	0.01	-2,956.27
NA9QTE519	CCP_IRS._R USD-SOFR-COMPOUND C PAY 3.53% 2034 AUG 20	100,000.000	0.01	-1,714.95
NA9QTE5Z4	CCP_IRS._R USD-SOFR-COMPOUND C PAY 3.53% 2034 AUG 20	100,000.000	-0.01	0.01
NA9QTEV10	CCP_IRS. R USD-SOFR-COMPOUND C PAY 3.6% 2034 AUG 19	100,000.000	-0.01	0.01
NA9QTEV28	CCP_IRS._R USD-SOFR-COMPOUND C PAY 3.6% 2034 AUG 19	100,000.000	0.01	-2,248.38
NA9QTEV36	CCP_IRS. R USD-SOFR-COMPOUND C PAY 3.59% 2034 AUG 19	100,000.000	-0.01	0.01
NA9QTEV44	CCP_IRS._R USD-SOFR-COMPOUND C PAY 3.59% 2034 AUG 19	100,000.000	0.01	-2,172.47
NA9QTFG30	CCP_IRS. R USD-SOFR-COMPOUND C PAY 3.55% 2034 AUG 21	100,000.000	-0.01	0.01
NA9QTFG48	CCP_IRS._R USD-SOFR-COMPOUND C PAY 3.55% 2034 AUG 21	100,000.000	0.01	-1,867.93
NA9QTFG55	CCP_IRS. R USD-SOFR-COMPOUND C PAY 3.56% 2034 AUG 21	100,000.000	-0.01	0.01
NA9QTFG63	CCP_IRS._R USD-SOFR-COMPOUND C PAY 3.56% 2034 AUG 21	100,000.000	0.01	-1,935.91
NA9QTFRA2	CCP_IRS. R USD-SOFR-COMPOUND C PAY 3.61% 2034 AUG 22	100,000.000	-0.01	0.01
NA9QTFRB0	CCP_IRS. R USD-SOFR-COMPOUND C PAY 3.61% 2034 AUG 22	100,000.000	0.01	-2,403.01
NA9VN09CB	CAD/USD SPOT OPTION 2025 CALL MAR 25 001.410 ED 032125	3,853,000.000	-26,793.76	82,030.37
NA9VN09CC	CAD/USD SPOT OPTION 2025 CALL MAR 25 001.490 ED 032125	3,853,000.000	7,293.73	-12,059.89
NA9VN09CD	CAD/USD SPOT OPTION 2025 CALL MAR 25 001.410 ED 032125	3,350,000.000	-26,200.35	71,321.50
NA9VN09CE	CAD/USD SPOT OPTION 2025 CALL MAR 25 001.490 ED 032125	3,350,000.000	6,676.55	-10,485.50
NA9VN09IA	CAD/USD SPOT OPTION 2025 CALL SEP 25 001.460 ED 091925	6,600,000.000	21,648.00	-83,688.00
NA9VN09IB	CAD/USD SPOT OPTION 2025 CALL SEP 25 001.400 ED 091925	6,600,000.000	-58,154.25	190,740.00
NA9VN09ID	CAD/USD SPOT OPTION 2025 CALL SEP 25 001.400 ED 091925	8,000,000.000	-60,240.00	231,200.00
NA9VN09IE	CAD/USD SPOT OPTION 2025 CALL SEP 25 001.460 ED 091925	8,000,000.000	22,160.00	-101,440.00
NA9XV09LK	KRW/USD SPOT OPTION 2024 CALL DEC 24 1500.000 ED 122024	3,633,000.000	17,674.55	-3,320.56
NC9UV1PH4	MONDELEZ INTERNATIONAL INC 4.625% 03-JUL-2031 NT	300,000.000	-217,696.89	225,330.97
NCBNGJNT1	TOPICUS.COM INC SUB VTG	204.000	-19,063.74	17,724.83

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
XX9QRZ0P5	CCP_IRS. R EUR-EURIBOR-REUTERS PAY 2.65% 2034 JAN 08	100,000.000	-0.01	0.01
XX9QRZ0R1	CCP_IRS._R EUR-EURIBOR-REUTERS PAY 2.65% 2034 JAN 08	100,000.000	0.01	-645.07
XX9QS2L41	CCP_IRS. R EUR-EURIBOR-REUTERS PAY 2.82% 2029 JUN 26	100,000.000	-0.01	47.41
XX9QS2L66	CCP_IRS._R EUR-EURIBOR-REUTERS PAY 2.82% 2029 JUN 26	100,000.000	0.01	-0.01
XX9QSA905	CCP_IRS. P EUR-EURIBOR-REUTERS REC 2.75% 2034 MAR 05	100,000.000	-0.01	1,578.25
XX9QSA913	CCP_IRS._P EUR-EURIBOR-REUTERS REC 2.75% 2034 MAR 05	100,000.000	0.01	-0.01
XX9QSAZD8	CCP_IRS. P EUR-EURIBOR-REUTERS REC 2.76% 2034 MAR 04	100,000.000	-0.01	1,676.37
XX9QSAZE6	CCP_IRS._P EUR-EURIBOR-REUTERS REC 2.76% 2034 MAR 04	100,000.000	0.01	-0.01
XX9QSKTK7	CCP_IRS. P EUR-EURIBOR-REUTERS REC 2.77% 2029 APR 16	100,000.000	-0.01	0.01
XX9QSKTL5	CCP_IRS._P EUR-EURIBOR-REUTERS REC 2.77% 2029 APR 16	100,000.000	0.01	-250.23
XX9QSP050	CCP_IRS. P EUR-EURIBOR-REUTERS REC 2.77% 2034 APR 29	100,000.000	-0.01	0.01
XX9QSP068	CCP_IRS._P EUR-EURIBOR-REUTERS REC 2.77% 2034 APR 29	100,000.000	0.01	-609.20
XX9QSQQR2	CCP_IRS. P EUR-EURIBOR-REUTERS REC 2.78% 2029 MAY 02	100,000.000	-0.01	0.01
XX9QSQQS0	CCP_IRS._P EUR-EURIBOR-REUTERS REC 2.78% 2029 MAY 02	100,000.000	0.01	-753.96
XX9QSRC46	CCP_IRS. P EUR-EURIBOR-REUTERS REC 2.83% 2029 MAY 06	100,000.000	-0.01	0.01
XX9QSRC53	CCP_IRS._P EUR-EURIBOR-REUTERS REC 2.83% 2029 MAY 06	100,000.000	0.01	-494.36
XX9QSY2Q3	CCP_IRS. P EUR-EURIBOR-REUTERS REC 2.95% 2029 JUN 12	100,000.000	-0.01	2,307.38
XX9QSY2R1	CCP_IRS._P EUR-EURIBOR-REUTERS REC 2.95% 2029 JUN 12	100,000.000	0.01	-0.01
XX9QTA9HA	CCP IRS P EUR006M CALL AUG 24 002.580 ED 082724	100,000.000	270.31	-503.03
XX9QTA9TA	CCP IRS P EUR006M PUT AUG 24 002.850 ED 082724	100,000.000	270.31	-503.03
XX9QTBH78	CCP_IRS. R EUR-EURIBOR-REUTERS PAY 2.71% 2034 AUG 06	100,000.000	-0.01	0.01
XX9QTBH86	CCP_IRS._R EUR-EURIBOR-REUTERS PAY 2.71% 2034 AUG 06	100,000.000	0.01	-2,345.00
XX9QTBX88	CCP_IRS. R EUR-EURIBOR-REUTERS PAY 2.68% 2034 AUG 07	100,000.000	-0.01	0.01
XX9QTBX96	CCP_IRS._R EUR-EURIBOR-REUTERS PAY 2.68% 2034 AUG 07	100,000.000	0.01	-2,077.26
XX9QTD197	CCP_IRS. R EUR-EURIBOR-REUTERS PAY 2.65% 2029 AUG 14	100,000.000	-0.01	0.01
XX9QTD2A3	CCP_IRS._R EUR-EURIBOR-REUTERS PAY 2.65% 2029 AUG 14	100,000.000	0.01	-931.06
XX9QTDPW0	CCP_IRS. R EUR-EURIBOR-REUTERS PAY 2.7% 2029 AUG 13	100,000.000	-0.01	0.01
XX9QTDPY6	CCP_IRS._R EUR-EURIBOR-REUTERS PAY 2.7% 2029 AUG 13	100,000.000	0.01	-1,198.87
XX9QTETT1	CCP_IRS. R EUR-EURIBOR-REUTERS PAY 2.59% 2034 AUG 19	100,000.000	-0.01	0.01
XX9QTETU8	CCP_IRS._R EUR-EURIBOR-REUTERS PAY 2.59% 2034 AUG 19	100,000.000	0.01	-1,229.36

Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

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

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

OMB Nos. 1210-0110
1210-0089

2024

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2024 or fiscal plan year beginning and ending

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

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

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

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

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

Part II Basic Plan Information - enter all requested information

1a Name of plan
EVERSOURCE RETIREMENT PLAN MASTER TRUST

1b Three-digit plan number (PN) ▶ 006

1c Effective date of plan 10/01/2000

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)

EVERSOURCE ENERGY SERVICE COMPANY

P.O. BOX 270
HARTFORD, CT 06141-0270

2b Employer Identification Number (EIN) 25-6365444

2c Plan Sponsor's telephone number 800-841-8684

2d Business code (see instructions) 221500

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

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

SIGN HERE	Signature of plan administrator	Date 10/8/2025	KARA A. O'CONNOR 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

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

Form 5500 (2024)
v. 240311