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 07/01/2024 and ending 06/30/2025

A This return/report is for:
- [X] 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) ____

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. . . . . ▶ [X]

D Check box if filing under:
- [X] 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
NBA PLAYERS' HEALTH AND WELFARE BENEFIT PLAN

1b Three-digit plan number (PN) ▶ 501

1c Effective date of plan 08/01/2004

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)
BOARD OF TRUSTEES NBA PLAYERS' HEALTH AND WELFARE BENEFIT

C/O ALIGHT SOLUTIONS
1025 BOULDERS PARKWAY, #405
NORTH CHESTERFIELD, VA 23225-5549

C/O ALIGHT SOLUTIONS
1025 BOULDERS PARKWAY, #405
NORTH CHESTERFIELD, VA 23225-5549

2b Employer Identification Number (EIN) 20-1260597

2c Plan Sponsor's telephone number 804-718-6092

2d Business code (see instructions) 711210

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.	04/13/2026	CAMERON JONES
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.	04/13/2026	NEIL AARON
	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 [X] Same as Plan Sponsor

3b Administrator's EIN

3c Administrator's telephone number

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

4b EIN

4d PN

5	Total number of participants at the beginning of the plan year	**5**	2136
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)**	492
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	529
b	Retired or separated participants receiving benefits	**6b**	1647
c	Other retired or separated participants entitled to future benefits	**6c**	14
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**.	**6d**	2190
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	
f	Total. Add lines **6d** and **6e**.	**6f**	
g(1)	Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item)	**6g(1)**	
g(2)	Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g(2)**	
h	Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.	**6h**	
7	Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	30

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:
4A 4B 4D 4E 4H 4L 4Q 4U

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

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

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

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

b General Schedules
- **(1)** [X] **H** (Financial Information)
- **(2)** [ ] **I** (Financial Information – Small Plan)
- **(3)** [X] **A** (Insurance Information) – Number Attached 10
- **(4)** [X] **C** (Service Provider Information)
- **(5)** [X] **D** (DFE/Participating Plan Information)
- **(6)** [ ] **G** (Financial Transaction Schedules)

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

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

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

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

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

Receipt Confirmation Code_____

SCHEDULE A (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance 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.**

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2024

This Form is Open to Public Inspection

For calendar plan year 2024 or fiscal plan year beginning 07/01/2024 and ending 06/30/2025

A Name of plan
NBA PLAYERS' HEALTH AND WELFARE BENEFIT PLAN

B Three-digit plan number (PN) ▶ 501

C Plan sponsor's name as shown on line 2a of Form 5500
BOARD OF TRUSTEES NBA PLAYERS' HEALTH AND WELFARE BENEFIT

D Employer Identification Number (EIN)
20-1260597

Part I **Information Concerning Insurance Contract Coverage, Fees, and Commissions** Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier
CIGNA HEALTH AND LIFE INSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
59-1031071	67369	07578A	195	07/01/2024	06/30/2025

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	(b) Total amount of fees paid
30665	0

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

NFP CORPORATE SERVICES LLC
PO BOX 786677
PHILADELPHIA, PA 19178

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	
30665			3

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4	Current value of plan's interest under this contract in the general account at year end	4	
5	Current value of plan's interest under this contract in separate accounts at year end	5	

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b	Premiums paid to carrier	6b	
c	Premiums due but unpaid at the end of the year	6c	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount.	6d	

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee

(3) ☐ guaranteed investment (4) ☐ other ▶

b	Balance at the end of the previous year			7b	
c	Additions: (1) Contributions deposited during the year	7c(1)			
	(2) Dividends and credits	7c(2)			
	(3) Interest credited during the year	7c(3)			
	(4) Transferred from separate account	7c(4)			
	(5) Other (specify below)	7c(5)			
	▶				
	(6)Total additions			7c(6)	0
d	Total of balance and additions (add lines **7b** and **7c(6)**).			7d	
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)			
	(2) Administration charge made by carrier	7e(2)			
	(3) Transferred to separate account	7e(3)			
	(4) Other (specify below)	7e(4)			
	▶				
	(5) Total deductions			7e(5)	0
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			7f	

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- **a** [X] Health (other than dental or vision)
- **b** [X] Dental
- **c** [X] Vision
- **d** [ ] Life insurance
- **e** [ ] Temporary disability (accident and sickness)
- **f** [ ] Long-term disability
- **g** [ ] Supplemental unemployment
- **h** [X] Prescription drug
- **i** [ ] Stop loss (large deductible)
- **j** [ ] HMO contract
- **k** [ ] PPO contract
- **l** [ ] Indemnity contract
- **m** [ ] Other (specify) ▶

9 Experience-rated contracts:				
a Premiums: (1) Amount received	9a(1)			
(2) Increase (decrease) in amount due but unpaid	9a(2)			
(3) Increase (decrease) in unearned premium reserve	9a(3)			
(4) Earned ((1) + (2) - (3))			9a(4)	
b Benefit charges (1) Claims paid	9b(1)			
(2) Increase (decrease) in claim reserves	9b(2)			
(3) Incurred claims (add (1) and (2))			9b(3)	
(4) Claims charged			9b(4)	
c Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions	9c(1)(A)			
(B) Administrative service or other fees	9c(1)(B)			
(C) Other specific acquisition costs	9c(1)(C)			
(D) Other expenses	9c(1)(D)			
(E) Taxes	9c(1)(E)			
(F) Charges for risks or other contingencies	9c(1)(F)			
(G) Other retention charges	9c(1)(G)			
(H) Total retention			9c(1)(H)	
(2) Dividends or retroactive rate refunds. (These amounts were [ ] paid in cash, or [ ] credited.)			9c(2)	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			9d(1)	
(2) Claim reserves			9d(2)	
(3) Other reserves			9d(3)	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line **9c(2)**.)			9e	
10 Nonexperience-rated contracts:				
a Total premiums or subscription charges paid to carrier			10a	1533253
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.			10b	

Specify nature of costs.

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? [ ] Yes [X] No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE A (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance 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.**

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2024

This Form is Open to Public Inspection

For calendar plan year 2024 or fiscal plan year beginning 07/01/2024 and ending 06/30/2025

A Name of plan
NBA PLAYERS' HEALTH AND WELFARE BENEFIT PLAN

B Three-digit plan number (PN) ▶ 501

C Plan sponsor's name as shown on line 2a of Form 5500
BOARD OF TRUSTEES NBA PLAYERS' HEALTH AND WELFARE BENEFIT

D Employer Identification Number (EIN)
20-1260597

Part I **Information Concerning Insurance Contract Coverage, Fees, and Commissions** Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier
METROPOLITAN LIFE INSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
13-5581829	65978	0122986	540	07/01/2024	06/30/2025

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	(b) Total amount of fees paid
48773	10778

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

NFP CORPORATE SERVICES LLC
200 PARK AVENUE, ROOM 3202
NEW YORK, NY 10166

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	
48773	10778		3

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4	Current value of plan's interest under this contract in the general account at year end	4	
5	Current value of plan's interest under this contract in separate accounts at year end	5	

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b	Premiums paid to carrier	6b	
c	Premiums due but unpaid at the end of the year	6c	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount.	6d	

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee

(3) ☐ guaranteed investment (4) ☐ other ▶

b	Balance at the end of the previous year			7b	
c	Additions: (1) Contributions deposited during the year	7c(1)			
	(2) Dividends and credits	7c(2)			
	(3) Interest credited during the year	7c(3)			
	(4) Transferred from separate account	7c(4)			
	(5) Other (specify below)	7c(5)			
	▶				
	(6)Total additions			7c(6)	0
d	Total of balance and additions (add lines **7b** and **7c(6)**).			7d	
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)			
	(2) Administration charge made by carrier	7e(2)			
	(3) Transferred to separate account	7e(3)			
	(4) Other (specify below)	7e(4)			
	▶				
	(5) Total deductions			7e(5)	0
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			7f	

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- **a** [ ] Health (other than dental or vision)
- **b** [ ] Dental
- **c** [ ] Vision
- **d** [X] Life insurance
- **e** [ ] Temporary disability (accident and sickness)
- **f** [ ] Long-term disability
- **g** [ ] Supplemental unemployment
- **h** [ ] Prescription drug
- **i** [ ] Stop loss (large deductible)
- **j** [ ] HMO contract
- **k** [ ] PPO contract
- **l** [ ] Indemnity contract
- **m** [X] Other (specify) ▶ ADD

9 Experience-rated contracts:				
a Premiums: (1) Amount received	9a(1)			
(2) Increase (decrease) in amount due but unpaid	9a(2)			
(3) Increase (decrease) in unearned premium reserve	9a(3)			
(4) Earned ((1) + (2) - (3))			9a(4)	
b Benefit charges (1) Claims paid	9b(1)			
(2) Increase (decrease) in claim reserves	9b(2)			
(3) Incurred claims (add (1) and (2))			9b(3)	
(4) Claims charged			9b(4)	
c Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions	9c(1)(A)			
(B) Administrative service or other fees	9c(1)(B)			
(C) Other specific acquisition costs	9c(1)(C)			
(D) Other expenses	9c(1)(D)			
(E) Taxes	9c(1)(E)			
(F) Charges for risks or other contingencies	9c(1)(F)			
(G) Other retention charges	9c(1)(G)			
(H) Total retention			9c(1)(H)	
(2) Dividends or retroactive rate refunds. (These amounts were [ ] paid in cash, or [ ] credited.)			9c(2)	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			9d(1)	
(2) Claim reserves			9d(2)	
(3) Other reserves			9d(3)	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line **9c(2)**.)			9e	
10 Nonexperience-rated contracts:				
a Total premiums or subscription charges paid to carrier			10a	532522
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount. Specify nature of costs.			10b	

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? [ ] Yes [X] No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE A (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance 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.**

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2024

This Form is Open to Public Inspection

For calendar plan year 2024 or fiscal plan year beginning 07/01/2024 and ending 06/30/2025

A Name of plan
NBA PLAYERS' HEALTH AND WELFARE BENEFIT PLAN

B Three-digit plan number (PN) ▶ 501

C Plan sponsor's name as shown on line 2a of Form 5500
BOARD OF TRUSTEES NBA PLAYERS' HEALTH AND WELFARE BENEFIT

D Employer Identification Number (EIN)
20-1260597

Part I **Information Concerning Insurance Contract Coverage, Fees, and Commissions** Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier
CIGNA HEALTH AND LIFE INSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
59-1031071	67369	3211244	1030	07/01/2024	06/30/2025

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	(b) Total amount of fees paid
145296	0

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

NFP CORPORATE SERVICES LLC
PO BOX 786677
PHILADELPHIA, PA 19178

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	
145297			3

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

BWD AGENCY INC
45 EXECUTIVE DR
PLAINVIEW, NY 11803

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	
-1			3

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4	Current value of plan's interest under this contract in the general account at year end	4	
5	Current value of plan's interest under this contract in separate accounts at year end	5	

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b	Premiums paid to carrier	6b	
c	Premiums due but unpaid at the end of the year	6c	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount.	6d	

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee

(3) ☐ guaranteed investment (4) ☐ other ▶

b	Balance at the end of the previous year			7b	
c	Additions: (1) Contributions deposited during the year	7c(1)			
	(2) Dividends and credits	7c(2)			
	(3) Interest credited during the year	7c(3)			
	(4) Transferred from separate account	7c(4)			
	(5) Other (specify below)	7c(5)			
	▶				
	(6)Total additions			7c(6)	0
d	Total of balance and additions (add lines **7b** and **7c(6)**).			7d	
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)			
	(2) Administration charge made by carrier	7e(2)			
	(3) Transferred to separate account	7e(3)			
	(4) Other (specify below)	7e(4)			
	▶				
	(5) Total deductions			7e(5)	0
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			7f	

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- **a** [X] Health (other than dental or vision)
- **b** [X] Dental
- **c** [ ] Vision
- **d** [ ] Life insurance
- **e** [ ] Temporary disability (accident and sickness)
- **f** [ ] Long-term disability
- **g** [ ] Supplemental unemployment
- **h** [X] Prescription drug
- **i** [ ] Stop loss (large deductible)
- **j** [ ] HMO contract
- **k** [ ] PPO contract
- **l** [X] Indemnity contract
- **m** [ ] Other (specify) ▶

9 Experience-rated contracts:				
a Premiums: (1) Amount received	**9a(1)**	7979236		
(2) Increase (decrease) in amount due but unpaid	**9a(2)**	5094		
(3) Increase (decrease) in unearned premium reserve	**9a(3)**			
(4) Earned (**(1)** + **(2)** - **(3)**)			**9a(4)**	7984330
b Benefit charges (1) Claims paid	**9b(1)**	6550204		
(2) Increase (decrease) in claim reserves	**9b(2)**	-244550		
(3) Incurred claims (add **(1)** and **(2)**)			**9b(3)**	6305654
(4) Claims charged			**9b(4)**	
c Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions	**9c(1)(A)**			
(B) Administrative service or other fees	**9c(1)(B)**			
(C) Other specific acquisition costs	**9c(1)(C)**			
(D) Other expenses	**9c(1)(D)**	901014		
(E) Taxes	**9c(1)(E)**	174857		
(F) Charges for risks or other contingencies	**9c(1)(F)**			
(G) Other retention charges	**9c(1)(G)**			
(H) Total retention			**9c(1)(H)**	1075871
(2) Dividends or retroactive rate refunds. (These amounts were [ ] paid in cash, or [ ] credited.)			**9c(2)**	601805
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			**9d(1)**	
(2) Claim reserves			**9d(2)**	1427019
(3) Other reserves			**9d(3)**	355846
e Dividends or retroactive rate refunds due. (Do not include amount entered in line **9c(2)**.)			**9e**	
10 Nonexperience-rated contracts:				
a Total premiums or subscription charges paid to carrier			**10a**	993341
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.			**10b**	

Specify nature of costs.

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? [ ] Yes [X] No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE A (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance 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.**

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2024

This Form is Open to Public Inspection

For calendar plan year 2024 or fiscal plan year beginning 07/01/2024 and ending 06/30/2025

A Name of plan
NBA PLAYERS' HEALTH AND WELFARE BENEFIT PLAN

B Three-digit plan number (PN) ▶ 501

C Plan sponsor's name as shown on line 2a of Form 5500
BOARD OF TRUSTEES NBA PLAYERS' HEALTH AND WELFARE BENEFIT

D Employer Identification Number (EIN)
20-1260597

Part I **Information Concerning Insurance Contract Coverage, Fees, and Commissions** Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier
SIERRA HEALTH AND LIFE INSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
94-0734860	71420	H2001	166	01/01/2024	12/31/2024

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	(b) Total amount of fees paid
0	0

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4	Current value of plan's interest under this contract in the general account at year end	4	
5	Current value of plan's interest under this contract in separate accounts at year end	5	

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b	Premiums paid to carrier	6b	
c	Premiums due but unpaid at the end of the year	6c	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount.	6d	

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee

(3) ☐ guaranteed investment (4) ☐ other ▶

b	Balance at the end of the previous year			7b	
c	Additions: (1) Contributions deposited during the year	7c(1)			
	(2) Dividends and credits	7c(2)			
	(3) Interest credited during the year	7c(3)			
	(4) Transferred from separate account	7c(4)			
	(5) Other (specify below)	7c(5)			
	▶				
	(6)Total additions			7c(6)	0
d	Total of balance and additions (add lines **7b** and **7c(6)**).			7d	
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)			
	(2) Administration charge made by carrier	7e(2)			
	(3) Transferred to separate account	7e(3)			
	(4) Other (specify below)	7e(4)			
	▶				
	(5) Total deductions			7e(5)	0
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			7f	

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- **a** [X] Health (other than dental or vision)
- **b** [ ] Dental
- **c** [ ] Vision
- **d** [ ] Life insurance
- **e** [ ] Temporary disability (accident and sickness)
- **f** [ ] Long-term disability
- **g** [ ] Supplemental unemployment
- **h** [ ] Prescription drug
- **i** [ ] Stop loss (large deductible)
- **j** [ ] HMO contract
- **k** [ ] PPO contract
- **l** [ ] Indemnity contract
- **m** [ ] Other (specify) ▶

9 Experience-rated contracts:				
a Premiums: (1) Amount received	9a(1)			
(2) Increase (decrease) in amount due but unpaid	9a(2)			
(3) Increase (decrease) in unearned premium reserve	9a(3)			
(4) Earned (**(1)** + **(2)** - **(3)**)			9a(4)	
b Benefit charges (1) Claims paid	9b(1)			
(2) Increase (decrease) in claim reserves	9b(2)			
(3) Incurred claims (add **(1)** and **(2)**)			9b(3)	
(4) Claims charged			9b(4)	
c Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions	9c(1)(A)			
(B) Administrative service or other fees	9c(1)(B)			
(C) Other specific acquisition costs	9c(1)(C)			
(D) Other expenses	9c(1)(D)			
(E) Taxes	9c(1)(E)			
(F) Charges for risks or other contingencies	9c(1)(F)			
(G) Other retention charges	9c(1)(G)			
(H) Total retention			9c(1)(H)	
(2) Dividends or retroactive rate refunds. (These amounts were [ ] paid in cash, or [ ] credited.)			9c(2)	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			9d(1)	
(2) Claim reserves			9d(2)	
(3) Other reserves			9d(3)	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line **9c(2)**.)			9e	
10 Nonexperience-rated contracts:				
a Total premiums or subscription charges paid to carrier			10a	876653
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.			10b	

Specify nature of costs.

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? [ ] Yes [X] No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE A (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance 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.**

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2024

This Form is Open to Public Inspection

For calendar plan year 2024 or fiscal plan year beginning 07/01/2024 and ending 06/30/2025

A Name of plan
NBA PLAYERS' HEALTH AND WELFARE BENEFIT PLAN

B Three-digit plan number (PN) ▶ 501

C Plan sponsor's name as shown on line 2a of Form 5500
BOARD OF TRUSTEES NBA PLAYERS' HEALTH AND WELFARE BENEFIT

D Employer Identification Number (EIN)
20-1260597

Part I Information Concerning Insurance Contract Coverage, Fees, and Commissions

Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier
SIERRA HEALTH AND LIFE INSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
94-0734860	71420	H2001	224	01/01/2024	12/31/2024

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	(b) Total amount of fees paid
0	0

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4	Current value of plan's interest under this contract in the general account at year end	4	
5	Current value of plan's interest under this contract in separate accounts at year end	5	

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b	Premiums paid to carrier	6b	
c	Premiums due but unpaid at the end of the year	6c	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount.	6d	

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee

(3) ☐ guaranteed investment (4) ☐ other ▶

b	Balance at the end of the previous year			7b	
c	Additions: (1) Contributions deposited during the year	7c(1)			
	(2) Dividends and credits	7c(2)			
	(3) Interest credited during the year	7c(3)			
	(4) Transferred from separate account	7c(4)			
	(5) Other (specify below)	7c(5)			
	▶				
	(6)Total additions			7c(6)	0
d	Total of balance and additions (add lines **7b** and **7c(6)**).			7d	
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)			
	(2) Administration charge made by carrier	7e(2)			
	(3) Transferred to separate account	7e(3)			
	(4) Other (specify below)	7e(4)			
	▶				
	(5) Total deductions			7e(5)	0
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			7f	

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- **a** [X] Health (other than dental or vision)
- **b** [ ] Dental
- **c** [ ] Vision
- **d** [ ] Life insurance
- **e** [ ] Temporary disability (accident and sickness)
- **f** [ ] Long-term disability
- **g** [ ] Supplemental unemployment
- **h** [ ] Prescription drug
- **i** [ ] Stop loss (large deductible)
- **j** [ ] HMO contract
- **k** [ ] PPO contract
- **l** [ ] Indemnity contract
- **m** [ ] Other (specify) ▶

9 Experience-rated contracts:				
a Premiums: (1) Amount received	9a(1)			
(2) Increase (decrease) in amount due but unpaid	9a(2)			
(3) Increase (decrease) in unearned premium reserve	9a(3)			
(4) Earned ((1) + (2) - (3))			9a(4)	
b Benefit charges (1) Claims paid	9b(1)			
(2) Increase (decrease) in claim reserves	9b(2)			
(3) Incurred claims (add (1) and (2))			9b(3)	
(4) Claims charged			9b(4)	
c Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions	9c(1)(A)			
(B) Administrative service or other fees	9c(1)(B)			
(C) Other specific acquisition costs	9c(1)(C)			
(D) Other expenses	9c(1)(D)			
(E) Taxes	9c(1)(E)			
(F) Charges for risks or other contingencies	9c(1)(F)			
(G) Other retention charges	9c(1)(G)			
(H) Total retention			9c(1)(H)	
(2) Dividends or retroactive rate refunds. (These amounts were [ ] paid in cash, or [ ] credited.)			9c(2)	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			9d(1)	
(2) Claim reserves			9d(2)	
(3) Other reserves			9d(3)	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line **9c(2)**.)			9e	
10 Nonexperience-rated contracts:				
a Total premiums or subscription charges paid to carrier			10a	1159372
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.			10b	

Specify nature of costs.

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? [ ] Yes [X] No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE A (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance 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.**

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2024

This Form is Open to Public Inspection

For calendar plan year 2024 or fiscal plan year beginning 07/01/2024 and ending 06/30/2025

A Name of plan
NBA PLAYERS' HEALTH AND WELFARE BENEFIT PLAN

B Three-digit plan number (PN) ▶ 501

C Plan sponsor's name as shown on line 2a of Form 5500
BOARD OF TRUSTEES NBA PLAYERS' HEALTH AND WELFARE BENEFIT

D Employer Identification Number (EIN)
20-1260597

Part I **Information Concerning Insurance Contract Coverage, Fees, and Commissions** Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier
UNITEDHEALTHCARE INSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
36-2739571	79413	908971	3339	01/01/2024	12/31/2024

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	(b) Total amount of fees paid
224379	0

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

CORPORATE CARE INTERNATIONAL INC
2975 WESTCHESTER AVENUE, SUITE 403
PURCHASE, NY 10577-2518

(b) Amount of sales and base commissions paid	Fees and other commissions paid		
	(c) Amount	(d) Purpose	(e) Organization code
224379			3

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		
	(c) Amount	(d) Purpose	(e) Organization code

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4	Current value of plan's interest under this contract in the general account at year end	4	
5	Current value of plan's interest under this contract in separate accounts at year end	5	

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b	Premiums paid to carrier	6b	
c	Premiums due but unpaid at the end of the year	6c	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount.	6d	

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee

(3) ☐ guaranteed investment (4) ☐ other ▶

b	Balance at the end of the previous year			7b	
c	Additions: (1) Contributions deposited during the year	7c(1)			
	(2) Dividends and credits	7c(2)			
	(3) Interest credited during the year	7c(3)			
	(4) Transferred from separate account	7c(4)			
	(5) Other (specify below)	7c(5)			
	▶				
	(6)Total additions			7c(6)	0
d	Total of balance and additions (add lines **7b** and **7c(6)**).			7d	
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)			
	(2) Administration charge made by carrier	7e(2)			
	(3) Transferred to separate account	7e(3)			
	(4) Other (specify below)	7e(4)			
	▶				
	(5) Total deductions			7e(5)	0
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			7f	

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- **a** [X] Health (other than dental or vision)
- **b** [ ] Dental
- **c** [ ] Vision
- **d** [ ] Life insurance
- **e** [ ] Temporary disability (accident and sickness)
- **f** [ ] Long-term disability
- **g** [ ] Supplemental unemployment
- **h** [ ] Prescription drug
- **i** [ ] Stop loss (large deductible)
- **j** [ ] HMO contract
- **k** [ ] PPO contract
- **l** [ ] Indemnity contract
- **m** [ ] Other (specify) ▶

9 Experience-rated contracts:				
a Premiums: (1) Amount received	**9a(1)**			
(2) Increase (decrease) in amount due but unpaid	**9a(2)**			
(3) Increase (decrease) in unearned premium reserve	**9a(3)**			
(4) Earned (**(1)** + **(2)** - **(3)**)			**9a(4)**	
b Benefit charges (1) Claims paid	**9b(1)**			
(2) Increase (decrease) in claim reserves	**9b(2)**			
(3) Incurred claims (add **(1)** and **(2)**)			**9b(3)**	
(4) Claims charged			**9b(4)**	
c Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions	**9c(1)(A)**			
(B) Administrative service or other fees	**9c(1)(B)**			
(C) Other specific acquisition costs	**9c(1)(C)**			
(D) Other expenses	**9c(1)(D)**			
(E) Taxes	**9c(1)(E)**			
(F) Charges for risks or other contingencies	**9c(1)(F)**			
(G) Other retention charges	**9c(1)(G)**			
(H) Total retention			**9c(1)(H)**	
(2) Dividends or retroactive rate refunds. (These amounts were [ ] paid in cash, or [ ] credited.)			**9c(2)**	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			**9d(1)**	
(2) Claim reserves			**9d(2)**	
(3) Other reserves			**9d(3)**	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line **9c(2)**.)			**9e**	
10 Nonexperience-rated contracts:				
a Total premiums or subscription charges paid to carrier			**10a**	26733194
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.			**10b**	

Specify nature of costs.

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? [ ] Yes [X] No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE A (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance 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.**

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2024

This Form is Open to Public Inspection

For calendar plan year 2024 or fiscal plan year beginning 07/01/2024 and ending 06/30/2025

A Name of plan
NBA PLAYERS' HEALTH AND WELFARE BENEFIT PLAN

B Three-digit plan number (PN) ▶ 501

C Plan sponsor's name as shown on line 2a of Form 5500
BOARD OF TRUSTEES NBA PLAYERS' HEALTH AND WELFARE BENEFIT

D Employer Identification Number (EIN)
20-1260597

Part I **Information Concerning Insurance Contract Coverage, Fees, and Commissions** Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier
HOUSTON CASUALTY COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
74-2195939	42374	20/7005744	450	07/01/2024	06/30/2025

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	(b) Total amount of fees paid
280000	0

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

NFP SPORTS & ENTERTAINMENT
340 MADISON AVE FL 21
NEW YORK, NY 10173-0401

(b) Amount of sales and base commissions paid	Fees and other commissions paid		
	(c) Amount	(d) Purpose	(e) Organization code
280000			3

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		
	(c) Amount	(d) Purpose	(e) Organization code

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4	Current value of plan's interest under this contract in the general account at year end	4	
5	Current value of plan's interest under this contract in separate accounts at year end	5	

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b	Premiums paid to carrier	6b	
c	Premiums due but unpaid at the end of the year	6c	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount.	6d	

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee

(3) ☐ guaranteed investment (4) ☐ other ▶

b	Balance at the end of the previous year			7b	
c	Additions: (1) Contributions deposited during the year	7c(1)			
	(2) Dividends and credits	7c(2)			
	(3) Interest credited during the year	7c(3)			
	(4) Transferred from separate account	7c(4)			
	(5) Other (specify below)	7c(5)			
	▶				
	(6)Total additions			7c(6)	0
d	Total of balance and additions (add lines **7b** and **7c(6)**).			7d	
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)			
	(2) Administration charge made by carrier	7e(2)			
	(3) Transferred to separate account	7e(3)			
	(4) Other (specify below)	7e(4)			
	▶				
	(5) Total deductions			7e(5)	0
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			7f	

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- **a** [ ] Health (other than dental or vision)
- **b** [ ] Dental
- **c** [ ] Vision
- **d** [ ] Life insurance
- **e** [ ] Temporary disability (accident and sickness)
- **f** [ ] Long-term disability
- **g** [ ] Supplemental unemployment
- **h** [ ] Prescription drug
- **i** [ ] Stop loss (large deductible)
- **j** [ ] HMO contract
- **k** [ ] PPO contract
- **l** [ ] Indemnity contract
- **m** [X] Other (specify) ▶ PERMANENT & TOTAL DISABILITY

9 Experience-rated contracts:

a Premiums: (1) Amount received	9a(1)	2800000		
(2) Increase (decrease) in amount due but unpaid	9a(2)			
(3) Increase (decrease) in unearned premium reserve	9a(3)			
(4) Earned ((1) + (2) - (3))			9a(4)	2800000
b Benefit charges (1) Claims paid	9b(1)			
(2) Increase (decrease) in claim reserves	9b(2)			
(3) Incurred claims (add (1) and (2))			9b(3)	
(4) Claims charged			9b(4)	
c Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions	9c(1)(A)			
(B) Administrative service or other fees	9c(1)(B)			
(C) Other specific acquisition costs	9c(1)(C)			
(D) Other expenses	9c(1)(D)			
(E) Taxes	9c(1)(E)			
(F) Charges for risks or other contingencies	9c(1)(F)			
(G) Other retention charges	9c(1)(G)			
(H) Total retention			9c(1)(H)	
(2) Dividends or retroactive rate refunds. (These amounts were [ ] paid in cash, or [ ] credited.)			9c(2)	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			9d(1)	
(2) Claim reserves			9d(2)	
(3) Other reserves			9d(3)	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line **9c(2)**.)			9e	

10 Nonexperience-rated contracts:

a Total premiums or subscription charges paid to carrier	10a	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.	10b	

Specify nature of costs.

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? [ ] Yes [X] No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE A (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance 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.**

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2024

This Form is Open to Public Inspection

For calendar plan year 2024 or fiscal plan year beginning 07/01/2024 and ending 06/30/2025

A Name of plan
NBA PLAYERS' HEALTH AND WELFARE BENEFIT PLAN

B Three-digit plan number (PN) ▶ 501

C Plan sponsor's name as shown on line 2a of Form 5500
BOARD OF TRUSTEES NBA PLAYERS' HEALTH AND WELFARE BENEFIT

D Employer Identification Number (EIN)
20-1260597

Part I Information Concerning Insurance Contract Coverage, Fees, and Commissions

Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier
CIGNA HEALTH AND LIFE INSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
59-1031071	67369	3342982	692	01/01/2024	12/31/2024

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	(b) Total amount of fees paid
25361	0

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

NFP CORPORATE SERVICES LLC
PO BOX 786677
PHILADELPHIA, PA 19178

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	
25361			3

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4	Current value of plan's interest under this contract in the general account at year end	4	
5	Current value of plan's interest under this contract in separate accounts at year end	5	

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b	Premiums paid to carrier	6b	
c	Premiums due but unpaid at the end of the year	6c	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount.	6d	

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee

(3) ☐ guaranteed investment (4) ☐ other ▶

b	Balance at the end of the previous year			7b	
c	Additions: (1) Contributions deposited during the year	7c(1)			
	(2) Dividends and credits	7c(2)			
	(3) Interest credited during the year	7c(3)			
	(4) Transferred from separate account	7c(4)			
	(5) Other (specify below)	7c(5)			
	▶				
	(6)Total additions			7c(6)	0
d	Total of balance and additions (add lines **7b** and **7c(6)**).			7d	
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)			
	(2) Administration charge made by carrier	7e(2)			
	(3) Transferred to separate account	7e(3)			
	(4) Other (specify below)	7e(4)			
	▶				
	(5) Total deductions			7e(5)	0
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			7f	

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- **a** [ ] Health (other than dental or vision)
- **b** [X] Dental
- **c** [ ] Vision
- **d** [ ] Life insurance
- **e** [ ] Temporary disability (accident and sickness)
- **f** [ ] Long-term disability
- **g** [ ] Supplemental unemployment
- **h** [ ] Prescription drug
- **i** [ ] Stop loss (large deductible)
- **j** [ ] HMO contract
- **k** [ ] PPO contract
- **l** [X] Indemnity contract
- **m** [ ] Other (specify) ▶

9 Experience-rated contracts:				
a Premiums: (1) Amount received	9a(1)			
(2) Increase (decrease) in amount due but unpaid	9a(2)			
(3) Increase (decrease) in unearned premium reserve	9a(3)			
(4) Earned ((1) + (2) - (3))			9a(4)	
b Benefit charges (1) Claims paid	9b(1)			
(2) Increase (decrease) in claim reserves	9b(2)			
(3) Incurred claims (add (1) and (2))			9b(3)	
(4) Claims charged			9b(4)	
c Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions	9c(1)(A)			
(B) Administrative service or other fees	9c(1)(B)			
(C) Other specific acquisition costs	9c(1)(C)			
(D) Other expenses	9c(1)(D)			
(E) Taxes	9c(1)(E)			
(F) Charges for risks or other contingencies	9c(1)(F)			
(G) Other retention charges	9c(1)(G)			
(H) Total retention			9c(1)(H)	
(2) Dividends or retroactive rate refunds. (These amounts were [ ] paid in cash, or [ ] credited.)			9c(2)	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			9d(1)	
(2) Claim reserves			9d(2)	
(3) Other reserves			9d(3)	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line **9c(2)**.)			9e	
10 Nonexperience-rated contracts:				
a Total premiums or subscription charges paid to carrier			10a	1273733
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.			10b	

Specify nature of costs.

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? [ ] Yes [X] No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE A (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance 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.**

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2024

This Form is Open to Public Inspection

For calendar plan year 2024 or fiscal plan year beginning 07/01/2024 and ending 06/30/2025

A Name of plan
NBA PLAYERS' HEALTH AND WELFARE BENEFIT PLAN

B Three-digit plan number (PN) ▶ 501

C Plan sponsor's name as shown on line 2a of Form 5500
BOARD OF TRUSTEES NBA PLAYERS' HEALTH AND WELFARE BENEFIT

D Employer Identification Number (EIN)
20-1260597

Part I Information Concerning Insurance Contract Coverage, Fees, and Commissions

Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier
FIDELITY SECURITY LIFE INSURANCE COMPANY (EYEMED VISION CARE)

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
86-0773195	67288	10250821001	2024	01/01/2024	12/31/2024

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	(b) Total amount of fees paid
6066	0

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

NFP CORPORATE SERVICES LLC
340 MADISON AVE FL 21
NEW YORK, NY 10173-0401

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	
3633			3

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

NFP CORPORATE SERVICES LLC
PO BOX 786677
PHILADELPHIA, PA 19178

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	
2433			3

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4	Current value of plan's interest under this contract in the general account at year end	4	
5	Current value of plan's interest under this contract in separate accounts at year end	5	

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b	Premiums paid to carrier	6b	
c	Premiums due but unpaid at the end of the year	6c	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount.	6d	

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee

(3) ☐ guaranteed investment (4) ☐ other ▶

b	Balance at the end of the previous year			7b	
c	Additions: (1) Contributions deposited during the year	7c(1)			
	(2) Dividends and credits	7c(2)			
	(3) Interest credited during the year	7c(3)			
	(4) Transferred from separate account	7c(4)			
	(5) Other (specify below)	7c(5)			
	▶				
	(6)Total additions			7c(6)	0
d	Total of balance and additions (add lines **7b** and **7c(6)**).			7d	
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)			
	(2) Administration charge made by carrier	7e(2)			
	(3) Transferred to separate account	7e(3)			
	(4) Other (specify below)	7e(4)			
	▶				
	(5) Total deductions			7e(5)	0
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			7f	

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- **a** [ ] Health (other than dental or vision)
- **b** [ ] Dental
- **c** [X] Vision
- **d** [ ] Life insurance
- **e** [ ] Temporary disability (accident and sickness)
- **f** [ ] Long-term disability
- **g** [ ] Supplemental unemployment
- **h** [ ] Prescription drug
- **i** [ ] Stop loss (large deductible)
- **j** [ ] HMO contract
- **k** [ ] PPO contract
- **l** [ ] Indemnity contract
- **m** [ ] Other (specify) ▶

9 Experience-rated contracts:				
a Premiums: (1) Amount received	**9a(1)**			
(2) Increase (decrease) in amount due but unpaid	**9a(2)**			
(3) Increase (decrease) in unearned premium reserve	**9a(3)**			
(4) Earned (**(1)** + **(2)** - **(3)**)			**9a(4)**	
b Benefit charges (1) Claims paid	**9b(1)**			
(2) Increase (decrease) in claim reserves	**9b(2)**			
(3) Incurred claims (add **(1)** and **(2)**)			**9b(3)**	
(4) Claims charged			**9b(4)**	
c Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions	**9c(1)(A)**			
(B) Administrative service or other fees	**9c(1)(B)**			
(C) Other specific acquisition costs	**9c(1)(C)**			
(D) Other expenses	**9c(1)(D)**			
(E) Taxes	**9c(1)(E)**			
(F) Charges for risks or other contingencies	**9c(1)(F)**			
(G) Other retention charges	**9c(1)(G)**			
(H) Total retention			**9c(1)(H)**	
(2) Dividends or retroactive rate refunds. (These amounts were [ ] paid in cash, or [ ] credited.)			**9c(2)**	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			**9d(1)**	
(2) Claim reserves			**9d(2)**	
(3) Other reserves			**9d(3)**	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line **9c(2)**.)			**9e**	
10 Nonexperience-rated contracts:				
a Total premiums or subscription charges paid to carrier			**10a**	52312
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.			**10b**	

Specify nature of costs.

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? [ ] Yes [X] No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE A (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance 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.**

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2024

This Form is Open to Public Inspection

For calendar plan year 2024 or fiscal plan year beginning 07/01/2024 and ending 06/30/2025

A Name of plan
NBA PLAYERS' HEALTH AND WELFARE BENEFIT PLAN

B Three-digit plan number (PN) ▶ 501

C Plan sponsor's name as shown on line 2a of Form 5500
BOARD OF TRUSTEES NBA PLAYERS' HEALTH AND WELFARE BENEFIT

D Employer Identification Number (EIN)
20-1260597

Part I **Information Concerning Insurance Contract Coverage, Fees, and Commissions** Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier
FIDELITY SECURITY LIFE INSURANCE COMPANY (EYEMED VISION CARE)

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
86-0773195	67288	98869871001-030	1009	07/01/2024	06/30/2025

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	(b) Total amount of fees paid
2365	0

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

BWD AGENCY INC
45 EXECUTIVE DR
PLAINVIEW, NY 11803

(b) Amount of sales and base commissions paid	Fees and other commissions paid		
	(c) Amount	(d) Purpose	(e) Organization code
2365			1

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		
	(c) Amount	(d) Purpose	(e) Organization code

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4	Current value of plan's interest under this contract in the general account at year end	4	
5	Current value of plan's interest under this contract in separate accounts at year end	5	

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b	Premiums paid to carrier	6b	
c	Premiums due but unpaid at the end of the year	6c	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount.	6d	

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee

(3) ☐ guaranteed investment (4) ☐ other ▶

b	Balance at the end of the previous year			7b	
c	Additions: (1) Contributions deposited during the year	7c(1)			
	(2) Dividends and credits	7c(2)			
	(3) Interest credited during the year	7c(3)			
	(4) Transferred from separate account	7c(4)			
	(5) Other (specify below)	7c(5)			
	▶				
	(6)Total additions			7c(6)	0
d	Total of balance and additions (add lines **7b** and **7c(6)**).			7d	
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)			
	(2) Administration charge made by carrier	7e(2)			
	(3) Transferred to separate account	7e(3)			
	(4) Other (specify below)	7e(4)			
	▶				
	(5) Total deductions			7e(5)	0
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			7f	

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- **a** [ ] Health (other than dental or vision)
- **b** [ ] Dental
- **c** [X] Vision
- **d** [ ] Life insurance
- **e** [ ] Temporary disability (accident and sickness)
- **f** [ ] Long-term disability
- **g** [ ] Supplemental unemployment
- **h** [ ] Prescription drug
- **i** [ ] Stop loss (large deductible)
- **j** [ ] HMO contract
- **k** [ ] PPO contract
- **l** [ ] Indemnity contract
- **m** [ ] Other (specify) ▶

9 Experience-rated contracts:				
a Premiums: (1) Amount received	**9a(1)**			
(2) Increase (decrease) in amount due but unpaid	**9a(2)**			
(3) Increase (decrease) in unearned premium reserve	**9a(3)**			
(4) Earned (**(1)** + **(2)** - **(3)**)			**9a(4)**	
b Benefit charges (1) Claims paid	**9b(1)**			
(2) Increase (decrease) in claim reserves	**9b(2)**			
(3) Incurred claims (add **(1)** and **(2)**)			**9b(3)**	
(4) Claims charged			**9b(4)**	
c Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions	**9c(1)(A)**			
(B) Administrative service or other fees	**9c(1)(B)**			
(C) Other specific acquisition costs	**9c(1)(C)**			
(D) Other expenses	**9c(1)(D)**			
(E) Taxes	**9c(1)(E)**			
(F) Charges for risks or other contingencies	**9c(1)(F)**			
(G) Other retention charges	**9c(1)(G)**			
(H) Total retention			**9c(1)(H)**	
(2) Dividends or retroactive rate refunds. (These amounts were [ ] paid in cash, or [ ] credited.)			**9c(2)**	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			**9d(1)**	
(2) Claim reserves			**9d(2)**	
(3) Other reserves			**9d(3)**	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line **9c(2)**.)			**9e**	
10 Nonexperience-rated contracts:				
a Total premiums or subscription charges paid to carrier			**10a**	37491
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.			**10b**	

Specify nature of costs.

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? [ ] Yes [X] No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

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 07/01/2024 and ending 06/30/2025

A Name of plan
NBA PLAYERS' HEALTH AND WELFARE BENEFIT PLAN

B Three-digit plan number (PN) ▶ 501

C Plan sponsor's name as shown on line 2a of Form 5500
BOARD OF TRUSTEES NBA PLAYERS' HEALTH AND WELFARE BENEFIT

D Employer Identification Number (EIN)
20-1260597

Part I Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

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

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

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

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

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

WELLINGTON TRUST COMPANY, N.A.

04-2755549

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	563615	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

GALLIARD CAPITAL MANAGEMENT, INC.

41-1813702

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	153665	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

PRINCIPAL CUSTODY SOLUTIONS

PO BOX 10317
DES MOINES, IA 50306-0317

41-6257133

(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?
19 51	NONE	125000	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)

STATE STREET BANK AND TRUST COMPANY

ONE LINCOLN STREET, 8TH FLOOR
BOSTON, MA 02111

(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?
51 28	NONE	47480	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

CALOGERO & ASSOCIATES, LLC

4350 MIDDLE SETTLEMENT ROAD
NEW HARTFORD, NY 13413

(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?
50 10	NONE	31866	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 [ ]

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 07/01/2024 and ending 06/30/2025

A Name of plan
NBA PLAYERS' HEALTH AND WELFARE BENEFIT PLAN

B Three-digit plan number (PN) ▶ 501

C Plan or DFE sponsor's name as shown on line 2a of Form 5500
BOARD OF TRUSTEES NBA PLAYERS' HEALTH AND WELFARE BENEFIT

D Employer Identification Number (EIN)
20-1260597

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: WTC-CTF INTERN'L RESEARCH EQUITY

b Name of sponsor of entity listed in (a): WELLINGTON TRUST CO., N.A.

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
04-6657586-001	C	75426056

a Name of MTIA, CCT, PSA, or 103-12 IE: RUSSELL 3000 (R) INDX NL CTV (CMU3)

b Name of sponsor of entity listed in (a): STATE STREET BANK AND 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)
04-3393595-001	C	163880510

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Part II Information on Participating Plans (to be completed by DFEs, other than DCGs)

(Complete as many entries as needed to report all participating plans. DCGs must report each participating plan using Schedule DCG.)

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

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

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

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

a Plan name

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

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 07/01/2024 and ending 06/30/2025

A Name of plan
NBA PLAYERS' HEALTH AND WELFARE BENEFIT PLAN

B Three-digit plan number (PN) ▶ 501

C Plan sponsor's name as shown on line 2a of Form 5500
BOARD OF TRUSTEES NBA PLAYERS' HEALTH AND WELFARE BENEFIT

D Employer Identification Number (EIN)
20-1260597

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	6025243	4841312
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	1006515	771954
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	2310758	3704970
(2) U.S. Government securities	1c(2)	69573774	53942161
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)	32562036	26761565
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)		
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	258345458	239306566
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	35242280	128556244
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	5794082	5047091

		(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	410860146	462931863
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j	1018700	1335133
k Total liabilities (add all amounts in lines 1g through1j)	1k	1018700	1335133
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	409841446	461596730

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)	49677403	
(B) Participants	2a(1)(B)	7008458	
(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)		56685861
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	1969470	
(B) U.S. Government securities	2b(1)(B)	1616412	
(C) Corporate debt instruments	2b(1)(C)	2305186	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	406942	
(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		6298010
(2) Dividends: **(A)** Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)		
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	4188248	
(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		4188248
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	119440471	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	120094025	
(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		-653554
(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	7695171	
(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		7695171

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		25979352
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		7498807
c Other income	2c		
d Total income. Add all **income** amounts in column (b) and enter total	2d		107691895
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	8584971	
(2) To insurance carriers for the provision of benefits	2e(2)	46352681	
(3) Other	2e(3)		
(4) Total benefit payments. Add lines **2e(1)** through **(3)**	2e(4)		54937652
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses:			
(1) Salaries and allowances	2i(1)		
(2) Contract administrator fees	2i(2)		
(3) Recordkeeping fees	2i(3)		
(4) IQPA audit fees	2i(4)		
(5) Investment advisory and investment management fees	2i(5)	889760	
(6) Bank or trust company trustee/custodial fees	2i(6)		
(7) Actuarial fees	2i(7)		
(8) Legal fees	2i(8)		
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	109199	
(12) Total administrative expenses. Add lines **2i(1)** through **(11)**	2i(12)		998959
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		55936611
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		51755284
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		

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) [X] 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)** [X] 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: BONADIO & CO., LLP **(2)** EIN: 16-1131146

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**		X	
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**	X		20000000
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**		X	
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**		X	
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**		X	
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**		X	
l Has the plan failed to provide any benefit when due under the plan?	**4l**		X	
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 [X] 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 _____.

NBA PLAYERS' HEALTH AND WELFARE BENEFIT PLAN

Financial Statements and Supplemental Schedules
June 30, 2025 and 2024
Together with Independent
Auditor's Report

Bonadio & Co., LLP
Accounting, Consulting & More

Bonadio & Co., LLP
Accounting, Consulting & More

INDEPENDENT AUDITOR'S REPORT

April 10, 2026

To the Board of Trustees of the
NBA Players' Health and Welfare Benefit Plan:

Opinion
We have audited the accompanying financial statements of the NBA Players' Health and Welfare Benefit Plan (the Plan), an employee benefit plan subject to the Employee Retirement Income Security Act of 1974 (ERISA), which comprise the statements of net assets available for benefits as of June 30, 2025 and 2024, and the related statements of changes in net assets available for benefits for the years then ended, and the related notes to the financial statements.

In our opinion, the financial statements referred to above present fairly, in all material respects, the net assets available for benefits of the Plan as of June 30, 2025 and 2024, and the changes in its net assets available for benefits for the years then ended, in accordance with accounting principles generally accepted in the United States of America.

Basis for Opinion
We conducted our audits in accordance with auditing standards generally accepted in the United States of America. Our responsibilities under those standards are further described in the Auditor's Responsibilities for the Audit of the Financial Statements section of our report. We are required to be independent of the Plan and to meet our other ethical responsibilities, in accordance with the relevant ethical requirements relating to our audits. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion.

Responsibilities of Management for the Financial Statements
Management is responsible for the preparation and fair presentation of the financial statements in accordance with accounting principles generally accepted in the United States of America, and for the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, management is required to evaluate whether there are conditions or events, considered in the aggregate, that raise substantial doubt about the Plan's ability to continue as a going concern for one year after the date the financial statements are available to be issued.

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(Continued)

Management is also responsible for maintaining a current Plan instrument, including all Plan amendments; administering the Plan; and determining that the Plan's transactions that are presented and disclosed in the financial statements are in conformity with the Plan's provisions, including maintaining sufficient records with respect to each of the participants, to determine the benefits due or which may become due to such participants.

Auditor's Responsibilities for the Audit of the Financial Statements
Our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditor's report that includes our opinion. Reasonable assurance is a high level of assurance but is not absolute assurance and therefore is not a guarantee that an audit conducted in accordance with generally accepted auditing standards will always detect a material misstatement when it exists. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control. Misstatements are considered material if there is substantial likelihood that, individually or in the aggregate, they would influence the judgment made by a reasonable user based on the financial statements.

In performing an audit in accordance with generally accepted auditing standards, we:

- Exercise professional judgment and maintain professional skepticism throughout the audit.

- Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, and design and perform audit procedures responsive to those risks. Such procedures include examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements.

- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Plan's internal control. Accordingly, no such opinion is expressed.

- Evaluate the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluate the overall presentation of the financial statements.

- Conclude whether, in our judgment, there are conditions or events, considered in the aggregate, that raise substantial doubt about the Plan's ability to continue as a going concern for a reasonable period of time.

We are required to communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit, significant audit findings, and certain internal control-related matters that we identified during the audit.

Supplemental Schedules Required by ERISA
Our audits were conducted for the purpose of forming an opinion on the financial statements as a whole. The supplemental Schedule H, Line 4i - Schedule of Assets (Held at End of Year) as of June 30, 2025, Schedule H, Line 4i - Schedule of Assets (Acquired and Disposed of Within the Year) for the year ended June 30, 2025, and Schedule H, Line 4j - Schedule of Reportable Transactions for the year ended June 30, 2025, are presented for purposes of additional analysis and are not a required part of the financial statements but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. Such information is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information has been subjected to the auditing procedures applied in the audits of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with generally accepted auditing standards.

In forming our opinion on the supplemental schedules, we evaluated whether the supplemental schedules, including their form and content, are presented in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

In our opinion, the information in the accompanying schedules is fairly stated, in all material respects, in relation to the financial statements as a whole, and the form and content are presented in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

Bonadio & Co. LLP

NBA PLAYERS' HEALTH AND WELFARE BENEFIT PLAN

Statements of Net Assets Available For Benefits
June 30, 2025 and 2024

	2025	2024
ASSETS		
CASH	$ 4,186,606	$ 5,471,053
INVESTMENTS:		
Cash equivalents	3,704,970	2,310,758
U.S. Government securities	12,384,311	18,733,477
Mutual funds	128,556,244	35,242,280
Mortgage-backed securities	41,557,850	50,840,297
Municipal bonds	5,047,091	5,794,082
Corporate bonds	26,761,565	32,562,036
Common/collective trusts	239,306,566	258,345,458
Total investments	457,318,597	403,828,388
RECEIVABLES:		
Accrued interest receivable	636,086	938,867
Due from participants	135,868	67,648
Total receivables	771,954	1,006,515
ESCROW ACCOUNTS	654,706	554,190
Total assets	462,931,863	410,860,146
LIABILITIES AND NET ASSETS		
ACCRUED EXPENSES	247,834	303,076
PAYROLL TAXES PAYABLE	66,347	20,922
DUE TO CUSTODIAN	1,020,952	694,702
Total liabilities	1,335,133	1,018,700
NET ASSETS AVAILABLE FOR BENEFITS	$ 461,596,730	$ 409,841,446

The accompanying notes are an integral part of these statements.

NBA PLAYERS' HEALTH AND WELFARE BENEFIT PLAN

Statements of Changes in Net Assets Available For Benefits
For the Years Ended June 30, 2025 and 2024

	2025	2024
ADDITIONS:		
Investment income -		
Net appreciation in fair value of investments	$ 40,519,776	$ 37,179,305
Interest and dividends	10,486,258	8,740,779
Investment income before investment management fees	51,006,034	45,920,084
Less: Investment management fees	(889,760)	(995,513)
Net investment income	50,116,274	44,924,571
Contributions -		
NBA Teams' contributions	49,677,403	40,792,611
Self-pay contributions	7,008,458	6,694,980
Total contributions	56,685,861	47,487,591
Total additions	106,802,135	92,412,162
DEDUCTIONS:		
Insurance premiums	46,352,681	40,862,694
HRA reimbursements	8,276,917	7,505,565
Tuition reimbursement	308,054	242,258
Administrative expenses	109,199	101,251
Total deductions	55,046,851	48,711,768
CHANGE IN NET ASSETS AVAILABLE FOR BENEFITS	51,755,284	43,700,394
NET ASSETS AVAILABLE FOR BENEFITS - beginning of period	409,841,446	366,141,052
NET ASSETS AVAILABLE FOR BENEFITS - end of period	$ 461,596,730	$ 409,841,446

The accompanying notes are an integral part of these statements.

1. DESCRIPTION OF THE PLAN

The NBA Players' Health and Welfare Benefit Plan (the "Plan"), which is administered by the Board of Trustees ("Trustees") of the NBA Players' Health and Welfare Benefit Trust ("Trust"), provides certain health and welfare benefits for eligible participants and dependents. The following description of the benefits provided under the Plan provides only general information. Participants should refer to the Plan documents for the applicable component of the Plan for a more complete description of the Plan's provisions.

General

The Plan is a multi-employer welfare benefit plan established under the Trust pursuant to a collective bargaining agreement (CBA) between the National Basketball Players Association (NBPA) and the National Basketball Association (NBA). The Plan is subject to the regulations of the U.S. Department of Labor and provisions of the Employee Retirement Income Security Act of 1974, as amended (ERISA).

Benefits

HRA Benefit: The Plan provides a supplemental health reimbursement account benefit (the "HRA Benefit") that covers health-related costs qualified under Internal Revenue Service (IRS) rules that are not covered by the primary insurance carriers of eligible current and former NBA players. To the extent applicable, costs incurred in connection with the payment of premiums for certain types of health insurance may also be covered.

Insured Benefits for Retired Players: The Plan includes a retiree medical benefit. The retiree medical benefit provides fully insured medical and prescription drug coverage to eligible retired NBA players and their dependents. The retiree medical benefit consists of insured coverage or pre-Medicare retirees and their dependents and an insured Medicare Advantage benefit for anticipants and dependents eligible for Medicare coverage. The pre-Medicare retiree coverage is currently provided through insurance policies administered by Cigna, which changed from UnitedHealthcare during the year ended June 30, 2025. The Medicare Advantage benefit is provided through insurance policies administered by UnitedHealthcare. In some cases, eligible retirees contribute to the cost of the premiums for the retiree medical benefit and in other cases they are currently not required to.

Effective January 1, 2020, the Plan provides retiree dental and vision benefits on a voluntary, self-paid basis. These benefits are provided on a fully insured basis for participants and their eligible dependents.

The retiree medical, dental and vision benefits are collectively referred to as the "Retired Player Health Benefits".

Global Healthcare Coverage: The Plan provides medical, dental, prescription drug and vision insurance benefits for eligible active international players (the "Global Healthcare Coverage") through an insurance contract with Cigna. This coverage covers health insurance costs incurred by eligible active international players and their families both inside the U.S. and outside of the U.S., including costs for non-emergency care.

1. DESCRIPTION OF THE PLAN (Continued)

Insured Benefits for Active Players: The Plan also provides certain other insured health and welfare benefits for active players (including two-way players) and, in some cases, their eligible dependents (the "Active Player Health Benefits"). The Active Player Health Benefits include medical, dental, prescription drug, and vision benefits, as well as life insurance, disability, and accidental death and dismemberment benefits.

Tuition Reimbursement Benefit: The Plan includes a tuition reimbursement benefit (the "Tuition Reimbursement Benefit") for eligible active and eligible retired NBA players. Subject to certain individual and aggregate limits applicable under the Plan, the Tuition Reimbursement Benefit covers expenses incurred in connection with a "qualifying education program", which is either 1) a course taken in connection with a degree program at an accredited institution as listed on the U.S. Department of Education website (or as listed by an international accrediting organization); or 2) a course affiliated with an accredited institution (or other institution approved by the Trustees) and that prepares an individual for a job or that improves or develops capabilities of an individual, as determined by the Trustees; or 3) certain expenses for tutoring and testing preparation courses.

Eligibility

HRA Benefit: A player automatically becomes a participant in the HRA Benefit in the Plan year starting on July 1 immediately following the first regular season in which he attains a "Year of NBA Service". In general, a participant earns a "Year of NBA Service" for a regular season if the player is either (1) on the active list or inactive list (or, effective with the 2023-24 season, the two-way list) of any NBA Team as of February 2 (March 21, 2021 for the 2020-2021 regular season only, March 5, 2012 for the 2011-2012 regular season only and March 21, 1999 for the 1998-1999 regular season only), or (2) on the active list of one or more NBA Teams for at least 50% of regular season games during such regular season (for the 2019-2020 season only, at least 50% of games between October 22, 2019 and March 11, 2020). However, a player generally is not credited with a Year of NBA Service for a season (i) solely because he is under a 10-day contract as of February 2nd of such season (effective beginning with the 2017-2018 season) (or as of March 21 for the 2020-2021 season), (ii) for the 2017-2018 through 2022-2023 seasons, solely because he was under a Two-Way Contract as of February 2nd of such season (or, as of March 21, 2021 for the 2020-2021 season), or (iii) for the 2018-2019 through 2022-2023 seasons, solely because he was on the active list of one or more NBA Teams for at least 50% of regular season games solely while under a Two-Way Contract.

A player is not eligible to receive an allocation under the HRA Benefit for the period of time during which the player is both a resident of Canada for income tax purposes and employed by the Toronto Raptors.

Retired Player Health Benefits: Retired players and their eligible dependents are eligible to participate in the Retired Player Health Benefits if the player was credited with at least 3 Years of NBA Service (as described above) during his playing career. If a player satisfies this eligibility rule, the player can generally enroll in the Retired Player Health Benefits after the player's contract terminates and 12 months pass without the player entering into a new contract with an NBA Team.

Global Healthcare Coverage: In general, a player becomes eligible for Global Healthcare Coverage if he (i) is not a citizen or permanent resident of either the United States or Canada, (ii) has signed a standard player contract and (iii) is on the active or inactive list of an NBA team. Two-way players are ineligible for Global Healthcare Coverage.

1. DESCRIPTION OF THE PLAN (Continued)

Active Player Health Benefits: Active players and Two-Way Players are eligible for the Active Player Health Benefits. Eligibility ends on the last day of the month during which players cease to be active players or Two-Way Players, except that coverage extends until August 31 following the season if (i) they are "Veteran Free Agents" or (ii) for purposes of all benefits other than disability, their contract is terminated after the conclusion of the regular season." For this purpose, a "Veteran Free Agent" is a player who signed at least one standard player contract with an NBA team (other than a 10-day contract) and completed such contract by rendering the playing services called for thereunder.

Tuition Reimbursement Benefit: Active players and (starting with the 2023-2024 season) Two-Way Players are eligible for the Tuition Reimbursement Benefit if they are credited with a Year of NBA Service (as described above) during a regular season, and if they have been credited with less than 3 Years of NBA Service, the benefit covers only eligible expenses that are incurred during each calendar year in which the player earns a Year of NBA Service. Active players and Two-Way Players with two Years of NBA Service may carry over any unused amounts earned in the first Year of NBA Service for use in the second year, subject to certain limitations. Former NBA players are eligible for the Tuition Reimbursement Benefit if they were credited with at least 3 Years of NBA Service, and there is no time limitation on using the benefit.

Reimbursement is also subject to applicable individual and aggregate limits under the Plan. Dependents and other family members of players are not eligible to receive the Tuition Reimbursement Benefit.

Funding

Health Reimbursement Account (HRA Benefit): Pursuant to and subject to the CBA, the member Teams of the NBA make an annual contribution to the Trust in order to fund the HRA Benefit under the Plan. An eligible player will receive an allocation into his health reimbursement account "(HRA") equal to $30,000 for each season that he earns a Year of NBA Service, up to $150,000 in total allocations over his NBA career. If a player received more than $150,000 in HRA allocations prior to the 2016-17 season, he may continue to use amounts in his HRA but is not entitled to any future HRA allocations. Earnings and/or losses on a player's account are not taken into account when determining the allocation limit. Furthermore, these amounts are allocated to participant accounts first by using amounts previously held in the Plan's forfeiture account (subject to the retention of a minimum balance in the forfeiture account, as determined by the Plan) and then, to the extent these amounts are insufficient to fund the allocations, by new contributions from the NBA Teams.

For the Plan year ended June 30, 2024, the total annual HRA allocation amount under the Plan formula was $6,451,958. This amount was allocated to participant accounts in the Plan year ended June 30, 2025.

For the Plan year ended June 30, 2025, the total annual HRA allocation amount under the Plan formula was $9,002,266. This amount was allocated to participant accounts in the Plan year ended June 30, 2025.

Active Player and Two-Way Player Health Benefits: The NBA Teams pay the full cost of premiums for participants, including, effective July 1, 2023, Two-Way Players, and, as applicable under the Plan, dependent Active and Two-Way Player Health Benefits. In general, these payments are currently made to the Trust and subsequently remitted to the applicable insurance company.

1. DESCRIPTION OF THE PLAN (Continued)

Retired Player Health Benefits: The NBA Teams pay the subsidized portion of premiums for participant and dependent medical coverage. Retired players pay all premiums for dental and vision coverage, as well as any non-subsidized portion of premiums for medical coverage. The payments by the NBA Teams and retired players are made to the Trust and subsequently remitted to the applicable insurers (with the exception of player premium payments for Medicare Advantage coverage under the Plan, which are paid directly to the insurer).

Global Healthcare Coverage: The NBA Teams pay the full cost of premiums for participant and dependent coverage. These payments are currently made to the Trust and subsequently remitted to Cigna.

Tuition Reimbursement Benefit: The NBA Teams pay the cost of the Tuition Reimbursement Benefit. These payments are currently made to the Trust and subsequently remitted to eligible players.

Continued Use of Benefits

HRA Benefit: When a participant is credited with 3 Years of NBA Service, he may use the balance in his individual HRA Benefit to reimburse eligible medical expenses under the Plan during his NBA playing career and after his retirement until the balance is exhausted, subject to the terms of the Plan.

All Other Benefits: No participant, dependent, or other person has or may attain any right to any other vested benefit (including, without limitation, a Retired Player Health Benefit) under the Plan. These benefits (including, without limitation, the Retired Player Health Benefit) may be reduced, terminated, or amended at any time pursuant to the terms of the CBA and the Plan.

Forfeitures (HRA Benefit)

A participant's HRA balance will be forfeited if the participant is credited with less than 3 Years of NBA Service and has not been credited with a Year of NBA Service for two consecutive regular seasons. Any amounts that are forfeited by former players may be used to fund annual allocations for the HRA Benefit under the Plan, to pay the Plan's administrative expenses attributable to the HRA Benefit, as a reserve against Plan losses on the HRA-related assets held in the Trust, to allocate to the individual accounts of other participants under the HRA Benefit, or to reinstate former forfeitures to other participant HRA accounts. Participants' HRA balances may also be forfeited under rules set forth in the Plan. The total of forfeited accounts was $502,108 and $605,909, respectively, for the years ended June 30, 2025 and 2024.

2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Basis of Accounting
The Plan's financial statements are prepared on the accrual basis of accounting in accordance with accounting principles generally accepted in the United States of America.

Use of Estimates
The preparation of financial statements in accordance with accounting principles generally accepted in the United States of America requires the Plan's administrator to make estimates and assumptions that affect certain reported amounts and disclosures. Accordingly, actual results may differ from those estimates.

2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (Continued)

Cash

Cash, excluding cash and cash equivalents classified as investments, consists of a bank demand deposit account. At times, the balance in this account may exceed federally insured limits. The Plan has not experienced any losses in this account and management believes it is not exposed to any significant credit risk with respect to cash.

Investments

The Plan invests in various types of investment securities. Investment securities are exposed to various risks, such as interest rate, market, and credit risk. Due to the level of risk associated with certain investment securities, it is at least reasonably possible that changes in the values of investment securities will occur in the near term and those changes could materially affect the amounts reported in the accompanying financial statements.

Purchases and sales of securities are recorded on a trade-date basis. Interest income is recorded on the accrual basis. Dividends are recorded on the ex-dividend date. Net appreciation in the fair value of investments includes the Plan's gains and losses on investments bought and sold as well as held during the year.

Fair Value Measurements

Accounting Standards Codification (ASC) 820, Fair Value Measurements and Disclosures, established a framework for measuring fair value. That framework provides a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value. The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level 1 measurements) and the lower priority to unobservable inputs (Level 3 measurements).

The three levels of the fair value hierarchy under ASC 820 are described below:

- Level 1 - Inputs to the valuation methodology are unadjusted quoted prices for identical assets or liabilities in active markets that the Plan has the ability to access.

- Level 2 - Inputs to the valuation methodology include:

    - Quoted prices for similar assets or liabilities in active markets;

    - Quoted prices for identical or similar assets or liabilities in inactive markets;

    - Inputs other than quoted prices that are observable for the asset or liability;

    - Inputs that are derived principally from or corroborated by observable market data by correlation or other means.

  If the asset or liability has a specified (contractual) term, the Level 2 input must be observable for substantially the full term of the asset or liability.

- Level 3 - Inputs to the valuation methodology are unobservable and significant to the fair value measurement.

The asset's or liability's fair value measurement level within the fair value hierarchy is based on the lowest level of any input that is significant to the fair value measurement. Valuation techniques are used to maximize the use of observable inputs and minimize the use of unobservable inputs.

2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (Continued)

Fair Value Measurements (Continued)
Following is a description of the valuation methodologies used for assets measured at fair value. There have been no changes in the methodology used as of June 30, 2025 and 2024, respectively.

Cash equivalents: Consist of money market funds recorded at fair value. Cash equivalents also consist of certificates of deposit and short-term U.S. Government investments, valued using Level 1 inputs which is cost plus accrued income, which approximates fair value.

U.S. Government securities and mutual funds: Valued using Level 1 inputs at the quoted closing price reported on the active market on which the individual securities are traded.

Mortgage-backed securities: Valued using Level 2 inputs where a volatility-driven, multi-dimensional single cash flow stream model or option-adjusted spread model is used or a single cash flow model is utilized. Valued using Level 3 inputs where various inputs such as but not limited to daily cash flow, snapshots of TBA market and U.S. Treasury market, floating rate indices, spread over index, periodic and life cap, next coupon adjustment date and convertibility of the bond, are utilized.

Municipal bonds: Valued using Level 2 inputs at quoted closing prices for similar assets reported on the active market on which individual securities are traded.

Corporate bonds: Valued using Level 2 inputs at quoted closing prices for similar assets reported on the active market on which individual securities are traded.

Common/collective trust: Valued using net asset value. The SSgA Russell 3000 Index Non-Lending Common Trust Fund (Russell) investment is valued at net asset value of the fund, which is based on the value of the portfolio investments at the valuation date. The investment seeks to exceed the return, in the aggregate, of the Russell 3000 Index. The fair value of the Russell investment is reported as a “common/collective trust” in the accompanying financial statements and was estimated by Principal Custody Solutions ("Principal"), the investment custodian, based on the net asset value of the investment determined by a pricing agency.

Common/collective trust: Valued using net asset value. The Wellington Trust Company, N.A. - CTF International Research Equity Portfolio’s (International Research) investment objective is to provide long-term total return in excess of the MSCI EAFE Index. International Research is managed on a total return basis, and not with an objective of achieving or avoiding any particular tax consequence. The value of the investment of the Plan is valued at the net asset value of the fund, which is based on the value of the portfolio investments at the valuation date. The fair value of the International Research investment is reported as a “common/collective trust” in the accompanying financial statements and was estimated by Principal, the investment custodian, based on the net asset value of the investment determined by a pricing agency.

2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (Continued)

Fair Value Measurements (Continued)
Common/collective trust: Valued using net asset value. The Wellington Trust Company, N.A. - CTF Opportunistic Investment Allocation Portfolio (Opportunistic) investment objective is an unconstrained, non-benchmark-oriented investment approach. Opportunistic is managed on a total return basis, and not with an objective of achieving or avoiding any particular tax consequences. The Opportunistic invests in other Wellington Trust Common Trust Funds. The value of the investment of the Plan is valued at the net asset value of the fund, which is based on the value of the portfolio investments at the valuation date. The fair value of the Opportunistic is reported as a "common/collective trust" in the accompanying financial statements for the year ended June 30, 2024 and was estimated by Principal, the investment custodian, based on the net asset value of the investment determined by a pricing agency. The Opportunistic investment was liquidated by the Plan during the year ended June 30, 2025.

The methods described above may produce a fair value calculation that may not be indicative of net realizable value or reflective of future fair values. Furthermore, while the Plan believes its valuation methods are appropriate and consistent with other market participants, the use of different methodologies or assumptions to determine fair value of certain financial instruments could result in a different fair value measurement at the reporting date.

Benefit Payments
Benefits are recorded as an expense when paid.

Administrative Expenses
Certain administrative expenses, which include legal, accounting, and data processing fees are paid directly by the NBA on behalf of the NBA Teams. Other administrative expenses, such as investment and custodial fees, are paid by the Plan.

3. TERMINATION

The Board of Trustees and/or the NBA and the NBPA (as applicable under the CBA and Plan) reserve the right to discontinue, amend or modify and terminate the Plan or any applicable component of the Plan without any liability for such termination subject to the provisions of the Agreement and Declaration of Trust, the Plan terms and ERISA. In the event of a Plan termination, no player, dependent or beneficiary shall have any rights under the Plan after the disposition of all of the Plan's assets. Without limiting the foregoing, the Retired Player Health Benefits provided thereunder may be reduced, terminated, or amended at any time pursuant to the terms of the CBA and the Plan.

4. PERSONAL HRA ACCOUNTS

Subject to the limits and other rules described in Note 1 above, allocations are made to the personal HRA accounts of players who receive a Year of NBA Service for a regular season. Plan earnings are proportionally allocated to each personal account based on the participant's undistributed account balance as of the applicable Valuation Date, as defined in the Plan.

The HRA Benefit applicable to a participant who has been credited with 3 or more Years of NBA Service is the benefit that can be provided from the participant's individual account.

4. PERSONAL HRA ACCOUNTS (Continued)

Payment of Benefits
The HRA Benefit is intended to supplement the NBA players' existing insured medical coverage. Its purpose is to provide eligible active and retired NBA players, their spouses, and eligible dependents with supplemental benefits to cover qualified medical expenses otherwise not covered by the players' primary medical insurance carriers and to help pay for certain health insurance premiums upon retirement of the players. The reimbursement amounts paid under the HRA Benefit with respect to a player who has been credited with 3 or more Years of NBA Service or such player's spouse or other eligible dependents may never exceed the balance in such player's individual account.

The HRA Benefit activity of active and retired players is as follows for the years ended June 30:

	2025	2024
HRA, beginning of year	$ 403,356,375	$ 358,763,066
Add: Allocations and investment returns	59,741,042	52,456,094
Less: Disbursements	(7,467,041)	(7,862,785)
HRA, end of year	$ 455,630,376	$ 403,356,375

5. INVESTMENTS

The following table sets forth by level, within the fair value hierarchy, the Plan's assets at fair value as of June 30, 2025:

	Level 1	Level 2	Level 3	Total
Cash equivalents	$ 3,704,970	$ -	$ -	$ 3,704,970
U.S. Government securities	12,384,311	-	-	12,384,311
Mutual funds	128,566,244	-	-	128,566,244
Mortgage-backed securities	-	41,557,850	-	41,557,850
Municipal bonds	-	5,047,091	-	5,047,091
Corporate bonds	-	26,761,565	-	26,761,565
	$144,645,525	$ 73,366,506	$ -	218,012,031
Investments measured at NAV (a)				239,306,566
Total investments at fair value				$457,318,597

5. INVESTMENTS (Continued)

The following table sets forth by level, within the fair value hierarchy, the Plan's assets at fair value as of June 30, 2024:

	Level 1	Level 2	Level 3	Total
Cash equivalents	$ 2,310,758	$ -	$ -	$ 2,310,758
U.S. Government securities	18,733,477	-	-	18,733,477
Mutual funds	35,242,280	-	-	35,242,280
Mortgage-backed securities	-	50,840,297	-	50,840,297
Municipal bonds	-	5,794,082	-	5,794,082
Corporate bonds	-	32,562,036	-	32,562,036
	$ 56,286,515	$ 89,196,415	$ -	145,482,930
Investments measured at NAV (a)				258,345,458
Total investments at fair value				$403,828,388

(a) Certain investments that were measured using the net asset value practical expedient have not been classified in the fair value hierarchy. The amounts presented in this table are intended to permit reconciliation of the fair value hierarchy to the line items presented in the statements of net assets available for benefits.

The Plan had the following investments at June 30, 2025:

	Fair Value	Unfunded Commitments	Redemption Frequency (if Currently Eligible)
Common/collective trusts:			
Wellington Trust Company, N.A. – CTF International Research Equity Portfolio	$ 75,426,056	$ -	Eligible
SSgA Russell 3000 Index Non-lending Common Trust Fund	163,880,510	-	Eligible
	$239,306,566	$ -	

The Plan had the following investments at June 30, 2024:

	Fair Value	Unfunded Commitments	Redemption Frequency (if Currently eligible)
Common/collective trusts:			
Wellington Trust Company, N.A. – CTF International Research Equity Portfolio	$ 63,624,042	$ -	Eligible
Wellington Trust Company, N.A. – CTF Opportunistic Investment Allocation Portfolio	36,789,339	-	Eligible
SSgA Russell 3000 Index Non-lending Common Trust Fund	157,932,077	-	Eligible
	$258,345,458	$ -	

6. INCOME TAX STATUS

The trust established under the Plan to hold the Plan's assets obtained its tax exemption letter on October 25, 2005, in which the Internal Revenue Service (IRS) stated the trust, as then designed, was tax exempt. The Plan administrator believes the trust is currently designed and being operated in compliance with the applicable requirements of the Internal Revenue Code (IRC).

In general, for employee benefit plans, their tax-exempt status itself is deemed to be an uncertainty since events could potentially occur to jeopardize their tax-exempt status. The Plan files the Return of Organization Exempt from Income Tax (Form 990) and the Annual Return/Report of Employee Benefit Plan (Form 5500) in the U.S. federal jurisdiction.

7. PARTY-IN-INTEREST TRANSACTIONS

Plan investments include shares of common/collective trusts managed by Wellington Trust Company, N.A. Wellington Trust Company, N.A. is the investment manager as defined by the Plan and, therefore, these transactions qualify as party-in-interest transactions. Fees paid by the Plan for the investment management services amounted to $563,615 and $639,228 for the years ended June 30, 2025 and 2024, respectively.

Plan investments include shares of a common/collective trust managed by State Street Bank and Trust Company. State Street Bank and Trust Company is the investment manager as defined by the Plan and, therefore, these transactions qualify as party-in-interest transactions. Fees paid by the Plan for the investment management services amounted to $47,479 and $47,160 for the years ended June 30, 2025 and 2024, respectively.

The Plan utilizes Principal as a custodian of certain investments. Certain assets of the Plan are held in Principal investments. The Plan did not pay direct fees to Principal during the year ended June 30, 2025 and 2024, respectively, as fees are paid directly from an investment fund and charged against the investment return.

8. PLAN AMENDMENTS

The following Plan amendments were effective in the Plan year-ended June 30, 2025:

- Effective November 1, 2024, the Plan was formally amended to remove the requirement that dependents of retired players be enrolled in a group health plan to be considered an Eligible Dependent for the HRA Benefit.

- Effective January 1, 2025, the Plan was formally amended to include Cigna, as the new insurer for pre-Medicare retiree medical and prescription benefits, replacing UnitedHealthcare.

9. SUBSEQUENT EVENTS

Following the close of the Plan year ended June 30, 2025, the Plan document covering all active player health and welfare benefits was amended and restated effective as of July 1, 2025. The restated Plan document incorporates all prior amendments and includes certain other clarifying changes.

The Plan has evaluated subsequent events through April 10, 2026, the date the financial statements were available to be issued.

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2025

SCHEDULE I

	PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
		CASH EQUIVALENTS					
		OTHER CASH EQUIVALENTS					
		FUNDS OR BANK DEPOSITS					
*		PRINCIPAL DEPOSIT SWEEP PROGRAM VP7000251					
	783,887.290	16258700	783,887.29	783,887.29		0.00	1,610.61
	921,553.480	16258702	921,553.48	921,553.48		0.00	1,768.57
	704,782.420	16258703	704,782.42	704,782.42		0.00	1,840.98
	715,849.930	16258710	715,849.93	715,849.93		0.00	5,835.07
	92,751.870	16258711	92,751.87	92,751.87		0.00	335.80
	486,144.860	16258712	486,144.86	486,144.86		0.00	2,436.79
	3,704,969.850	TOTAL PRINCIPAL DEPOSIT SWEEP PROGRAM	3,704,969.85 100.0000	3,704,969.85 100.0000	6/30/25	0.00	13,827.82
		TOTAL FUNDS OR BANK DEPOSITS	3,704,969.85	3,704,969.85		0.00	13,827.82
		TOTAL OTHER CASH EQUIVALENTS	**3,704,969.85**	**3,704,969.85**		**0.00**	**13,827.82**
		TOTAL CASH EQUIVALENTS	**3,704,969.85**	**3,704,969.85**		**0.00**	**13,827.82**
		POOLED, COMMON AND COLLECTIVE FUNDS					
		POOLED FUNDS					
*		SSGA RUSSELL 3000 INDX NL CTF CMU31 728993577					
	2,798,792.739	16258700	40,069,923.80	163,880,510.04		123,810,586.24	0.00
	2,798,792.739	TOTAL SSGA RUSSELL 3000 INDX	40,069,923.80 14.3169	163,880,510.04 58.5540	6/30/25	123,810,586.24	0.00
*		WTC-CTF INTERNATIONAL RESEARCH EQUITY PORTFOLIO 949997506					
	5,341,788.671	16258700	46,524,376.85	75,426,056.03		28,901,679.18	0.00
	5,341,788.671	TOTAL WTC-CTF INTERNATIONAL RESEARCH	46,524,376.85 8.7095	75,426,056.03 14.1200	6/30/25	28,901,679.18	0.00

The accompanying notes are an integral part of these statements.

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2025 SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	TOTAL POOLED FUNDS	86,594,300.65	239,306,566.07		152,712,265.42	0.00
	TOTAL POOLED, COMMON AND COLLECTIVE FUNDS	**86,594,300.65**	**239,306,566.07**		**152,712,265.42**	**0.00**
	BONDS & NOTES					
	US GOVERNMENT					
	US TREASURY NOTES AND BONDS					
	UNITED STATES TREASURY BONDS DTD 11/15/2024 4.250% 11/15/2034 91282CLW9					
295,000.000	16258702	288,629.54	295,967.60		7,338.06	1,601.26
295,000.000	TOTAL UNITED STATES TREASURY BONDS	288,629.54 97.8405	295,967.60 100.3280	6/30/25	7,338.06	1,601.26
	UNITED STATES TREASURY BONDS DTD 01/15/2025 4.250% 01/15/2028 91282CMF5					
430,000.000	16258703	430,035.03	435,559.90		5,524.87	8,430.73
430,000.000	TOTAL UNITED STATES TREASURY BONDS	430,035.03 100.0081	435,559.90 101.2930	6/30/25	5,524.87	8,430.73
	UNITED STATES TREASURY BONDS TREASURY INFLATION INDEX DTD 01/15/2025 2.125% 01/15/2035 91282CML2					
238,854.000	16258702	238,408.32	242,749.71		4,341.39	2,346.25
238,854.000	TOTAL UNITED STATES TREASURY BONDS	238,408.32 99.8134	242,749.71 101.6310	6/30/25	4,341.39	2,346.25
	UNITED STATES TREASURY BONDS DTD 02/15/2025 4.625% 02/15/2035 91282CMM0					
520,000.000	16258702	535,739.74	536,494.40		754.66	9,035.36
520,000.000	TOTAL UNITED STATES TREASURY BONDS	535,739.74 103.0269	536,494.40 103.1720	6/30/25	754.66	9,035.36

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2025

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	UNITED STATES TREASURY NOTES DTD 02/28/2023 4.000% 02/28/2030 91282CGQ8					
215,000.000	16258702	214,908.34	217,091.95		2,183.61	2,874.46
215,000.000	TOTAL UNITED STATES TREASURY NOTES	214,908.34 99.9574	217,091.95 100.9730	6/30/25	2,183.61	2,874.46
	UNITED STATES TREASURY NOTES DTD 12/15/2023 4.375% 12/15/2026 91282CJP7					
320,000.000	16258703	322,454.73	322,387.20		67.53-	612.02
320,000.000	TOTAL UNITED STATES TREASURY NOTES	322,454.73 100.7671	322,387.20 100.7460	6/30/25	67.53-	612.02
	UNITED STATES TREASURY NOTES DTD 01/15/2024 4.000% 01/15/2027 91282CJT9					
325,000.000	16258703	323,676.27	325,773.50		2,097.23	5,997.24
325,000.000	TOTAL UNITED STATES TREASURY NOTES	323,676.27 99.5927	325,773.50 100.2380	6/30/25	2,097.23	5,997.24
	UNITED STATES TREASURY NOTES DTD 02/15/2024 4.125% 02/15/2027 91282CKA8					
645,000.000	16258703	640,094.11	648,102.45		8,008.34	9,995.72
645,000.000	TOTAL UNITED STATES TREASURY NOTES	640,094.11 99.2394	648,102.45 100.4810	6/30/25	8,008.34	9,995.72
	UNITED STATES TREASURY NOTES DTD 04/30/2024 4.625% 04/30/2029 91282CKP5					
720,000.000	16258702	718,427.41	742,500.00		24,072.59	5,610.33
720,000.000	TOTAL UNITED STATES TREASURY NOTES	718,427.41 99.7816	742,500.00 103.1250	6/30/25	24,072.59	5,610.33

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2025

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	UNITED STATES TREASURY NOTES DTD 07/15/2024 4.375% 07/15/2027 91282CKZ3					
145,000.000	16258702	145,583.88	146,806.70		1,222.82	2,926.54
145,000.000	TOTAL UNITED STATES TREASURY NOTES	145,583.88 100.4027	146,806.70 101.2460	6/30/25	1,222.82	2,926.54
	UNITED STATES TREASURY NOTES DTD 07/31/2024 4.375% 07/31/2026 91282CLB5					
1,530,000.000	16258703	1,543,581.10	1,536,089.40		7,491.70-	27,921.44
1,530,000.000	TOTAL UNITED STATES TREASURY NOTES	1,543,581.10 100.8877	1,536,089.40 100.3980	6/30/25	7,491.70-	27,921.44
	UNITED STATES TREASURY NOTES DTD 09/15/2024 3.375% 09/15/2027 91282CLL3					
70,000.000	16258702	69,081.48	69,516.30		434.82	693.34
70,000.000	TOTAL UNITED STATES TREASURY NOTES	69,081.48 98.6878	69,516.30 99.3090	6/30/25	434.82	693.34
	UNITED STATES TREASURY NOTES DTD 11/30/2024 4.250% 11/30/2026 91282CLY5					
710,000.000	16258702	711,236.56	713,663.60		2,427.04	2,555.81
710,000.000	TOTAL UNITED STATES TREASURY NOTES	711,236.56 100.1742	713,663.60 100.5160	6/30/25	2,427.04	2,555.81
	UNITED STATES TREASURY NOTES DTD 12/31/2024 4.250% 12/31/2026 91282CME8					
1,255,000.000	16258702	1,254,435.26	1,262,304.10		7,868.84	144.94
1,255,000.000	TOTAL UNITED STATES TREASURY NOTES	1,254,435.26 99.9550	1,262,304.10 100.5820	6/30/25	7,868.84	144.94

The accompanying notes are an integral part of these statements.

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2025

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	UNITED STATES TREASURY NOTES DTD 01/31/2025 4.250% 01/31/2030 91282CMG3					
210,000.000	16258702	207,933.52	214,143.30		6,209.78	3,722.86
210,000.000	TOTAL UNITED STATES TREASURY NOTES	207,933.52 99.0160	214,143.30 101.9730	6/30/25	6,209.78	3,722.86
	UNITED STATES TREASURY NOTES DTD 02/15/2025 4.250% 02/15/2028 91282CMN8					
645,000.000	16258703	648,592.49	653,720.40		5,127.91	10,298.62
645,000.000	TOTAL UNITED STATES TREASURY NOTES	648,592.49 100.5570	653,720.40 101.3520	6/30/25	5,127.91	10,298.62
	UNITED STATES TREASURY NOTES DTD 03/15/2025 3.875% 03/15/2028 91282CMS7					
1,390,000.000	16258703	1,389,407.39	1,396,685.90		7,278.51	15,807.47
1,390,000.000	TOTAL UNITED STATES TREASURY NOTES	1,389,407.39 99.9574	1,396,685.90 100.4810	6/30/25	7,278.51	15,807.47
	UNITED STATES TREASURY NOTES DTD 03/31/2025 4.000% 03/31/2030 91282CMU2					
430,000.000	16258702	431,807.10	433,999.00		2,191.90	4,323.50
430,000.000	TOTAL UNITED STATES TREASURY NOTES	431,807.10 100.4203	433,999.00 100.9300	6/30/25	2,191.90	4,323.50
	UNITED STATES TREASURY NOTES DTD 04/15/2025 3.750% 04/15/2028 91282CMW8					
115,000.000	16258703	115,108.84	115,143.75		34.91	907.27
115,000.000	TOTAL UNITED STATES TREASURY NOTES	115,108.84 100.0946	115,143.75 100.1250	6/30/25	34.91	907.27

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	UNITED STATES TREASURY NOTES DTD 05/15/2025 4.250% 05/15/2035 91282CNC1					
335,000.000	16258702	332,294.51	335,522.60		3,228.09	1,058.46
335,000.000	TOTAL UNITED STATES TREASURY NOTES	332,294.51 99.1924	335,522.60 100.1560	6/30/25	3,228.09	1,058.46
	UNITED STATES TREASURY NOTES DTD 05/15/2025 3.750% 05/15/2028 91282CND9					
160,000.000	16258702	158,806.79	160,236.80		1,430.01	766.30
435,000.000	16258703	433,404.19	435,643.80		2,239.61	2,083.39
595,000.000	TOTAL UNITED STATES TREASURY NOTES	592,210.98 99.5313	595,880.60 100.1480	6/30/25	3,669.62	2,849.69
	UNITED STATES TREASURY NOTES DTD 06/15/2025 3.875% 06/15/2028 91282CNH0					
650,000.000	16258703	651,932.84	653,451.50		1,518.66	364.21
650,000.000	TOTAL UNITED STATES TREASURY NOTES	651,932.84 100.2974	653,451.50 100.5310	6/30/25	1,518.66	364.21
	TOTAL US TREASURY NOTES AND BONDS	11,805,579.44	11,893,553.86		87,974.42	120,077.52
	TOTAL US GOVERNMENT	11,805,579.44	11,893,553.86		87,974.42	120,077.52
	FEDERAL AGENCY					
	GOVERNMENT - FACTORED					
	SMALL BUSINESS ADMINISTRATION DTD 09/13/2023 5.410% 09/01/2048 CALLABLE 83162CU68					
313,905.770	16258702	316,156.20	322,462.84		6,306.64	5,598.69
313,905.770	TOTAL SMALL BUSINESS ADMINISTRATION	316,156.20 100.7169	322,462.84 102.7260	6/30/25	6,306.64	5,598.69

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	US INTL DEV FIN CORP DTD 08/10/2022 3.600% 03/15/2035 NON CALLABLE 90376PFH9					
173,913.050	16258702	173,913.05	168,293.92		5,619.13-	1,843.48
173,913.050	TOTAL US INTL DEV FIN CORP	173,913.05 100.0000	168,293.92 96.7690	6/30/25	5,619.13-	1,843.48
	TOTAL GOVERNMENT - FACTORED	490,069.25	490,756.76		687.51	7,442.17
	TOTAL FEDERAL AGENCY	**490,069.25**	**490,756.76**		**687.51**	**7,442.17**
	CORPORATE BONDS					
	CORPORATE BONDS					
	ADVOCATE HEALTH CORP DTD 08/16/18 3.829 08/15/2028 007589AA2					
75,000.000	16258703	71,169.00	74,124.75		2,955.75	1,084.88
75,000.000	TOTAL ADVOCATE HEALTH CORP	71,169.00 94.8920	74,124.75 98.8330	6/30/25	2,955.75	1,084.88
	ADVOCATE HEALTH CORP DTD 05/05/20 2.211 06/15/2030 007589AD6					
75,000.000	16258702	75,108.00	67,822.50		7,285.50-	73.70
75,000.000	TOTAL ADVOCATE HEALTH CORP	75,108.00 100.1440	67,822.50 90.4300	6/30/25	7,285.50-	73.70
	AGILENT TECHNOLOGIES INC DTD 09/16/19 2.750 09/15/2029 00846UAL5					
90,000.000	16258702	91,541.60	84,238.20		7,303.40-	728.75
90,000.000	TOTAL AGILENT TECHNOLOGIES INC	91,541.60 101.7129	84,238.20 93.5980	6/30/25	7,303.40-	728.75

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2025

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	AGILENT TECHNOLOGIES INC DTD 06/04/20 2.100 06/04/2030 00846UAM3					
60,000.000	16258702	58,594.20	53,758.20		4,836.00-	94.50
60,000.000	TOTAL AGILENT TECHNOLOGIES INC	58,594.20 97.6570	53,758.20 89.5970	6/30/25	4,836.00-	94.50
	AGILENT TECHNOLOGIES INC DTD 09/09/2024 4.200% 09/09/2027 CALLABLE 00846UAQ4					
60,000.000	16258703	59,819.80	59,976.00		156.20	784.00
60,000.000	TOTAL AGILENT TECHNOLOGIES INC	59,819.80 99.6997	59,976.00 99.9600	6/30/25	156.20	784.00
	AGREE LP DTD 08/17/20 2.900 10/01/2030 008513AA1					
80,000.000	16258702	69,940.14	73,834.40		3,894.26	580.00
80,000.000	TOTAL AGREE LP	69,940.14 87.4252	73,834.40 92.2930	6/30/25	3,894.26	580.00
	AGREE LP DTD 05/14/21 2.000 06/15/2028 008513AB9					
30,000.000	16258703	26,283.30	28,120.20		1,836.90	26.67
30,000.000	TOTAL AGREE LP	26,283.30 87.6110	28,120.20 93.7340	6/30/25	1,836.90	26.67
	ALBEMARLE CORP DTD 05/13/2022 4.650% 06/01/2027 CALLABLE 012653AD3					
40,000.000	16258703	39,963.20	39,860.40		102.80-	155.00
40,000.000	TOTAL ALBEMARLE CORP	39,963.20 99.9080	39,860.40 99.6510	6/30/25	102.80-	155.00

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NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2025

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	ALBEMARLE CORP DTD 05/13/2022 5.050% 06/01/2032 CALLABLE 012653AE1					
30,000.000	16258702	29,912.40	28,860.90		1,051.50-	126.25
30,000.000	TOTAL ALBEMARLE CORP	29,912.40 99.7080	28,860.90 96.2030	6/30/25	1,051.50-	126.25
	ALEXANDRIA REAL ESTATE E DTD 07/18/14 4.500 07/30/2029 015271AG4					
40,000.000	16258702	39,454.00	39,919.20		465.20	755.00
40,000.000	TOTAL ALEXANDRIA REAL ESTATE E	39,454.00 98.6350	39,919.20 99.7980	6/30/25	465.20	755.00
	ALEXANDRIA REAL ESTATE E DTD 03/03/17 3.950 01/15/2028 015271AK5					
55,000.000	16258703	51,151.65	54,398.85		3,247.20	1,001.76
55,000.000	TOTAL ALEXANDRIA REAL ESTATE E	51,151.65 93.0030	54,398.85 98.9070	6/30/25	3,247.20	1,001.76
	ALEXANDRIA REAL ESTATE E DTD 03/21/19 3.800 04/15/2026 015271AP4					
50,000.000	16258703	49,289.50	49,640.00		350.50	401.11
50,000.000	TOTAL ALEXANDRIA REAL ESTATE E	49,289.50 98.5790	49,640.00 99.2800	6/30/25	350.50	401.11
	ALEXANDRIA REAL ESTATE E DTD 02/18/21 2.000 05/18/2032 015271AW9					
70,000.000	16258702	56,771.40	58,117.50		1,346.10	167.22
70,000.000	TOTAL ALEXANDRIA REAL ESTATE E	56,771.40 81.1020	58,117.50 83.0250	6/30/25	1,346.10	167.22

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	AMEREN ILLINOIS CO DTD 08/29/2022 3.850% 09/01/2032 CALLABLE 02361DAY6					
40,000.000	16258702	37,722.00	37,871.60		149.60	513.33
40,000.000	TOTAL AMEREN ILLINOIS CO	37,722.00 94.3050	37,871.60 94.6790	6/30/25	149.60	513.33
	AMERICAN EXPRESS CO DTD 07/28/2023 VAR CPN 07/28/2027 CALLABLE 025816DG1					
80,000.000	16258703	80,000.00	80,796.00		796.00	1,832.26
80,000.000	TOTAL AMERICAN EXPRESS CO	80,000.00 100.0000	80,796.00 100.9950	6/30/25	796.00	1,832.26
	AMERICAN EXPRESS CO DTD 07/28/2023 VAR CPN 07/27/2029 CALLABLE 025816DH9					
50,000.000	16258702	50,000.00	51,410.50		1,410.50	1,113.62
50,000.000	TOTAL AMERICAN EXPRESS CO	50,000.00 100.0000	51,410.50 102.8210	6/30/25	1,410.50	1,113.62
	AMERICAN EXPRESS CO DTD 10/30/2023 VAR CPN 10/30/2031 CALLABLE 025816DN6					
40,000.000	16258702	40,007.80	43,584.40		3,576.60	439.81
40,000.000	TOTAL AMERICAN EXPRESS CO	40,007.80 100.0195	43,584.40 108.9610	6/30/25	3,576.60	439.81
	AMERICAN EXPRESS CO DTD 02/16/2024 VAR CPN 02/16/2028 CALLABLE 025816DP1					
10,000.000	16258702	10,000.00	10,113.30		113.30	191.18
10,000.000	16258703	10,000.00	10,113.30		113.30	191.18
20,000.000	TOTAL AMERICAN EXPRESS CO	20,000.00 100.0000	20,226.60 101.1330	6/30/25	226.60	382.36

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	AMERICAN EXPRESS CO DTD 07/26/2024 VAR CPN 07/26/2028 CALLABLE 025816DV8					
20,000.000	16258703	20,000.00	20,273.20		273.20	434.26
20,000.000	TOTAL AMERICAN EXPRESS CO	20,000.00 100.0000	20,273.20 101.3660	6/30/25	273.20	434.26
	AMERICAN EXPRESS CO DTD 04/25/2025 VAR CPN 04/25/2029 CALLABLE 025816ED7					
50,000.000	16258703	50,000.00	50,568.50		568.50	433.68
50,000.000	TOTAL AMERICAN EXPRESS CO	50,000.00 100.0000	50,568.50 101.1370	6/30/25	568.50	433.68
	AMERICAN EXPRESS CO DTD 04/25/2025 VAR CPN 04/25/2031 CALLABLE 025816EF2					
20,000.000	16258702	20,000.00	20,422.20		422.20	183.92
20,000.000	TOTAL AMERICAN EXPRESS CO	20,000.00 100.0000	20,422.20 102.1110	6/30/25	422.20	183.92
	AMERICAN HONDA FIN CORP MEDIUM TERM NOTE DTD 07/10/2024 4.900% 07/09/2027 NON CALLABLE 02665WFK2					
40,000.000	16258703	39,948.40	40,491.20		542.80	936.44
40,000.000	TOTAL AMERICAN HONDA FIN CORP	39,948.40 99.8710	40,491.20 101.2280	6/30/25	542.80	936.44
	AMERICAN HONDA FIN CORP MEDIUM TERM NOTE DTD 10/23/2024 4.450% 10/22/2027 NON CALLABLE 02665WFT3					
60,000.000	16258703	59,958.60	60,177.00		218.40	511.75

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
60,000.000	TOTAL AMERICAN HONDA FIN CORP	59,958.60 99.9310	60,177.00 100.2950	6/30/25	218.40	511.75
	AMERICAN HONDA FINANCE MEDIUM TERM NOTE DTD 03/13/2024 4.900% 03/13/2029 NON CALLABLE 02665WFE6					
50,000.000	16258702	49,978.00	50,764.00		786.00	735.00
50,000.000	TOTAL AMERICAN HONDA FINANCE	49,978.00 99.9560	50,764.00 101.5280	6/30/25	786.00	735.00
	AMERICAN HONDA FINANCE MEDIUM TERM NOTE DTD 09/05/2024 4.400% 09/05/2029 NON CALLABLE 02665WFQ9					
60,000.000	16258702	59,928.00	59,717.40		210.60-	850.67
60,000.000	TOTAL AMERICAN HONDA FINANCE	59,928.00 99.8800	59,717.40 99.5290	6/30/25	210.60-	850.67
	AMERICAN HONDA FINANCE MEDIUM TERM NOTE DTD 03/05/2025 4.550% 03/03/2028 NON CALLABLE 02665WFX4					
20,000.000	16258703	19,977.40	20,103.80		126.40	293.22
20,000.000	TOTAL AMERICAN HONDA FINANCE	19,977.40 99.8870	20,103.80 100.5190	6/30/25	126.40	293.22
	AMERICAN INTL GROUP INC DTD 05/07/2025 4.850% 05/07/2030 CALLABLE 026874DW4					
10,000.000	16258702	9,985.10	10,159.20		174.10	72.75
10,000.000	TOTAL AMERICAN INTL GROUP INC	9,985.10 99.8510	10,159.20 101.5920	6/30/25	174.10	72.75

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	AMGEN INC DTD 03/02/2023 5.150% 03/02/2028 CALLABLE 031162DP2					
60,000.000	16258702	59,895.60	61,305.60		1,410.00	1,021.42
60,000.000	TOTAL AMGEN INC	59,895.60 99.8260	61,305.60 102.1760	6/30/25	1,410.00	1,021.42
	AMPHENOL CORP DTD 09/14/21 2.200 09/15/2031 032095AL5					
80,000.000	16258702	69,906.59	70,060.80		154.21	518.22
80,000.000	TOTAL AMPHENOL CORP	69,906.59 87.3832	70,060.80 87.5760	6/30/25	154.21	518.22
	ANALOG DEVICES INC DTD 06/16/2025 4.250% 06/15/2028 CALLABLE 032654BD6					
10,000.000	16258703	9,989.20	10,046.20		57.00	17.71
10,000.000	TOTAL ANALOG DEVICES INC	9,989.20 99.8920	10,046.20 100.4620	6/30/25	57.00	17.71
	AON CORP DTD 05/02/19 3.750 05/02/2029 037389BC6					
40,000.000	16258702	38,984.00	39,104.80		120.80	245.83
40,000.000	TOTAL AON CORP	38,984.00 97.4600	39,104.80 97.7620	6/30/25	120.80	245.83
	AON CORP/AON GLOBAL HOLDINGS DTD 02/28/2022 2.850% 05/28/2027 CALLABLE 03740LAD4					
40,000.000	16258703	36,328.80	38,981.20		2,652.40	104.50
40,000.000	TOTAL AON CORP/AON GLOBAL HOLDINGS	36,328.80 90.8220	38,981.20 97.4530	6/30/25	2,652.40	104.50

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	AON NORTH AMERICA INC DTD 03/01/2024 5.150% 03/01/2029 CALLABLE 03740MAB6					
80,000.000	16258702	80,669.30	81,916.80		1,247.50	1,373.33
80,000.000	TOTAL AON NORTH AMERICA INC	80,669.30 100.8366	81,916.80 102.3960	6/30/25	1,247.50	1,373.33
	ASCENSION HEALTH DTD 10/23/19 2.532 11/15/2029 04352EAA3					
100,000.000	16258702	97,929.36	93,211.00		4,718.36-	323.53
100,000.000	TOTAL ASCENSION HEALTH	97,929.36 97.9294	93,211.00 93.2110	6/30/25	4,718.36-	323.53
	AT&T INC DTD 05/04/15 4.500 05/15/2035 00206RCP5					
70,000.000	16258702	69,797.70	66,702.30		3,095.40-	402.50
70,000.000	TOTAL AT&T INC	69,797.70 99.7110	66,702.30 95.2890	6/30/25	3,095.40-	402.50
	AT&T INC DTD 05/28/20 2.300 06/01/2027 00206RJX1					
10,000.000	16258703	9,985.20	9,641.70		343.50-	19.17
10,000.000	TOTAL AT&T INC	9,985.20 99.8520	9,641.70 96.4170	6/30/25	343.50-	19.17
	AT&T INC DTD 08/04/20 1.650 02/01/2028 00206RKG6					
130,000.000	16258703	119,624.90	121,956.90		2,332.00	893.75
130,000.000	TOTAL AT&T INC	119,624.90 92.0192	121,956.90 93.8130	6/30/25	2,332.00	893.75

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2025

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	AT&T INC DTD 08/04/20 2.250 02/01/2032 00206RKH4					
70,000.000	16258702	69,873.30	60,245.50		9,627.80-	656.25
70,000.000	TOTAL AT&T INC	69,873.30 99.8190	60,245.50 86.0650	6/30/25	9,627.80-	656.25
	AUTOZONE INC DTD 06/28/2024 5.100% 07/15/2029 CALLABLE 053332BJ0					
60,000.000	16258702	59,934.60	61,492.20		1,557.60	1,411.00
60,000.000	TOTAL AUTOZONE INC	59,934.60 99.8910	61,492.20 102.4870	6/30/25	1,557.60	1,411.00
	BANK AMERICA CORP DTD 09/15/2023 VAR CPN 09/15/2027 NON CALLABLE 06051GLV9					
40,000.000	16258703	40,000.00	40,698.40		698.40	698.78
40,000.000	TOTAL BANK AMERICA CORP	40,000.00 100.0000	40,698.40 101.7460	6/30/25	698.40	698.78
	BANK NEW YORK MELLON CORP MEDIUM TERM NOTE DTD 02/11/2025 VAR CPN 02/11/2031 CALLABLE 06406RCB1					
40,000.000	16258702	40,352.40	40,846.80		494.40	768.76
40,000.000	TOTAL BANK NEW YORK MELLON CORP	40,352.40 100.8810	40,846.80 102.1170	6/30/25	494.40	768.76
	BANK OF AMERICA DTD 04/27/2022 VAR CPN 04/27/2033 CALLABLE 06051GKQ1					
70,000.000	16258702	70,000.00	68,884.90		1,115.10-	568.84
70,000.000	TOTAL BANK OF AMERICA	70,000.00 100.0000	68,884.90 98.4070	6/30/25	1,115.10-	568.84

The accompanying notes are an integral part of these statements.

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2025

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	BANK OF AMERICA DTD 05/09/2025 VAR CPN 05/09/2029 NON CALLABLE 06051GMT3					
30,000.000	16258702	30,000.00	30,190.50		190.50	200.33
20,000.000	16258703	20,000.00	20,127.00		127.00	133.55
50,000.000	TOTAL BANK OF AMERICA	50,000.00 100.0000	50,317.50 100.6350	6/30/25	317.50	333.88
	BANK OF AMERICA CORP DTD 12/20/17 3.419 12/20/2028 06051GHD4					
70,000.000	16258703	67,435.20	68,423.60		988.40	73.13
70,000.000	TOTAL BANK OF AMERICA CORP	67,435.20 96.3360	68,423.60 97.7480	6/30/25	988.40	73.13
	BANK OF AMERICA CORP DTD 07/23/18 07/23/2029 06051GHM4					
40,000.000	16258702	40,000.00	39,868.40		131.60-	749.80
40,000.000	TOTAL BANK OF AMERICA CORP	40,000.00 100.0000	39,868.40 99.6710	6/30/25	131.60-	749.80
	BANK OF AMERICA CORP MED TERM NOTE DTD 07/23/20 07/23/2031 06051GJF7					
90,000.000	16258702	78,122.00	79,080.30		958.30	749.71
90,000.000	TOTAL BANK OF AMERICA CORP	78,122.00 86.8022	79,080.30 87.8670	6/30/25	958.30	749.71
	BANK OF AMERICA CORP DTD 10/21/20 10/24/2026 06051GJK6					
80,000.000	16258702	80,000.00	79,165.60		834.40-	178.22
80,000.000	TOTAL BANK OF AMERICA CORP	80,000.00 100.0000	79,165.60 98.9570	6/30/25	834.40-	178.22

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	BANK OF AMERICA CORP DTD 10/21/20 10/24/2031 06051GJL4					
100,000.000	16258702	80,606.00	87,209.00		6,603.00	357.71
100,000.000	TOTAL BANK OF AMERICA CORP	80,606.00 80.6060	87,209.00 87.2090	6/30/25	6,603.00	357.71
	BANK OF AMERICA CORP MEDIUM TERM NOTE DTD 04/27/2022 VAR CPN 04/27/2028 CALLABLE 06051GKP3					
80,000.000	16258703	79,354.40	79,983.20		628.80	622.36
80,000.000	TOTAL BANK OF AMERICA CORP	79,354.40 99.1930	79,983.20 99.9790	6/30/25	628.80	622.36
	BANK OF AMERICA CORP DTD 07/22/2022 VAR CPN 07/22/2028 CALLABLE 06051GKW8					
80,000.000	16258703	80,610.80	80,921.60		310.80	1,748.29
80,000.000	TOTAL BANK OF AMERICA CORP	80,610.80 100.7635	80,921.60 101.1520	6/30/25	310.80	1,748.29
	BANK OF AMERICA CORP DTD 01/24/2025 VAR CPN 01/24/2029 CALLABLE 06051GMK2					
70,000.000	16258703	70,000.00	70,998.20		998.20	1,519.98
70,000.000	TOTAL BANK OF AMERICA CORP	70,000.00 100.0000	70,998.20 101.4260	6/30/25	998.20	1,519.98
	BANK OF NY MELLON CORP MEDIUM TERM NOTE DTD 06/13/2022 VAR CPN 06/13/2028 CALLABLE 06406RBG1					
160,000.000	16258703	155,083.00	159,433.60		4,350.60	319.36
160,000.000	TOTAL BANK OF NY MELLON CORP	155,083.00 96.9269	159,433.60 99.6460	6/30/25	4,350.60	319.36

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	BANK OF NY MELLON CORP MEDIUM TERM NOTE DTD 07/26/2022 VAR CPN 07/24/2026 CALLABLE 06406RBJ5					
40,000.000	16258703	39,464.40	39,982.80		518.40	770.00
40,000.000	TOTAL BANK OF NY MELLON CORP	39,464.40 98.6610	39,982.80 99.9570	6/30/25	518.40	770.00
	BAXTER INTERNATIONAL INC DTD 12/01/2021 1.915% 02/01/2027 CALLABLE 071813CL1					
40,000.000	16258703	36,562.80	38,508.40		1,945.60	319.17
40,000.000	TOTAL BAXTER INTERNATIONAL INC	36,562.80 91.4070	38,508.40 96.2710	6/30/25	1,945.60	319.17
	BAXTER INTL INC DTD 04/23/21 3.950 04/01/2030 071813BY4					
60,000.000	16258702	62,225.40	58,595.40		3,630.00-	592.50
60,000.000	TOTAL BAXTER INTL INC	62,225.40 103.7090	58,595.40 97.6590	6/30/25	3,630.00-	592.50
	BAYLOR SCOTT & WHITE HOL DTD 01/21/21 0.827 11/15/2025 072863AG8					
50,000.000	16258703	46,067.00	49,132.50		3,065.50	52.84
50,000.000	TOTAL BAYLOR SCOTT & WHITE HOL	46,067.00 92.1340	49,132.50 98.2650	6/30/25	3,065.50	52.84
	BECTON DICKINSON AND CO DTD 05/20/20 2.823 05/20/2030 075887CJ6					
130,000.000	16258702	110,095.70	120,343.60		10,247.90	417.96
130,000.000	TOTAL BECTON DICKINSON AND CO	110,095.70 84.6890	120,343.60 92.5720	6/30/25	10,247.90	417.96

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2025

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	BECTON DICKINSON AND CO DTD 02/13/2023 4.693% 02/13/2028 CALLABLE 075887CQ0					
30,000.000	16258702	30,000.00	30,293.10		293.10	539.70
30,000.000	TOTAL BECTON DICKINSON AND CO	30,000.00 100.0000	30,293.10 100.9770	6/30/25	293.10	539.70
	BLACK HILLS CORP DTD 01/13/16 3.950 01/15/2026 092113AL3					
80,000.000	16258702	80,628.00	79,557.60		1,070.40-	1,457.11
80,000.000	16258703	83,143.20	79,557.60		3,585.60-	1,457.11
160,000.000	TOTAL BLACK HILLS CORP	163,771.20 102.3570	159,115.20 99.4470	6/30/25	4,656.00-	2,914.22
	BLACK HILLS CORP DTD 08/19/16 3.150 01/15/2027 092113AM1					
70,000.000	16258702	74,920.10	68,448.10		6,472.00-	1,016.75
70,000.000	TOTAL BLACK HILLS CORP	74,920.10 107.0287	68,448.10 97.7830	6/30/25	6,472.00-	1,016.75
	BOEING CO DTD 07/31/19 2.700 02/01/2027 097023CM5					
20,000.000	16258703	18,141.00	19,438.80		1,297.80	225.00
20,000.000	TOTAL BOEING CO	18,141.00 90.7050	19,438.80 97.1940	6/30/25	1,297.80	225.00
	BOEING CO DTD 05/04/20 5.040 05/01/2027 097023CU7					
5,000.000	16258702	5,000.00	5,037.25		37.25	42.00
5,000.000	TOTAL BOEING CO	5,000.00 100.0000	5,037.25 100.7450	6/30/25	37.25	42.00

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	BOEING CO DTD 05/04/20 5.150 05/01/2030 097023CY9					
35,000.000	16258702	35,000.00	35,633.50		633.50	300.42
35,000.000	TOTAL BOEING CO	35,000.00 100.0000	35,633.50 101.8100	6/30/25	633.50	300.42
	BOEING CO DTD 02/04/21 2.196 02/04/2026 097023DG7					
40,000.000	16258702	36,961.60	39,375.60		2,414.00	358.68
10,000.000	16258703	9,721.50	9,843.90		122.40	89.67
50,000.000	TOTAL BOEING CO	46,683.10 93.3662	49,219.50 98.4390	6/30/25	2,536.40	448.35
	BP CAP MARKETS AMERICA DTD 11/06/18 4.234 11/06/2028 10373QAE0					
40,000.000	16258703	39,488.00	40,012.80		524.80	258.74
40,000.000	TOTAL BP CAP MARKETS AMERICA	39,488.00 98.7200	40,012.80 100.0320	6/30/25	524.80	258.74
	BP CAP MKTS AMER INC DTD 05/11/2023 4.893% 09/11/2033 CALLABLE 10373QBV1					
170,000.000	16258702	168,693.10	170,404.60		1,711.50	2,541.64
170,000.000	TOTAL BP CAP MKTS AMER INC	168,693.10 99.2312	170,404.60 100.2380	6/30/25	1,711.50	2,541.64
	BP CAPITAL MARKETS PLC DTD 11/28/16 3.723 11/28/2028 05565QDH8					
50,000.000	16258703	48,375.00	49,172.00		797.00	170.64
50,000.000	TOTAL BP CAPITAL MARKETS PLC	48,375.00 96.7500	49,172.00 98.3440	6/30/25	797.00	170.64

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2025

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	BROADCOM INC DTD 10/02/2024 4.150% 02/15/2028 CALLABLE 11135FCA7					
30,000.000	16258703	29,956.50	29,912.70		43.80-	470.33
30,000.000	TOTAL BROADCOM INC	29,956.50 99.8550	29,912.70 99.7090	6/30/25	43.80-	470.33
	BROADCOM INC DTD 10/02/2024 4.350% 02/15/2030 CALLABLE 11135FCB5					
120,000.000	16258702	118,840.80	119,554.80		714.00	1,972.00
120,000.000	TOTAL BROADCOM INC	118,840.80 99.0340	119,554.80 99.6290	6/30/25	714.00	1,972.00
	CANADIAN NATL RESOURCES DTD 05/30/17 3.850 06/01/2027 136385AX9					
70,000.000	16258702	70,679.70	69,303.50		1,376.20-	224.58
50,000.000	16258703	48,954.00	49,502.50		548.50	160.42
120,000.000	TOTAL CANADIAN NATL RESOURCES	119,633.70 99.6947	118,806.00 99.0050	6/30/25	827.70-	385.00
	CAPITAL ONE FINANCIAL CO DTD 11/02/21 11/02/2027 14040HCH6					
40,000.000	16258703	34,369.70	38,637.60		4,267.90	123.11
40,000.000	TOTAL CAPITAL ONE FINANCIAL CO	34,369.70 85.9242	38,637.60 96.5940	6/30/25	4,267.90	123.11
	CAPITAL ONE FINANCIAL CO DTD 03/03/2022 VAR CPN 03/01/2030 CALLABLE 14040HCN3					
70,000.000	16258702	66,557.80	66,955.70		397.90	763.70
70,000.000	TOTAL CAPITAL ONE FINANCIAL CO	66,557.80 95.0826	66,955.70 95.6510	6/30/25	397.90	763.70

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	CAPITAL ONE FINANCIAL CO DTD 05/09/2022 VAR CPN 05/10/2028 CALLABLE 14040HCS2					
50,000.000	16258703	50,322.00	50,366.00		44.00	349.00
50,000.000	TOTAL CAPITAL ONE FINANCIAL CO	50,322.00 100.6440	50,366.00 100.7320	6/30/25	44.00	349.00
	CAPITAL ONE FINANCIAL CO DTD 05/09/2022 VAR CPN 05/10/2033 CALLABLE 14040HCT0					
20,000.000	16258702	20,000.00	20,174.60		174.60	149.26
20,000.000	TOTAL CAPITAL ONE FINANCIAL CO	20,000.00 100.0000	20,174.60 100.8730	6/30/25	174.60	149.26
	CEDARS-SINAI HEALTH SYS DTD 12/01/21 2.288 08/15/2031 15073LAA1					
125,000.000	16258702	116,692.10	108,477.50		8,214.60-	1,080.44
125,000.000	TOTAL CEDARS-SINAI HEALTH SYS	116,692.10 93.3537	108,477.50 86.7820	6/30/25	8,214.60-	1,080.44
	CENTERPOINT ENER HOUSTON DTD 02/28/2022 3.000% 03/01/2032 CALLABLE 15189XAX6					
80,000.000	16258702	69,879.20	72,396.80		2,517.60	800.00
80,000.000	TOTAL CENTERPOINT ENER HOUSTON	69,879.20 87.3490	72,396.80 90.4960	6/30/25	2,517.60	800.00
	CENTERPOINT ENER HOUSTON DTD 09/15/2022 4.450% 10/01/2032 CALLABLE 15189XAZ1					
80,000.000	16258702	79,716.00	78,324.80		1,391.20-	890.00
80,000.000	TOTAL CENTERPOINT ENER HOUSTON	79,716.00 99.6450	78,324.80 97.9060	6/30/25	1,391.20-	890.00

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	CENTERPOINT ENERGY HOUSTON DTD 09/18/2023 5.200% 10/01/2028 CALLABLE 15189XBD9					
80,000.000	16258703	82,483.20	82,469.60		13.60-	1,040.00
80,000.000	TOTAL CENTERPOINT ENERGY HOUSTON	82,483.20 103.1040	82,469.60 103.0870	6/30/25	13.60-	1,040.00
	CHARLES SCHWAB CORP DTD 05/19/2023 VAR CPN 05/19/2029 CALLABLE 808513CD5					
60,000.000	16258702	60,000.00	62,190.60		2,190.60	413.83
60,000.000	TOTAL CHARLES SCHWAB CORP	60,000.00 100.0000	62,190.60 103.6510	6/30/25	2,190.60	413.83
	CHARTER COMM OPT LLC DTD 03/15/2022 4.400% 04/01/2033 CALLABLE 161175CJ1					
50,000.000	16258702	49,817.00	47,078.50		2,738.50-	550.00
50,000.000	TOTAL CHARTER COMM OPT LLC	49,817.00 99.6340	47,078.50 94.1570	6/30/25	2,738.50-	550.00
	CHRISTUS HEALTH DTD 10/30/18 4.341 07/01/2028 17108JAA1					
35,000.000	16258702	38,551.10	34,977.60		3,573.50-	759.68
35,000.000	TOTAL CHRISTUS HEALTH	38,551.10 110.1460	34,977.60 99.9360	6/30/25	3,573.50-	759.68
	CITIGROUP INC DTD 07/24/17 07/24/2028 172967LP4					
90,000.000	16258703	86,454.30	88,593.30		2,139.00	1,439.69
90,000.000	TOTAL CITIGROUP INC	86,454.30 96.0603	88,593.30 98.4370	6/30/25	2,139.00	1,439.69

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	CITIGROUP INC DTD 10/27/17 10/27/2028 172967LS8					
70,000.000	16258702	69,995.10	68,546.10		1,449.00-	438.04
80,000.000	16258703	77,152.80	78,338.40		1,185.60	500.62
150,000.000	TOTAL CITIGROUP INC	147,147.90 98.0986	146,884.50 97.9230	6/30/25	263.40-	938.66
	CITIGROUP INC DTD 06/03/2020 VAR CPN 06/03/2031 CALLABLE 172967MS7					
50,000.000	16258702	44,647.50	45,345.50		698.00	100.02
50,000.000	TOTAL CITIGROUP INC	44,647.50 89.2950	45,345.50 90.6910	6/30/25	698.00	100.02
	CITIGROUP INC DTD 06/09/21 06/09/2027 172967NA5					
80,000.000	16258703	76,346.40	77,732.00		1,385.60	71.48
80,000.000	TOTAL CITIGROUP INC	76,346.40 95.4330	77,732.00 97.1650	6/30/25	1,385.60	71.48
	CITIGROUP INC DTD 02/18/22 02/24/2028 172967NG2					
60,000.000	16258703	58,640.00	58,670.40		30.40	649.82
60,000.000	TOTAL CITIGROUP INC	58,640.00 97.7333	58,670.40 97.7840	6/30/25	30.40	649.82
	CITIGROUP INC DTD 03/17/2022 VAR CPN 03/17/2033 CALLABLE 172967NN7					
40,000.000	16258702	40,000.00	37,391.20		2,608.80-	437.38
40,000.000	TOTAL CITIGROUP INC	40,000.00 100.0000	37,391.20 93.4780	6/30/25	2,608.80-	437.38

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	CITIGROUP INC DTD 05/24/2022 VAR CPN 05/24/2033 CALLABLE 172967NU1					
70,000.000	16258702	70,000.00	69,843.20		156.80-	353.25
70,000.000	TOTAL CITIGROUP INC	70,000.00 100.0000	69,843.20 99.7760	6/30/25	156.80-	353.25
	CITIGROUP INC DTD 01/28/21 01/28/2027 17327CAM5					
30,000.000	16258703	27,657.00	29,408.40		1,751.40	143.06
30,000.000	TOTAL CITIGROUP INC	27,657.00 92.1900	29,408.40 98.0280	6/30/25	1,751.40	143.06
	CITIGROUP INC DTD 09/19/2024 VAR CPN 09/19/2030 CALLABLE 17327CAT0					
60,000.000	16258702	60,000.00	59,728.20		271.80-	794.85
60,000.000	TOTAL CITIGROUP INC	60,000.00 100.0000	59,728.20 99.5470	6/30/25	271.80-	794.85
	CNH INDUSTRIAL CAP LLC DTD 05/24/21 1.450 07/15/2026 12592BAM6					
15,000.000	16258703	13,405.50	14,527.20		1,121.70	100.29
15,000.000	TOTAL CNH INDUSTRIAL CAP LLC	13,405.50 89.3700	14,527.20 96.8480	6/30/25	1,121.70	100.29
	CNH INDUSTRIAL CAP LLC DTD 03/21/2024 5.100% 04/20/2029 CALLABLE 12592BAS3					
80,000.000	16258702	79,325.60	81,654.40		2,328.80	804.67
80,000.000	TOTAL CNH INDUSTRIAL CAP LLC	79,325.60 99.1570	81,654.40 102.0680	6/30/25	2,328.80	804.67

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	CNH INDUSTRIAL CAP LLC DTD 10/09/2024 4.500% 10/08/2027 CALLABLE 12592BAT1					
50,000.000	16258703	49,904.50	50,139.50		235.00	518.75
50,000.000	TOTAL CNH INDUSTRIAL CAP LLC	49,904.50 99.8090	50,139.50 100.2790	6/30/25	235.00	518.75
	CNH INDUSTRIAL CAP LLC DTD 03/21/2025 4.750% 03/21/2028 CALLABLE 12592BAU8					
15,000.000	16258703	14,948.70	15,112.20		163.50	197.92
15,000.000	TOTAL CNH INDUSTRIAL CAP LLC	14,948.70 99.6580	15,112.20 100.7480	6/30/25	163.50	197.92
	CNH INDUSTRIAL CAPITAL LLC DTD 10/14/2022 5.450% 10/14/2025 NON CALLABLE 12592BAP9					
0.000	16258703	0.00	0.00		0.00	116.57
0.000	TOTAL CNH INDUSTRIAL CAPITAL LLC	0.00 0.0000	0.00 100.3250	6/30/25	0.00	116.57
	CNH INDUSTRIAL CAPITAL LLC DTD 04/10/2023 4.550% 04/10/2028 CALLABLE 12592BAQ7					
40,000.000	16258703	39,855.60	40,182.40		326.80	409.50
40,000.000	TOTAL CNH INDUSTRIAL CAPITAL LLC	39,855.60 99.6390	40,182.40 100.4560	6/30/25	326.80	409.50
	CNH INDUSTRIAL NV MED TERM NOTE DTD 11/14/17 3.850 11/15/2027 12594KAB8					
20,000.000	16258703	19,748.80	19,794.80		46.00	98.39
20,000.000	TOTAL CNH INDUSTRIAL NV	19,748.80 98.7440	19,794.80 98.9740	6/30/25	46.00	98.39

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	COMCAST CORP DTD 02/08/18 3.550 05/01/2028 20030NCH2					
50,000.000	16258703	48,572.50	49,164.50		592.00	295.83
50,000.000	TOTAL COMCAST CORP	48,572.50 97.1450	49,164.50 98.3290	6/30/25	592.00	295.83
	COMCAST CORP DTD 10/05/18 4.150 10/15/2028 20030NCT6					
20,000.000	16258703	20,042.60	19,962.20		80.40-	175.22
20,000.000	TOTAL COMCAST CORP	20,042.60 100.2130	19,962.20 99.8110	6/30/25	80.40-	175.22
	COMCAST CORP DTD 03/27/20 3.400 04/01/2030 20030NDG3					
80,000.000	16258702	76,604.57	76,708.00		103.43	680.00
80,000.000	TOTAL COMCAST CORP	76,604.57 95.7557	76,708.00 95.8850	6/30/25	103.43	680.00
	COMCAST CORP DTD 05/08/2025 4.950% 05/15/2032 CALLABLE 20030NER8					
40,000.000	16258702	39,896.40	40,708.80		812.40	291.50
40,000.000	TOTAL COMCAST CORP	39,896.40 99.7410	40,708.80 101.7720	6/30/25	812.40	291.50
	COMMONWEALTH EDISON CO DTD 08/14/18 3.700 08/15/2028 202795JN1					
90,000.000	16258703	87,309.00	88,890.30		1,581.30	1,258.00
90,000.000	TOTAL COMMONWEALTH EDISON CO	87,309.00 97.0100	88,890.30 98.7670	6/30/25	1,581.30	1,258.00

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	COMMONWEALTH EDISON CO DTD 03/15/2022 3.150% 03/15/2032 CALLABLE 202795JW1					
50,000.000	16258702	44,473.50	45,579.50		1,106.00	463.75
50,000.000	TOTAL COMMONWEALTH EDISON CO	44,473.50 88.9470	45,579.50 91.1590	6/30/25	1,106.00	463.75
	CONNECTICUT LIGH DTD 06/30/21 2.050 07/01/2031 207597EN1					
120,000.000	16258702	102,432.00	104,650.80		2,218.80	1,230.00
120,000.000	TOTAL CONNECTICUT LIGH	102,432.00 85.3600	104,650.80 87.2090	6/30/25	2,218.80	1,230.00
	CONNECTICUT LIGHT & PWR DTD 01/13/2025 4.950% 01/15/2030 CALLABLE 207597ET8					
60,000.000	16258703	59,918.40	61,407.00		1,488.60	1,386.00
60,000.000	TOTAL CONNECTICUT LIGHT & PWR	59,918.40 99.8640	61,407.00 102.3450	6/30/25	1,488.60	1,386.00
	CONSUMERS ENERGY CO DTD 11/13/18 3.800 11/15/2028 210518DC7					
20,000.000	16258703	19,335.80	19,846.20		510.40	97.11
20,000.000	TOTAL CONSUMERS ENERGY CO	19,335.80 96.6790	19,846.20 99.2310	6/30/25	510.40	97.11
	COTERRA ENERGY INC DTD 11/15/2022 3.900% 05/15/2027 CALLABLE 127097AG8					
70,000.000	16258702	68,811.75	69,122.90		311.15	348.83
80,000.000	16258703	77,583.60	78,997.60		1,414.00	398.67
150,000.000	TOTAL COTERRA ENERGY INC	146,395.35 97.5969	148,120.50 98.7470	6/30/25	1,725.15	747.50

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	CUBESMART LP DTD 10/26/15 4.000 11/15/2025 22966RAC0					
70,000.000	16258702	71,295.70	69,798.40		1,497.30-	357.78
70,000.000	TOTAL CUBESMART LP	71,295.70 101.8510	69,798.40 99.7120	6/30/25	1,497.30-	357.78
	CUBESMART LP DTD 08/15/2016 3.125% 09/01/2026 CALLABLE 22966RAD8					
40,000.000	16258703	39,125.20	39,343.20		218.00	416.67
40,000.000	TOTAL CUBESMART LP	39,125.20 97.8130	39,343.20 98.3580	6/30/25	218.00	416.67
	CUBESMART LP DTD 11/30/21 2.250 12/15/2028 22966RAH9					
80,000.000	16258702	74,635.00	74,531.20		103.80-	80.00
40,000.000	16258703	33,680.40	37,265.60		3,585.20	40.00
120,000.000	TOTAL CUBESMART LP	108,315.40 90.2628	111,796.80 93.1640	6/30/25	3,481.40	120.00
	CVS HEALTH CORP DTD 05/25/16 2.875 06/01/2026 126650CU2					
15,000.000	16258703	15,220.35	14,771.25		449.10-	35.94
15,000.000	TOTAL CVS HEALTH CORP	15,220.35 101.4690	14,771.25 98.4750	6/30/25	449.10-	35.94
	CVS HEALTH CORP DTD 03/09/18 4.300 03/25/2028 126650CX6					
18,000.000	16258702	17,746.92	17,926.20		179.28	206.40
18,000.000	TOTAL CVS HEALTH CORP	17,746.92 98.5940	17,926.20 99.5900	6/30/25	179.28	206.40

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2025

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	CVS HEALTH CORP DTD 08/21/20 1.300 08/21/2027 126650DM9					
40,000.000	16258703	33,859.60	37,500.80		3,641.20	187.78
40,000.000	TOTAL CVS HEALTH CORP	33,859.60 84.6490	37,500.80 93.7520	6/30/25	3,641.20	187.78
	CVS HEALTH CORP DTD 08/21/20 1.750 08/21/2030 126650DN7					
120,000.000	16258702	105,307.20	103,719.60		1,587.60-	758.33
120,000.000	TOTAL CVS HEALTH CORP	105,307.20 87.7560	103,719.60 86.4330	6/30/25	1,587.60-	758.33
	CVS HEALTH CORP DTD 02/21/2023 5.000% 02/20/2026 CALLABLE 126650DS6					
50,000.000	16258703	49,830.00	50,065.50		235.50	909.72
50,000.000	TOTAL CVS HEALTH CORP	49,830.00 99.6600	50,065.50 100.1310	6/30/25	235.50	909.72
	DIGITAL REALTY TRUST DTD 09/27/2022 5.550% 01/15/2028 CALLABLE 25389JAV8					
30,000.000	16258702	29,975.40	30,770.10		794.70	767.75
40,000.000	16258703	38,938.00	41,026.80		2,088.80	1,023.67
70,000.000	TOTAL DIGITAL REALTY TRUST	68,913.40 98.4477	71,796.90 102.5670	6/30/25	2,883.50	1,791.42
	DIGITAL REALTY TRUST LP DTD 06/21/18 4.450 07/15/2028 25389JAT3					
70,000.000	16258702	69,896.40	70,025.90		129.50	1,436.36
40,000.000	16258703	39,225.60	40,014.80		789.20	820.78
110,000.000	TOTAL DIGITAL REALTY TRUST LP	109,122.00 99.2018	110,040.70 100.0370	6/30/25	918.70	2,257.14

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EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2025

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	DOMINION ENERGY SOUTH DTD 11/29/21 2.300 12/01/2031 25731VAA2					
90,000.000	16258702	81,492.34	78,772.50		2,719.84-	172.50
90,000.000	TOTAL DOMINION ENERGY SOUTH	81,492.34 90.5470	78,772.50 87.5250	6/30/25	2,719.84-	172.50
	DUKE ENERGY CAROLINAS DTD 11/08/18 3.950 11/15/2028 26442CAX2					
50,000.000	16258703	49,398.00	49,878.50		480.50	252.36
50,000.000	TOTAL DUKE ENERGY CAROLINAS	49,398.00 98.7960	49,878.50 99.7570	6/30/25	480.50	252.36
	DUKE ENERGY CAROLINAS DTD 04/01/21 2.550 04/15/2031 26442CBB9					
50,000.000	16258702	49,942.50	45,244.50		4,698.00-	269.17
50,000.000	TOTAL DUKE ENERGY CAROLINAS	49,942.50 99.8850	45,244.50 90.4890	6/30/25	4,698.00-	269.17
	DUKE ENERGY CAROLINAS LLC DTD 03/04/2022 2.850% 03/15/2032 CALLABLE 26442CBG8					
100,000.000	16258702	88,069.00	89,708.00		1,639.00	839.17
100,000.000	TOTAL DUKE ENERGY CAROLINAS LLC	88,069.00 88.0690	89,708.00 89.7080	6/30/25	1,639.00	839.17
	DUKE ENERGY PROGRESS LLC DTD 08/09/18 3.700 09/01/2028 26442UAG9					
20,000.000	16258703	19,765.00	19,754.60		10.40-	246.67
20,000.000	TOTAL DUKE ENERGY PROGRESS LLC	19,765.00 98.8250	19,754.60 98.7730	6/30/25	10.40-	246.67

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2025

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	DUKE ENERGY PROGRESS LLC DTD 03/17/2022 3.400% 04/01/2032 CALLABLE 26442UAN4					
50,000.000	16258702	45,584.00	46,394.50		810.50	425.00
50,000.000	TOTAL DUKE ENERGY PROGRESS LLC	45,584.00 91.1680	46,394.50 92.7890	6/30/25	810.50	425.00
	DUKE UNIVERSITY HEALTH DTD 01/14/20 2.652 06/01/2031 26443CAK9					
110,000.000	16258702	110,000.00	98,620.50		11,379.50-	243.10
110,000.000	TOTAL DUKE UNIVERSITY HEALTH	110,000.00 100.0000	98,620.50 89.6550	6/30/25	11,379.50-	243.10
	EASTMAN CHEMICAL CO DTD 11/06/18 4.500 12/01/2028 277432AW0					
30,000.000	16258703	29,661.60	30,066.90		405.30	112.50
30,000.000	TOTAL EASTMAN CHEMICAL CO	29,661.60 98.8720	30,066.90 100.2230	6/30/25	405.30	112.50
	EASTMAN CHEMICAL CO DTD 08/01/2024 5.000% 08/01/2029 CALLABLE 277432AZ3					
40,000.000	16258702	40,170.80	40,558.00		387.20	833.33
40,000.000	16258703	39,778.80	40,558.00		779.20	833.33
80,000.000	TOTAL EASTMAN CHEMICAL CO	79,949.60 99.9370	81,116.00 101.3950	6/30/25	1,166.40	1,666.66
	EMORY UNIVERSITY DTD 05/20/20 1.566 09/01/2025 29157TAC0					
15,000.000	16258703	15,000.00	14,914.35		85.65-	78.30
15,000.000	TOTAL EMORY UNIVERSITY	15,000.00 100.0000	14,914.35 99.4290	6/30/25	85.65-	78.30

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	ENABLE MIDSTREAM PARTNER DTD 03/09/17 4.400 03/15/2027 292480AK6					
20,000.000	16258703	20,045.20	19,998.20		47.00-	259.11
20,000.000	TOTAL ENABLE MIDSTREAM PARTNER	20,045.20 100.2260	19,998.20 99.9910	6/30/25	47.00-	259.11
	ENERGY TRANSFER LP DTD 10/13/2023 6.050% 12/01/2026 CALLABLE 29273VAR1					
40,000.000	16258703	39,976.40	40,842.40		866.00	201.67
40,000.000	TOTAL ENERGY TRANSFER LP	39,976.40 99.9410	40,842.40 102.1060	6/30/25	866.00	201.67
	ENERGY TRANSFER LP DTD 06/21/2024 5.250% 07/01/2029 CALLABLE 29273VAZ3					
70,000.000	16258702	69,857.90	71,714.30		1,856.40	1,837.50
70,000.000	TOTAL ENERGY TRANSFER LP	69,857.90 99.7970	71,714.30 102.4490	6/30/25	1,856.40	1,837.50
	ENERGY TRANSFER LP DTD 03/04/2025 5.200% 04/01/2030 CALLABLE 29273VBD1					
10,000.000	16258702	9,979.60	10,223.00		243.40	169.00
10,000.000	TOTAL ENERGY TRANSFER LP	9,979.60 99.7960	10,223.00 102.2300	6/30/25	243.40	169.00
	ENTERGY ARKANSAS INC DTD 05/11/18 4.000 06/01/2028 29364DAV2					
70,000.000	16258703	68,070.10	69,712.30		1,642.20	233.33
70,000.000	TOTAL ENTERGY ARKANSAS INC	68,070.10 97.2430	69,712.30 99.5890	6/30/25	1,642.20	233.33

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	ENTERPRISE PRODS OPER DTD 06/20/2025 4.300% 06/20/2028 CALLABLE 29379VCJ0					
40,000.000	16258703	39,947.60	40,180.80		233.20	52.56
40,000.000	TOTAL ENTERPRISE PRODS OPER	39,947.60 99.8690	40,180.80 100.4520	6/30/25	233.20	52.56
	ENTERPRISE PRODS OPER DTD 06/20/2025 4.600% 01/15/2031 CALLABLE 29379VCK7					
20,000.000	16258702	19,963.20	20,152.20		189.00	28.11
20,000.000	TOTAL ENTERPRISE PRODS OPER	19,963.20 99.8160	20,152.20 100.7610	6/30/25	189.00	28.11
	ENTERPRISE PRODUCTS OPER DTD 10/11/18 4.150 10/16/2028 29379VBT9					
80,000.000	16258703	78,987.20	79,944.80		957.60	691.67
80,000.000	TOTAL ENTERPRISE PRODUCTS OPER	78,987.20 98.7340	79,944.80 99.9310	6/30/25	957.60	691.67
	EOG RES INC DTD 07/01/2025 5.000% 07/15/2032 CALLABLE 26875PAY7					
20,000.000	16258702	19,958.40	20,243.20		284.80	0.00
20,000.000	TOTAL EOG RES INC	19,958.40 99.7920	20,243.20 101.2160	6/30/25	284.80	0.00
	EOG RESOURCES INC DTD 07/01/2025 4.400% 07/15/2028 CALLABLE 26875PAX9					
20,000.000	16258703	19,980.40	20,115.40		135.00	0.00
20,000.000	TOTAL EOG RESOURCES INC	19,980.40 99.9020	20,115.40 100.5770	6/30/25	135.00	0.00

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	EQUIFAX INC DTD 08/13/21 2.350 09/15/2031 294429AT2					
90,000.000	16258702	74,427.30	78,489.90		4,062.60	622.75
90,000.000	TOTAL EQUIFAX INC	74,427.30 82.6970	78,489.90 87.2110	6/30/25	4,062.60	622.75
	EQUIFAX INC DTD 09/12/2022 5.100% 12/15/2027 CALLABLE 294429AV7					
20,000.000	16258702	19,981.40	20,318.80		337.40	45.33
70,000.000	16258703	70,866.00	71,115.80		249.80	158.67
90,000.000	TOTAL EQUIFAX INC	90,847.40 100.9416	91,434.60 101.5940	6/30/25	587.20	204.00
	EQUIFAX INC DTD 05/16/2023 5.100% 06/01/2028 CALLABLE 294429AW5					
10,000.000	16258703	9,970.30	10,190.90		220.60	42.50
10,000.000	TOTAL EQUIFAX INC	9,970.30 99.7030	10,190.90 101.9090	6/30/25	220.60	42.50
	EQUIFAX INC DTD 08/15/2024 4.800% 09/15/2029 CALLABLE 294429AX3					
20,000.000	16258702	19,993.60	20,167.00		173.40	282.67
20,000.000	TOTAL EQUIFAX INC	19,993.60 99.9680	20,167.00 100.8350	6/30/25	173.40	282.67
	ERP OPERATING LP DTD 08/03/17 3.250 08/01/2027 26884ABG7					
70,000.000	16258703	64,589.70	68,682.60		4,092.90	947.92
70,000.000	TOTAL ERP OPERATING LP	64,589.70 92.2710	68,682.60 98.1180	6/30/25	4,092.90	947.92

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	ERP OPERATING LP DTD 11/30/18 4.150 12/01/2028 26884ABK8					
20,000.000	16258703	19,531.60	19,990.20		458.60	69.17
20,000.000	TOTAL ERP OPERATING LP	19,531.60 97.6580	19,990.20 99.9510	6/30/25	458.60	69.17
	EVERGY KANS CENT INC DTD 03/13/2025 4.700% 03/13/2028 NON CALLABLE 30036FAE1					
20,000.000	16258703	19,977.40	20,225.80		248.40	282.00
20,000.000	TOTAL EVERGY KANS CENT INC	19,977.40 99.8870	20,225.80 101.1290	6/30/25	248.40	282.00
	EVERGY METRO INC DTD 04/06/2023 4.950% 04/15/2033 CALLABLE 30037DAB1					
90,000.000	16258702	89,184.30	89,880.30		696.00	940.50
90,000.000	TOTAL EVERGY METRO INC	89,184.30 99.0937	89,880.30 99.8670	6/30/25	696.00	940.50
	EXELON CORP DTD 02/21/2023 5.150% 03/15/2028 CALLABLE 30161NBJ9					
30,000.000	16258702	29,949.60	30,664.20		714.60	454.92
30,000.000	TOTAL EXELON CORP	29,949.60 99.8320	30,664.20 102.2140	6/30/25	714.60	454.92
	EXTRA SPACE STORAGE DTD 07/01/2023 3.500% 07/01/2026 CALLABLE 30225VAL1					
10,000.000	16258703	9,439.60	9,899.20		459.60	175.00
10,000.000	TOTAL EXTRA SPACE STORAGE	9,439.60 94.3960	9,899.20 98.9920	6/30/25	459.60	175.00

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	EXTRA SPACE STORAGE LP DTD 03/31/2022 3.900% 04/01/2029 CALLABLE 30225VAH0					
80,000.000	16258702	79,047.60	78,336.80		710.80-	780.00
80,000.000	TOTAL EXTRA SPACE STORAGE LP	79,047.60 98.8095	78,336.80 97.9210	6/30/25	710.80-	780.00
	EXTRA SPACE STORAGE LP DTD 03/28/2023 5.700% 04/01/2028 CALLABLE 30225VAJ6					
50,000.000	16258703	51,001.00	51,644.50		643.50	712.50
50,000.000	TOTAL EXTRA SPACE STORAGE LP	51,001.00 102.0020	51,644.50 103.2890	6/30/25	643.50	712.50
	FEDERAL REALTY INVESTMEN DTD 06/23/17 3.250 07/15/2027 313747AY3					
70,000.000	16258702	67,506.60	68,247.20		740.60	1,049.03
70,000.000	16258703	64,050.00	68,247.20		4,197.20	1,049.03
140,000.000	TOTAL FEDERAL REALTY INVESTMEN	131,556.60 93.9690	136,494.40 97.4960	6/30/25	4,937.80	2,098.06
	FEDERAL REALTY OP LP DTD 04/12/2023 5.375% 05/01/2028 CALLABLE 313747BC0					
80,000.000	16258702	80,770.40	81,992.00		1,221.60	716.67
20,000.000	16258703	20,275.60	20,498.00		222.40	179.17
100,000.000	TOTAL FEDERAL REALTY OP LP	101,046.00 101.0460	102,490.00 102.4900	6/30/25	1,444.00	895.84
	FIFTH THIRD BANCORP DTD 04/25/2022 VAR CPN 04/25/2028 CALLABLE 316773DE7					
90,000.000	16258702	88,902.60	89,416.80		514.20	669.08
80,000.000	16258703	79,374.20	79,481.60		107.40	594.73

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
170,000.000	TOTAL FIFTH THIRD BANCORP	168,276.80 98.9864	168,898.40 99.3520	6/30/25	621.60	1,263.81
	FIFTH THIRD BANCORP DTD 07/28/2022 VAR CPN 07/28/2030 CALLABLE 316773DG2					
60,000.000	16258702	58,452.00	60,372.00		1,920.00	1,216.86
60,000.000	TOTAL FIFTH THIRD BANCORP	58,452.00 97.4200	60,372.00 100.6200	6/30/25	1,920.00	1,216.86
	FISERV INC DTD 09/25/18 4.200 10/01/2028 337738AR9					
70,000.000	16258702	72,612.40	69,620.60		2,991.80-	735.00
60,000.000	16258703	59,071.80	59,674.80		603.00	630.00
130,000.000	TOTAL FISERV INC	131,684.20 101.2955	129,295.40 99.4580	6/30/25	2,388.80-	1,365.00
	FISERV INC DTD 06/24/19 3.200 07/01/2026 337738AT5					
20,000.000	16258703	19,288.36	19,771.00		482.64	320.00
20,000.000	TOTAL FISERV INC	19,288.36 96.4418	19,771.00 98.8550	6/30/25	482.64	320.00
	FISERV INC DTD 06/24/19 3.500 07/01/2029 337738AU2					
20,000.000	16258703	19,005.20	19,266.00		260.80	350.00
20,000.000	TOTAL FISERV INC	19,005.20 95.0260	19,266.00 96.3300	6/30/25	260.80	350.00
	FISERV INC DTD 03/02/2023 5.450% 03/02/2028 CALLABLE 337738BD9					
30,000.000	16258702	29,961.00	30,828.00		867.00	540.46

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2025

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
30,000.000	TOTAL FISERV INC	29,961.00 99.8700	30,828.00 102.7600	6/30/25	867.00	540.46
	GE HEALTHCARE TECH INC DTD 08/14/2024 4.800% 08/14/2029 CALLABLE 36266GAA5					
10,000.000	16258702	9,988.10	10,146.60		158.50	182.67
10,000.000	TOTAL GE HEALTHCARE TECH INC	9,988.10 99.8810	10,146.60 101.4660	6/30/25	158.50	182.67
	GE HEALTHCARE TECH INC DTD 05/15/2023 5.650% 11/15/2027 CALLABLE 36267VAF0					
100,000.000	16258703	102,824.00	103,028.00		204.00	721.94
100,000.000	TOTAL GE HEALTHCARE TECH INC	102,824.00 102.8240	103,028.00 103.0280	6/30/25	204.00	721.94
	GE HEALTHCARE TECH INC DTD 03/15/2023 5.857% 03/15/2030 CALLABLE 36267VAH6					
130,000.000	16258702	127,077.60	137,296.90		10,219.30	2,241.93
130,000.000	TOTAL GE HEALTHCARE TECH INC	127,077.60 97.7520	137,296.90 105.6130	6/30/25	10,219.30	2,241.93
	GENERAL MILLS INC DTD 04/17/18 4.200 04/17/2028 370334CG7					
30,000.000	16258703	29,264.70	29,962.20		697.50	259.00
30,000.000	TOTAL GENERAL MILLS INC	29,264.70 97.5490	29,962.20 99.8740	6/30/25	697.50	259.00
	GENERAL MILLS INC DTD 04/03/20 2.875 04/15/2030 370334CL6					
100,000.000	16258702	97,305.30	93,022.00		4,283.30-	606.94

The accompanying notes are an integral part of these statements.

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
100,000.000	TOTAL GENERAL MILLS INC	97,305.30 97.3053	93,022.00 93.0220	6/30/25	4,283.30-	606.94
	GENERAL MILLS INC DTD 10/17/2023 5.500% 10/17/2028 CALLABLE 370334CW2					
70,000.000	16258702	69,626.20	72,616.60		2,990.40	791.39
70,000.000	TOTAL GENERAL MILLS INC	69,626.20 99.4660	72,616.60 103.7380	6/30/25	2,990.40	791.39
	GENERAL MILLS INC DTD 01/30/2024 4.700% 01/30/2027 CALLABLE 370334CX0					
20,000.000	16258703	19,980.00	20,115.80		135.80	394.28
20,000.000	TOTAL GENERAL MILLS INC	19,980.00 99.9000	20,115.80 100.5790	6/30/25	135.80	394.28
	GENERAL MOTORS FINL CO DTD 04/07/2022 4.300% 04/06/2029 CALLABLE 37045XDV5					
90,000.000	16258702	89,838.90	88,059.60		1,779.30-	913.75
90,000.000	TOTAL GENERAL MOTORS FINL CO	89,838.90 99.8210	88,059.60 97.8440	6/30/25	1,779.30-	913.75
	GENERAL MOTORS FINL CO DTD 06/09/2022 5.000% 04/09/2027 CALLABLE 37045XDW3					
30,000.000	16258702	29,966.40	30,185.70		219.30	341.67
40,000.000	16258703	40,068.80	40,247.60		178.80	455.56
70,000.000	TOTAL GENERAL MOTORS FINL CO	70,035.20 100.0503	70,433.30 100.6190	6/30/25	398.10	797.23

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	GENERAL MOTORS FINL CO DTD 02/08/2024 5.400% 05/08/2027 NON CALLABLE 37045XEQ5					
40,000.000	16258703	39,964.80	40,580.80		616.00	318.00
40,000.000	TOTAL GENERAL MOTORS FINL CO	39,964.80 99.9120	40,580.80 101.4520	6/30/25	616.00	318.00
	GENERAL MTRS FINL DTD 03/04/2025 5.050% 04/04/2028 NON CALLABLE 37045XFE1					
30,000.000	16258703	29,994.00	30,227.40		233.40	492.38
30,000.000	TOTAL GENERAL MTRS FINL	29,994.00 99.9800	30,227.40 100.7580	6/30/25	233.40	492.38
	GOLDMAN SACHS GROUP INC DTD 07/23/2024 VAR CPN 07/23/2030 CALLABLE 38141GB29					
90,000.000	16258702	90,000.00	91,494.00		1,494.00	1,994.36
90,000.000	TOTAL GOLDMAN SACHS GROUP INC	90,000.00 100.0000	91,494.00 101.6600	6/30/25	1,494.00	1,994.36
	GOLDMAN SACHS GROUP INC DTD 04/23/18 05/01/2029 38141GWZ3					
80,000.000	16258702	73,017.60	79,544.00		6,526.40	563.07
80,000.000	TOTAL GOLDMAN SACHS GROUP INC	73,017.60 91.2720	79,544.00 99.4300	6/30/25	6,526.40	563.07
	GOLDMAN SACHS GROUP INC DTD 06/10/21 09/10/2027 38141GYG3					
80,000.000	16258703	73,076.40	77,240.80		4,164.40	190.18
80,000.000	TOTAL GOLDMAN SACHS GROUP INC	73,076.40 91.3455	77,240.80 96.5510	6/30/25	4,164.40	190.18

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	GOLDMAN SACHS GROUP INC DTD 10/21/21 10/21/2027 38141GYM0					
110,000.000	16258702	109,854.20	106,508.60		3,345.60-	416.66
110,000.000	TOTAL GOLDMAN SACHS GROUP INC	109,854.20 99.8675	106,508.60 96.8260	6/30/25	3,345.60-	416.66
	GOLDMAN SACHS GROUP INC DTD 01/24/22 02/24/2028 38141GZK3					
65,000.000	16258702	63,381.50	63,128.00		253.50-	605.37
20,000.000	16258703	20,000.00	19,424.00		576.00-	186.27
85,000.000	TOTAL GOLDMAN SACHS GROUP INC	83,381.50 98.0959	82,552.00 97.1200	6/30/25	829.50-	791.64
	GOLDMAN SACHS GROUP INC DTD 03/15/2022 VAR CPN 03/15/2028 CALLABLE 38141GZR8					
50,000.000	16258702	50,000.00	49,302.00		698.00-	532.21
80,000.000	16258703	77,703.20	78,883.20		1,180.00	851.53
130,000.000	TOTAL GOLDMAN SACHS GROUP INC	127,703.20 98.2332	128,185.20 98.6040	6/30/25	482.00	1,383.74
	GOLDMAN SACHS GROUP INC DTD 08/23/2022 VAR CPN 08/23/2028 CALLABLE 38141GZU1					
80,000.000	16258703	79,550.00	80,106.40		556.40	1,274.88
80,000.000	TOTAL GOLDMAN SACHS GROUP INC	79,550.00 99.4375	80,106.40 100.1330	6/30/25	556.40	1,274.88
	GOLDMAN SACHS GROUP INC DTD 08/10/2023 VAR CPN 08/10/2026 CALLABLE 38145GAM2					
40,000.000	16258703	40,000.00	40,055.60		55.60	908.35
40,000.000	TOTAL GOLDMAN SACHS GROUP INC	40,000.00 100.0000	40,055.60 100.1390	6/30/25	55.60	908.35

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	HALLIBURTON CO DTD 03/03/20 2.920 03/01/2030 406216BL4					
70,000.000	16258702	69,981.80	65,105.60		4,876.20-	681.33
70,000.000	TOTAL HALLIBURTON CO	69,981.80 99.9740	65,105.60 93.0080	6/30/25	4,876.20-	681.33
	HARRIS CORPORATION DTD 06/04/18 4.400 06/15/2028 413875AW5					
90,000.000	16258702	89,680.96	90,234.90		553.94	176.00
10,000.000	16258703	9,929.80	10,026.10		96.30	19.56
100,000.000	TOTAL HARRIS CORPORATION	99,610.76 99.6108	100,261.00 100.2610	6/30/25	650.24	195.56
	HCP INC DTD 07/05/19 3.500 07/15/2029 40414LAR0					
30,000.000	16258702	29,871.60	28,961.70		909.90-	484.17
30,000.000	TOTAL HCP INC	29,871.60 99.5720	28,961.70 96.5390	6/30/25	909.90-	484.17
	HEALTHPEAK PROPERTIES DTD 06/23/20 2.875 01/15/2031 42250PAB9					
40,000.000	16258702	39,650.00	36,475.60		3,174.40-	530.28
40,000.000	TOTAL HEALTHPEAK PROPERTIES	39,650.00 99.1250	36,475.60 91.1890	6/30/25	3,174.40-	530.28
	HEWLETT PACKARD ENTERPRISE CO DTD 09/26/2024 4.450% 09/25/2026 NON CALLABLE 42824CBR9					
20,000.000	16258703	19,999.20	20,031.40		32.20	237.33
20,000.000	TOTAL HEWLETT PACKARD ENTERPRISE CO	19,999.20 99.9960	20,031.40 100.1570	6/30/25	32.20	237.33

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	HEWLETT PACKARD ENTERPRISE CO DTD 09/26/2024 4.400% 09/25/2027 CALLABLE 42824CBS7					
40,000.000	16258703	39,981.20	40,035.20		54.00	469.33
40,000.000	TOTAL HEWLETT PACKARD ENTERPRISE CO	39,981.20 99.9530	40,035.20 100.0880	6/30/25	54.00	469.33
	HEWLETT PACKARD ENTERPRISE CO DTD 09/26/2024 4.550% 10/15/2029 CALLABLE 42824CBT5					
110,000.000	16258702	109,883.40	109,450.00		433.40-	1,056.61
110,000.000	TOTAL HEWLETT PACKARD ENTERPRISE CO	109,883.40 99.8940	109,450.00 99.5000	6/30/25	433.40-	1,056.61
	HEXCEL CORP DTD 02/16/17 3.950 02/15/2027 428291AN8					
45,000.000	16258702	44,801.55	44,571.60		229.95-	714.00
45,000.000	TOTAL HEXCEL CORP	44,801.55 99.5590	44,571.60 99.0480	6/30/25	229.95-	714.00
	HOSPITAL SPECIAL SURGERY DTD 04/03/18 3.737 04/01/2028 44107HAC6					
15,000.000	16258702	15,000.00	14,782.35		217.65-	140.14
15,000.000	TOTAL HOSPITAL SPECIAL SURGERY	15,000.00 100.0000	14,782.35 98.5490	6/30/25	217.65-	140.14
	HP INC DTD 03/31/2022 4.000% 04/15/2029 NON CALLABLE 40434LAK1					
100,000.000	16258702	99,767.00	97,889.00		1,878.00-	844.44
100,000.000	TOTAL HP INC	99,767.00 99.7670	97,889.00 97.8890	6/30/25	1,878.00-	844.44

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SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2025

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	HP INC DTD 06/21/2022 4.750% 01/15/2028 CALLABLE 40434LAM7					
40,000.000	16258703	38,654.00	40,460.40		1,806.40	876.11
40,000.000	TOTAL HP INC	38,654.00 96.6350	40,460.40 101.1510	6/30/25	1,806.40	876.11
	HSBC HOLDINGS PLC DTD 03/13/17 03/13/2028 404280BK4					
200,000.000	16258703	195,218.00	198,354.00		3,136.00	2,424.60
200,000.000	TOTAL HSBC HOLDINGS PLC	195,218.00 97.6090	198,354.00 99.1770	6/30/25	3,136.00	2,424.60
	HSBC HOLDINGS PLC DTD 06/19/18 06/19/2029 404280BT5					
200,000.000	16258702	197,824.00	200,290.00		2,466.00	305.53
200,000.000	TOTAL HSBC HOLDINGS PLC	197,824.00 98.9120	200,290.00 100.1450	6/30/25	2,466.00	305.53
	HUNTINGTON BANCSHARES INC DTD 08/04/2022 VAR CPN 08/04/2028 CALLABLE 446150BB9					
80,000.000	16258702	76,233.65	79,956.00		3,722.35	1,451.38
80,000.000	16258703	79,862.50	79,956.00		93.50	1,451.38
160,000.000	TOTAL HUNTINGTON BANCSHARES INC	156,096.15 97.5601	159,912.00 99.9450	6/30/25	3,815.85	2,902.76
	IBM CORP DTD 02/09/22 2.200 02/09/2027 459200KM2					
50,000.000	16258703	49,980.80	48,499.00		1,481.80-	433.89
50,000.000	TOTAL IBM CORP	49,980.80 99.9616	48,499.00 96.9980	6/30/25	1,481.80-	433.89

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	IBM CORP DTD 02/10/2025 4.650% 02/10/2028 NON CALLABLE 459200LF6					
100,000.000	16258703	99,986.00	101,149.00		1,163.00	1,821.25
100,000.000	TOTAL IBM CORP	99,986.00 99.9860	101,149.00 101.1490	6/30/25	1,163.00	1,821.25
	INGREDION INC DTD 09/22/16 3.200 10/01/2026 457187AB8					
50,000.000	16258702	49,978.50	49,198.50		780.00-	400.00
80,000.000	16258703	76,138.60	78,717.60		2,579.00	640.00
130,000.000	TOTAL INGREDION INC	126,117.10 97.0132	127,916.10 98.3970	6/30/25	1,799.00	1,040.00
	INTEL CORP DTD 03/25/20 3.900 03/25/2030 458140BR0					
60,000.000	16258702	59,877.00	58,167.60		1,709.40-	624.00
60,000.000	TOTAL INTEL CORP	59,877.00 99.7950	58,167.60 96.9460	6/30/25	1,709.40-	624.00
	INTEL CORP SR DTD 02/21/2024 5.000% 02/21/2031 CALLABLE 458140CN8					
20,000.000	16258702	19,926.60	20,330.20		403.60	361.11
20,000.000	TOTAL INTEL CORP SR	19,926.60 99.6330	20,330.20 101.6510	6/30/25	403.60	361.11
	INTERSTATE POWER & LIGHT DTD 09/26/18 4.100 09/26/2028 461070AP9					
99,000.000	16258702	117,596.81	98,157.51		19,439.30-	1,071.13
76,000.000	16258703	73,581.32	75,353.24		1,771.92	822.28
175,000.000	TOTAL INTERSTATE POWER & LIGHT	191,178.13 109.2446	173,510.75 99.1490	6/30/25	17,667.38-	1,893.41

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	INTERSTATE POWER & LIGHT DTD 04/01/19 3.600 04/01/2029 461070AQ7					
10,000.000	16258703	9,544.60	9,708.00		163.40	90.00
10,000.000	TOTAL INTERSTATE POWER & LIGHT	9,544.60 95.4460	9,708.00 97.0800	6/30/25	163.40	90.00
	JPMORGAN & CHASE DTD 01/24/2025 VAR CPN 01/24/2029 CALLABLE 46647PEU6					
60,000.000	16258703	60,000.00	60,805.80		805.80	1,286.09
60,000.000	TOTAL JPMORGAN & CHASE	60,000.00 100.0000	60,805.80 101.3430	6/30/25	805.80	1,286.09
	JPMORGAN CHASE & CO DTD 02/01/17 02/01/2028 46625HRY8					
50,000.000	16258702	50,000.00	49,565.50		434.50-	787.92
50,000.000	TOTAL JPMORGAN CHASE & CO	50,000.00 100.0000	49,565.50 99.1310	6/30/25	434.50-	787.92
	JPMORGAN CHASE & CO DTD 07/23/18 07/23/2029 46647PAV8					
60,000.000	16258702	60,000.00	59,746.80		253.20-	1,106.79
60,000.000	TOTAL JPMORGAN CHASE & CO	60,000.00 100.0000	59,746.80 99.5780	6/30/25	253.20-	1,106.79
	JPMORGAN CHASE & CO DTD 05/27/20 06/01/2028 46647PBR6					
20,000.000	16258702	20,000.00	19,221.40		778.60-	36.37
80,000.000	16258703	74,680.80	76,885.60		2,204.80	145.47
100,000.000	TOTAL JPMORGAN CHASE & CO	94,680.80 94.6808	96,107.00 96.1070	6/30/25	1,426.20	181.84

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SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2025

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	JPMORGAN CHASE & CO DTD 06/01/21 06/01/2029 46647PCJ3					
20,000.000	16258702	20,000.00	18,758.60		1,241.40-	34.48
20,000.000	TOTAL JPMORGAN CHASE & CO	20,000.00 100.0000	18,758.60 93.7930	6/30/25	1,241.40-	34.48
	JPMORGAN CHASE & CO DTD 09/22/21 09/22/2027 46647PCP9					
70,000.000	16258702	70,000.00	67,534.60		2,465.40-	282.98
70,000.000	TOTAL JPMORGAN CHASE & CO	70,000.00 100.0000	67,534.60 96.4780	6/30/25	2,465.40-	282.98
	JPMORGAN CHASE & CO DTD 02/24/22 02/24/2028 46647PCW4					
40,000.000	16258703	36,403.20	39,084.40		2,681.20	415.85
40,000.000	TOTAL JPMORGAN CHASE & CO	36,403.20 91.0080	39,084.40 97.7110	6/30/25	2,681.20	415.85
	JPMORGAN CHASE & CO DTD 04/26/2022 VAR CPN 04/26/2028 CALLABLE 46647PDA1					
20,000.000	16258703	20,000.00	19,980.80		19.20-	156.11
20,000.000	TOTAL JPMORGAN CHASE & CO	20,000.00 100.0000	19,980.80 99.9040	6/30/25	19.20-	156.11
	JPMORGAN CHASE & CO DTD 07/25/2022 VAR CPN 07/25/2028 CALLABLE 46647PDG8					
10,000.000	16258703	10,000.00	10,104.30		104.30	210.21
10,000.000	TOTAL JPMORGAN CHASE & CO	10,000.00 100.0000	10,104.30 101.0430	6/30/25	104.30	210.21

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	JPMORGAN CHASE & CO DTD 07/24/2023 VAR CPN 07/24/2029 CALLABLE 46647PDU7					
60,000.000	16258702	60,000.00	61,602.60		1,602.60	1,386.57
60,000.000	TOTAL JPMORGAN CHASE & CO	60,000.00 100.0000	61,602.60 102.6710	6/30/25	1,602.60	1,386.57
	JPMORGAN CHASE & CO DTD 10/23/2023 VAR CPN 10/22/2027 CALLABLE 46647PDW3					
20,000.000	16258703	20,000.00	20,434.40		434.40	232.68
20,000.000	TOTAL JPMORGAN CHASE & CO	20,000.00 100.0000	20,434.40 102.1720	6/30/25	434.40	232.68
	JPMORGAN CHASE & CO DTD 01/23/2024 VAR CPN 01/23/2028 CALLABLE 46647PEA0					
40,000.000	16258703	40,000.00	40,381.20		381.20	884.80
40,000.000	TOTAL JPMORGAN CHASE & CO	40,000.00 100.0000	40,381.20 100.9530	6/30/25	381.20	884.80
	JPMORGAN CHASE & CO DTD 07/22/2024 VAR CPN 07/22/2030 CALLABLE 46647PEJ1					
70,000.000	16258702	70,000.00	71,278.20		1,278.20	1,544.29
70,000.000	TOTAL JPMORGAN CHASE & CO	70,000.00 100.0000	71,278.20 101.8260	6/30/25	1,278.20	1,544.29
	JPMORGAN CHASE & CO DTD 07/22/2024 VAR CPN 07/22/2028 CALLABLE 46647PEL6					
60,000.000	16258703	60,000.00	60,769.20		769.20	1,319.44
60,000.000	TOTAL JPMORGAN CHASE & CO	60,000.00 100.0000	60,769.20 101.2820	6/30/25	769.20	1,319.44

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	JPMORGAN CHASE & CO DTD 10/22/2024 VAR CPN 10/22/2028 CALLABLE 46647PEP7					
70,000.000	16258703	70,000.00	70,209.30		209.30	604.42
70,000.000	TOTAL JPMORGAN CHASE & CO	70,000.00 100.0000	70,209.30 100.2990	6/30/25	209.30	604.42
	JPMORGAN CHASE & CO DTD 04/22/2025 VAR CPN 04/22/2031 CALLABLE 46647PEY8					
30,000.000	16258702	30,000.00	30,744.00		744.00	293.42
30,000.000	TOTAL JPMORGAN CHASE & CO	30,000.00 100.0000	30,744.00 102.4800	6/30/25	744.00	293.42
	KEYCORP MED TERM NOTE DTD 02/06/20 2.250 04/06/2027 49326EEK5					
90,000.000	16258702	89,891.10	86,784.30		3,106.80-	478.13
90,000.000	TOTAL KEYCORP	89,891.10 99.8790	86,784.30 96.4270	6/30/25	3,106.80-	478.13
	KEYCORP MEDIUM TERM NOTE DTD 05/23/2022 VAR CPN 06/01/2033 CALLABLE 49326EEN9					
50,000.000	16258702	50,000.00	48,743.00		1,257.00-	199.54
50,000.000	TOTAL KEYCORP	50,000.00 100.0000	48,743.00 97.4860	6/30/25	1,257.00-	199.54
	KIMCO REALTY CORP DTD 09/22/21 2.250 12/01/2031 49446RAY5					
100,000.000	16258702	90,091.40	86,601.00		3,490.40-	187.50
100,000.000	TOTAL KIMCO REALTY CORP	90,091.40 90.0914	86,601.00 86.6010	6/30/25	3,490.40-	187.50

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	KINDER MORGAN INC DTD 02/01/2024 5.000% 02/01/2029 CALLABLE 494553AD2					
100,000.000	16258702	99,834.00	101,559.00		1,725.00	2,083.33
50,000.000	16258703	50,013.00	50,779.50		766.50	1,041.67
150,000.000	TOTAL KINDER MORGAN INC	149,847.00 99.8980	152,338.50 101.5590	6/30/25	2,491.50	3,125.00
	KINDER MORGAN INC DTD 11/09/21 1.750 11/15/2026 49456BAU5					
40,000.000	16258703	35,672.40	38,632.40		2,960.00	89.44
40,000.000	TOTAL KINDER MORGAN INC	35,672.40 89.1810	38,632.40 96.5810	6/30/25	2,960.00	89.44
	KINDER MORGAN INC DTD 05/01/2025 5.150% 06/01/2030 CALLABLE 49456BBB6					
20,000.000	16258702	19,974.00	20,420.40		446.40	171.67
20,000.000	TOTAL KINDER MORGAN INC	19,974.00 99.8700	20,420.40 102.1020	6/30/25	446.40	171.67
	LABORATORY CORP OF AMER DTD 11/25/19 2.950 12/01/2029 50540RAW2					
50,000.000	16258703	46,749.00	47,062.00		313.00	122.92
50,000.000	TOTAL LABORATORY CORP OF AMER	46,749.00 93.4980	47,062.00 94.1240	6/30/25	313.00	122.92
	LABORATORY CORP OF AMER DTD 09/23/2024 4.350% 04/01/2030 CALLABLE 50540RAZ5					
100,000.000	16258702	98,782.50	99,322.00		539.50	1,087.50
100,000.000	TOTAL LABORATORY CORP OF AMER	98,782.50 98.7825	99,322.00 99.3220	6/30/25	539.50	1,087.50

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	LABORATORY CORP OF AMER HLDGS DTD 08/22/2017 3.600% 09/01/2027 CALLABLE 50540RAU6					
40,000.000	16258703	39,373.00	39,546.80		173.80	480.00
40,000.000	TOTAL LABORATORY CORP OF AMER HLDGS	39,373.00 98.4325	39,546.80 98.8670	6/30/25	173.80	480.00
	LENNOX INTERNATIONAL INC DTD 07/30/20 1.700 08/01/2027 526107AF4					
90,000.000	16258702	84,649.70	84,885.30		235.60	637.50
20,000.000	16258703	18,792.60	18,863.40		70.80	141.67
110,000.000	TOTAL LENNOX INTERNATIONAL INC	103,442.30 94.0385	103,748.70 94.3170	6/30/25	306.40	779.17
	LENNOX INTL INC DTD 09/15/2023 5.500% 09/15/2028 CALLABLE 526107AG2					
40,000.000	16258702	40,987.60	41,248.00		260.40	647.78
60,000.000	16258703	61,544.70	61,872.00		327.30	971.67
100,000.000	TOTAL LENNOX INTL INC	102,532.30 102.5323	103,120.00 103.1200	6/30/25	587.70	1,619.45
	LOWE'S COS INC DTD 09/20/21 1.700 09/15/2028 548661ED5					
50,000.000	16258702	49,888.50	46,248.00		3,640.50-	250.28
50,000.000	TOTAL LOWE'S COS INC	49,888.50 99.7770	46,248.00 92.4960	6/30/25	3,640.50-	250.28
	LOWE'S COS INC DTD 03/24/2022 3.350% 04/01/2027 CALLABLE 548661EG8					
10,000.000	16258703	9,992.60	9,851.00		141.60-	83.75
10,000.000	TOTAL LOWE'S COS INC	9,992.60 99.9260	9,851.00 98.5100	6/30/25	141.60-	83.75

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	LOWE'S COS INC DTD 03/24/2022 3.750% 04/01/2032 CALLABLE 548661EH6					
50,000.000	16258702	49,991.50	47,156.00		2,835.50-	468.75
50,000.000	TOTAL LOWE'S COS INC	49,991.50 99.9830	47,156.00 94.3120	6/30/25	2,835.50-	468.75
	LOWE'S COS INC DTD 09/08/2022 4.400% 09/08/2025 NON CALLABLE 548661EK9					
20,000.000	16258703	20,000.80	19,990.80		10.00-	276.22
20,000.000	TOTAL LOWE'S COS INC	20,000.80 100.0040	19,990.80 99.9540	6/30/25	10.00-	276.22
	L3HARRIS TECH INC DTD 03/13/2024 5.050% 06/01/2029 CALLABLE 502431AS8					
50,000.000	16258702	49,888.50	51,148.50		1,260.00	210.42
50,000.000	TOTAL L3HARRIS TECH INC	49,888.50 99.7770	51,148.50 102.2970	6/30/25	1,260.00	210.42
	L3HARRIS TECHNOLOGIES INC DTD 07/31/2023 5.400% 01/15/2027 NON CALLABLE 502431AP4					
60,000.000	16258703	59,921.40	60,994.20		1,072.80	1,494.00
60,000.000	TOTAL L3HARRIS TECHNOLOGIES INC	59,921.40 99.8690	60,994.20 101.6570	6/30/25	1,072.80	1,494.00
	M&T BANK CORP DTD 06/17/2025 VAR CPN 07/08/2031 CALLABLE 55261FAY0					
20,000.000	16258702	20,000.00	20,331.40		331.40	40.28
20,000.000	TOTAL M&T BANK CORP	20,000.00 100.0000	20,331.40 101.6570	6/30/25	331.40	40.28

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	M&T BANK CORPORATION DTD 08/16/2022 VAR CPN 08/16/2028 CALLABLE 55261FAQ7					
70,000.000	16258702	69,589.52	70,171.50		581.98	1,195.16
50,000.000	16258703	49,224.50	50,122.50		898.00	853.69
120,000.000	TOTAL M&T BANK CORPORATION	118,814.02 99.0117	120,294.00 100.2450	6/30/25	1,479.98	2,048.85
	MARATHON PETROLEUM CORP DTD 04/01/19 3.800 04/01/2028 56585ABD3					
80,000.000	16258703	78,618.00	78,872.00		254.00	760.00
80,000.000	TOTAL MARATHON PETROLEUM CORP	78,618.00 98.2725	78,872.00 98.5900	6/30/25	254.00	760.00
	MARSH & MCLENNAN COS INC DTD 11/08/2024 4.550% 11/08/2027 CALLABLE 571748BY7					
80,000.000	16258703	80,108.80	80,588.00		479.20	535.89
80,000.000	TOTAL MARSH & MCLENNAN COS INC	80,108.80 100.1360	80,588.00 100.7350	6/30/25	479.20	535.89
	MARTIN MARIETTA MATERIAL DTD 03/16/20 2.500 03/15/2030 573284AV8					
70,000.000	16258702	65,556.68	64,232.00		1,324.68-	515.28
70,000.000	TOTAL MARTIN MARIETTA MATERIAL	65,556.68 93.6524	64,232.00 91.7600	6/30/25	1,324.68-	515.28
	MASCO CORP DTD 06/21/17 3.500 11/15/2027 574599BN5					
60,000.000	16258703	55,081.05	58,719.00		3,637.95	268.33
60,000.000	TOTAL MASCO CORP	55,081.05 91.8017	58,719.00 97.8650	6/30/25	3,637.95	268.33

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	MASCO CORP DTD 09/18/20 2.000 10/01/2030 574599BP0					
70,000.000	16258702	69,948.90	60,762.10		9,186.80-	350.00
70,000.000	TOTAL MASCO CORP	69,948.90 99.9270	60,762.10 86.8030	6/30/25	9,186.80-	350.00
	MCCORMICK & CO DTD 08/11/17 3.400 08/15/2027 579780AN7					
40,000.000	16258703	38,564.80	39,316.80		752.00	513.78
40,000.000	TOTAL MCCORMICK & CO	38,564.80 96.4120	39,316.80 98.2920	6/30/25	752.00	513.78
	MCCORMICK & CO DTD 04/16/20 2.500 04/15/2030 579780AQ0					
80,000.000	16258702	65,407.20	73,292.80		7,885.60	422.22
80,000.000	TOTAL MCCORMICK & CO	65,407.20 81.7590	73,292.80 91.6160	6/30/25	7,885.60	422.22
	MCCORMICK & CO DTD 02/11/21 0.900 02/15/2026 579780AR8					
70,000.000	16258703	62,662.60	68,408.20		5,745.60	238.00
70,000.000	TOTAL MCCORMICK & CO	62,662.60 89.5180	68,408.20 97.7260	6/30/25	5,745.60	238.00
	MICROCHIP TECHNOLOGY INC DTD 03/07/2024 5.050% 03/15/2029 CALLABLE 595017BE3					
80,000.000	16258702	79,805.80	81,275.20		1,469.40	1,189.56
80,000.000	TOTAL MICROCHIP TECHNOLOGY INC	79,805.80 99.7572	81,275.20 101.5940	6/30/25	1,469.40	1,189.56

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	MICROCHIP TECHNOLOGY INC DTD 12/16/2024 4.900% 03/15/2028 NON CALLABLE 595017BK9					
40,000.000	16258703	39,958.00	40,439.60		481.60	577.11
40,000.000	TOTAL MICROCHIP TECHNOLOGY INC	39,958.00 99.8950	40,439.60 101.0990	6/30/25	481.60	577.11
	MID-AMERICA APARTMENTS DTD 05/14/18 4.200 06/15/2028 59523UAP2					
50,000.000	16258703	49,527.50	49,912.00		384.50	93.33
50,000.000	TOTAL MID-AMERICA APARTMENTS	49,527.50 99.0550	49,912.00 99.8240	6/30/25	384.50	93.33
	MID-AMERICA APARTMENTS DTD 03/07/19 3.950 03/15/2029 59523UAQ0					
30,000.000	16258702	29,197.80	29,624.40		426.60	348.92
30,000.000	TOTAL MID-AMERICA APARTMENTS	29,197.80 97.3260	29,624.40 98.7480	6/30/25	426.60	348.92
	MID-AMERICA APARTMENTS DTD 08/19/21 1.100 09/15/2026 59523UAT4					
20,000.000	16258703	17,752.00	19,273.00		1,521.00	64.78
20,000.000	TOTAL MID-AMERICA APARTMENTS	17,752.00 88.7600	19,273.00 96.3650	6/30/25	1,521.00	64.78
	MIDAMERICAN ENERGY CO DTD 01/09/19 3.650 04/15/2029 595620AT2					
55,000.000	16258703	52,484.90	53,940.15		1,455.25	423.81
55,000.000	TOTAL MIDAMERICAN ENERGY CO	52,484.90 95.4271	53,940.15 98.0730	6/30/25	1,455.25	423.81

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	MITSUBISHI UFJ FIN GRP DTD 01/19/22 01/19/2028 606822CC6					
200,000.000	16258703	188,910.00	193,662.00		4,752.00	2,106.90
200,000.000	TOTAL MITSUBISHI UFJ FIN GRP	188,910.00 94.4550	193,662.00 96.8310	6/30/25	4,752.00	2,106.90
	MONDELEZ INTL DTD 05/06/2025 4.250% 05/06/2028 CALLABLE 609207BF1					
90,000.000	16258703	89,766.90	90,140.40		373.50	584.38
90,000.000	TOTAL MONDELEZ INTL	89,766.90 99.7410	90,140.40 100.1560	6/30/25	373.50	584.38
	MONTEFIORE MEDICAL CENT DTD 05/12/16 2.152 10/20/2026 61237WAB2					
20,000.000	16258703	20,050.00	19,496.80		553.20-	84.88
20,000.000	TOTAL MONTEFIORE MEDICAL CENT	20,050.00 100.2500	19,496.80 97.4840	6/30/25	553.20-	84.88
	MORGAN STANLEY DTD 01/23/18 01/24/2029 61744YAP3					
80,000.000	16258703	77,604.00	78,857.60		1,253.60	1,316.01
80,000.000	TOTAL MORGAN STANLEY	77,604.00 97.0050	78,857.60 98.5720	6/30/25	1,253.60	1,316.01
	MORGAN STANLEY DTD 07/20/21 07/20/2027 61747YEC5					
10,000.000	16258703	8,785.80	9,700.60		914.80	67.62
10,000.000	TOTAL MORGAN STANLEY	8,785.80 87.8580	9,700.60 97.0060	6/30/25	914.80	67.62

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	MORGAN STANLEY DTD 01/24/22 01/21/2028 61747YEK7					
10,000.000	16258703	10,000.00	9,706.50		293.50-	110.00
10,000.000	TOTAL MORGAN STANLEY	10,000.00 100.0000	9,706.50 97.0650	6/30/25	293.50-	110.00
	MORGAN STANLEY DTD 04/20/2022 VAR CPN 04/20/2028 CALLABLE 61747YER2					
80,000.000	16258703	79,268.00	79,834.40		566.40	664.24
80,000.000	TOTAL MORGAN STANLEY	79,268.00 99.0850	79,834.40 99.7930	6/30/25	566.40	664.24
	MORGAN STANLEY MEDIUM TERM NOTE DTD 07/20/2022 VAR CPN 07/17/2026 CALLABLE 61747YET8					
30,000.000	16258703	30,000.00	29,995.50		4.50-	639.46
30,000.000	TOTAL MORGAN STANLEY	30,000.00 100.0000	29,995.50 99.9850	6/30/25	4.50-	639.46
	MORGAN STANLEY DTD 10/18/2022 VAR CPN 10/16/2026 CALLABLE 61747YEX9					
20,000.000	16258703	20,000.00	20,086.00		86.00	255.75
20,000.000	TOTAL MORGAN STANLEY	20,000.00 100.0000	20,086.00 100.4300	6/30/25	86.00	255.75
	MORGAN STANLEY DTD 04/21/2023 VAR CPN 04/20/2029 CALLABLE 61747YFD2					
80,000.000	16258702	80,000.00	81,568.00		1,568.00	814.76
80,000.000	TOTAL MORGAN STANLEY	80,000.00 100.0000	81,568.00 101.9600	6/30/25	1,568.00	814.76

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	MORGAN STANLEY MEDIUM TERM NOTE DTD 04/19/2024 VAR CPN 04/13/2028 CALLABLE 61747YFP5					
80,000.000	16258703	81,782.40	81,776.00		6.40-	979.68
80,000.000	TOTAL MORGAN STANLEY	81,782.40 102.2280	81,776.00 102.2200	6/30/25	6.40-	979.68
	MORGAN STANLEY DTD 07/19/2024 VAR CPN 07/19/2030 CALLABLE 61747YFS9					
30,000.000	16258702	30,000.00	30,509.70		509.70	680.67
30,000.000	TOTAL MORGAN STANLEY	30,000.00 100.0000	30,509.70 101.6990	6/30/25	509.70	680.67
	MORGAN STANLEY DTD 04/17/2025 VAR CPN 04/12/2029 CALLABLE 61747YFY6					
20,000.000	16258703	20,000.00	20,291.00		291.00	205.31
20,000.000	TOTAL MORGAN STANLEY	20,000.00 100.0000	20,291.00 101.4550	6/30/25	291.00	205.31
	MORGAN STANLEY DTD 04/17/2025 VAR CPN 04/17/2031 CALLABLE 61747YFZ3					
80,000.000	16258702	80,000.00	82,010.40		2,010.40	853.80
80,000.000	TOTAL MORGAN STANLEY	80,000.00 100.0000	82,010.40 102.5130	6/30/25	2,010.40	853.80
	MORGAN STANLEY DTD 04/22/21 05/04/2027 61772BAB9					
70,000.000	16258703	62,595.40	68,309.50		5,714.10	225.50
70,000.000	TOTAL MORGAN STANLEY	62,595.40 89.4220	68,309.50 97.5850	6/30/25	5,714.10	225.50

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	MORGAN STANLEY BANK DTD 07/21/2023 VAR CPN 07/20/2029 CALLABLE 61747YFF7					
30,000.000	16258702	30,000.00	30,853.50		853.50	731.07
30,000.000	TOTAL MORGAN STANLEY BANK	30,000.00 100.0000	30,853.50 102.8450	6/30/25	853.50	731.07
	MORGAN STANLEY BK DTD 01/18/2024 VAR CPN 01/16/2030 CALLABLE 61747YFK6					
60,000.000	16258702	60,000.00	61,257.00		1,257.00	1,422.58
60,000.000	TOTAL MORGAN STANLEY BK	60,000.00 100.0000	61,257.00 102.0950	6/30/25	1,257.00	1,422.58
	MORGAN STANLEY SR MEDIUM TERM NOTE DTD 04/19/2024 VAR CPN 04/18/2030 CALLABLE 61747YFQ3					
70,000.000	16258702	70,000.00	72,709.70		2,709.70	802.84
70,000.000	TOTAL MORGAN STANLEY SR	70,000.00 100.0000	72,709.70 103.8710	6/30/25	2,709.70	802.84
	MOSAIC CO DTD 11/13/17 4.050 11/15/2027 61945CAG8					
30,000.000	16258703	29,562.90	29,774.70		211.80	155.25
30,000.000	TOTAL MOSAIC CO	29,562.90 98.5430	29,774.70 99.2490	6/30/25	211.80	155.25
	MOTOROLA SOLUTIONS INC DTD 03/25/2024 5.000% 04/15/2029 CALLABLE 620076BY4					
20,000.000	16258702	19,954.20	20,327.00		372.80	211.11
20,000.000	TOTAL MOTOROLA SOLUTIONS INC	19,954.20 99.7710	20,327.00 101.6350	6/30/25	372.80	211.11

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	MPLX LP DTD 02/10/17 4.125 03/01/2027 55336VAK6					
40,000.000	16258702	39,095.20	39,783.20		688.00	550.00
40,000.000	TOTAL MPLX LP	39,095.20 97.7380	39,783.20 99.4580	6/30/25	688.00	550.00
	MPLX LP DTD 02/08/18 4.000 03/15/2028 55336VAR1					
30,000.000	16258702	29,865.30	29,705.70		159.60-	353.33
40,000.000	16258703	38,984.40	39,607.60		623.20	471.11
70,000.000	TOTAL MPLX LP	68,849.70 98.3567	69,313.30 99.0190	6/30/25	463.60	824.44
	MPLX LP DTD 08/18/20 1.750 03/01/2026 55336VBR0					
40,000.000	16258703	40,427.60	39,227.20		1,200.40-	233.33
40,000.000	TOTAL MPLX LP	40,427.60 101.0690	39,227.20 98.0680	6/30/25	1,200.40-	233.33
	MPLX LP DTD 08/11/2022 4.950% 09/01/2032 CALLABLE 55336VBU3					
90,000.000	16258702	88,448.10	89,167.50		719.40	1,485.00
90,000.000	TOTAL MPLX LP	88,448.10 98.2757	89,167.50 99.0750	6/30/25	719.40	1,485.00
	NATIONAL RETAIL PROP INC DTD 09/27/18 4.300 10/15/2028 637417AL0					
60,000.000	16258702	60,798.30	59,818.80		979.50-	544.67
45,000.000	16258703	44,403.30	44,864.10		460.80	408.50
105,000.000	TOTAL NATIONAL RETAIL PROP INC	105,201.60 100.1920	104,682.90 99.6980	6/30/25	518.70-	953.17

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	NNN REIT INC DTD 07/01/2025 4.600% 02/15/2031 CALLABLE 637417AU0					
20,000.000	16258702	19,836.40	19,893.40		57.00	0.00
20,000.000	TOTAL NNN REIT INC	19,836.40 99.1820	19,893.40 99.4670	6/30/25	57.00	0.00
	NORFOLK SOUTHERN CORP DTD 11/04/19 2.550 11/01/2029 655844CE6					
80,000.000	16258702	66,599.20	74,258.40		7,659.20	340.00
80,000.000	TOTAL NORFOLK SOUTHERN CORP	66,599.20 83.2490	74,258.40 92.8230	6/30/25	7,659.20	340.00
	NORTHROP GRUMMAN CORP DTD 10/13/17 3.250 01/15/2028 666807BN1					
45,000.000	16258703	43,771.75	43,962.75		191.00	674.38
45,000.000	TOTAL NORTHROP GRUMMAN CORP	43,771.75 97.2706	43,962.75 97.6950	6/30/25	191.00	674.38
	NUCOR CORP DTD 03/05/2025 4.650% 06/01/2030 CALLABLE 670346AZ8					
50,000.000	16258702	49,885.00	50,396.00		511.00	749.17
50,000.000	TOTAL NUCOR CORP	49,885.00 99.7700	50,396.00 100.7920	6/30/25	511.00	749.17
	NUTRIEN LTD DTD 12/15/17 4.000 12/15/2026 67077MAE8					
70,000.000	16258702	72,069.90	69,553.40		2,516.50-	124.44
70,000.000	TOTAL NUTRIEN LTD	72,069.90 102.9570	69,553.40 99.3620	6/30/25	2,516.50-	124.44

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	OHIOHEALTH CORP DTD 10/26/21 2.297 11/15/2031 67777JAL2					
120,000.000	16258702	110,762.10	104,973.60		5,788.50-	352.21
120,000.000	TOTAL OHIOHEALTH CORP	110,762.10 92.3017	104,973.60 87.4780	6/30/25	5,788.50-	352.21
	ONCOR ELEC DELIVERY CO LLC DTD 11/15/2023 4.300% 05/15/2028 CALLABLE 68233JCQ5					
70,000.000	16258703	69,118.20	70,320.60		1,202.40	384.61
70,000.000	TOTAL ONCOR ELEC DELIVERY CO LLC	69,118.20 98.7403	70,320.60 100.4580	6/30/25	1,202.40	384.61
	ONCOR ELECTRIC DELIVERY DTD 11/15/18 3.700 11/15/2028 68233JBH6					
80,000.000	16258703	77,630.40	78,740.00		1,109.60	378.22
80,000.000	TOTAL ONCOR ELECTRIC DELIVERY	77,630.40 97.0380	78,740.00 98.4250	6/30/25	1,109.60	378.22
	ONCOR ELECTRIC DELIVERY DTD 12/01/2022 4.150% 06/01/2032 CALLABLE 68233JCF9					
80,000.000	16258702	75,970.40	77,196.80		1,226.40	276.67
80,000.000	TOTAL ONCOR ELECTRIC DELIVERY	75,970.40 94.9630	77,196.80 96.4960	6/30/25	1,226.40	276.67
	ONCOR ELECTRIC DELIVERY DTD 09/08/2022 4.550% 09/15/2032 CALLABLE 68233JCK8					
70,000.000	16258702	67,088.70	69,115.20		2,026.50	937.81
70,000.000	TOTAL ONCOR ELECTRIC DELIVERY	67,088.70 95.8410	69,115.20 98.7360	6/30/25	2,026.50	937.81

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	ONE GAS INC DTD 12/13/2023 5.100% 04/01/2029 CALLABLE 68235PAN8					
90,000.000	16258702	90,223.50	92,176.20		1,952.70	1,147.50
90,000.000	TOTAL ONE GAS INC	90,223.50 100.2483	92,176.20 102.4180	6/30/25	1,952.70	1,147.50
	ONEOK INC DTD 03/01/2024 5.000% 03/01/2026 NON CALLABLE 682680BR3					
100,000.000	16258702	99,875.00	100,078.00		203.00	1,666.67
20,000.000	16258703	21,655.40	20,015.60		1,639.80-	333.33
120,000.000	TOTAL ONEOK INC	121,530.40 101.2753	120,093.60 100.0780	6/30/25	1,436.80-	2,000.00
	ONEOK INC DTD 12/01/2023 3.250% 06/01/2030 CALLABLE 682680BS1					
80,000.000	16258702	77,590.40	74,932.00		2,658.40-	216.67
80,000.000	TOTAL ONEOK INC	77,590.40 96.9880	74,932.00 93.6650	6/30/25	2,658.40-	216.67
	ONEOK INC DTD 09/24/2024 4.250% 09/24/2027 CALLABLE 682680CB7					
30,000.000	16258703	29,995.00	29,949.60		45.40-	343.54
30,000.000	TOTAL ONEOK INC	29,995.00 99.9833	29,949.60 99.8320	6/30/25	45.40-	343.54
	ORACLE CORP DTD 03/24/21 2.300 03/25/2028 68389XCD5					
110,000.000	16258702	104,017.90	104,403.20		385.30	674.67
50,000.000	16258703	47,059.50	47,456.00		396.50	306.67
160,000.000	TOTAL ORACLE CORP	151,077.40 94.4234	151,859.20 94.9120	6/30/25	781.80	981.34

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2025

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	ORACLE CORP DTD 09/27/2024 4.200% 09/27/2029 CALLABLE 68389XCS2					
20,000.000	16258702	19,980.40	19,862.40		118.00-	219.33
20,000.000	TOTAL ORACLE CORP	19,980.40 99.9020	19,862.40 99.3120	6/30/25	118.00-	219.33
	ORACLE CORP DTD 02/03/2025 4.800% 08/03/2028 CALLABLE 68389XCY9					
35,000.000	16258703	34,975.50	35,575.05		599.55	690.67
35,000.000	TOTAL ORACLE CORP	34,975.50 99.9300	35,575.05 101.6430	6/30/25	599.55	690.67
	ORACLE CORPORATION DTD 11/09/2022 6.150% 11/09/2029 CALLABLE 68389XCH6					
20,000.000	16258702	19,981.00	21,340.00		1,359.00	177.67
20,000.000	TOTAL ORACLE CORPORATION	19,981.00 99.9050	21,340.00 106.7000	6/30/25	1,359.00	177.67
	ORLANDO HEALTH OBL GRP DTD 02/06/18 3.777 10/01/2028 686514AE0					
45,000.000	16258702	45,241.75	44,200.80		1,040.95-	424.91
45,000.000	TOTAL ORLANDO HEALTH OBL GRP	45,241.75 100.5372	44,200.80 98.2240	6/30/25	1,040.95-	424.91
	OSHKOSH CORP DTD 05/17/18 4.600 05/15/2028 688239AF9					
50,000.000	16258702	50,083.50	50,073.50		10.00-	293.89
50,000.000	16258703	49,473.50	50,073.50		600.00	293.89
100,000.000	TOTAL OSHKOSH CORP	99,557.00 99.5570	100,147.00 100.1470	6/30/25	590.00	587.78

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NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2025

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	PACKAGING CORP OF AMERIC DTD 12/13/17 3.400 12/15/2027 695156AT6					
30,000.000	16258702	29,901.60	29,356.20		545.40-	45.33
70,000.000	16258703	67,261.00	68,497.80		1,236.80	105.78
100,000.000	TOTAL PACKAGING CORP OF AMERIC	97,162.60 97.1626	97,854.00 97.8540	6/30/25	691.40	151.11
	PACKAGING CORP OF AMERIC DTD 11/21/19 3.000 12/15/2029 695156AU3					
110,000.000	16258702	106,707.70	103,833.40		2,874.30-	146.67
110,000.000	TOTAL PACKAGING CORP OF AMERIC	106,707.70 97.0070	103,833.40 94.3940	6/30/25	2,874.30-	146.67
	PEACEHEALTH OBLIGATED GR DTD 10/08/20 1.375 11/15/2025 70462GAB4					
75,000.000	16258703	75,491.35	73,935.75		1,555.60-	131.77
75,000.000	TOTAL PEACEHEALTH OBLIGATED GR	75,491.35 100.6551	73,935.75 98.5810	6/30/25	1,555.60-	131.77
	PERKINELMER INC DTD 09/10/21 1.900 09/15/2028 714046AM1					
50,000.000	16258702	49,964.00	46,300.00		3,664.00-	279.72
50,000.000	TOTAL PERKINELMER INC	49,964.00 99.9280	46,300.00 92.6000	6/30/25	3,664.00-	279.72
	PHILLIPS 66 DTD 11/18/20 1.300 02/15/2026 718546AZ7					
40,000.000	16258703	36,333.20	39,209.60		2,876.40	196.44
40,000.000	TOTAL PHILLIPS 66	36,333.20 90.8330	39,209.60 98.0240	6/30/25	2,876.40	196.44

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	PHILLIPS 66 CO DTD 02/28/2024 5.250% 06/15/2031 CALLABLE 718547AU6					
80,000.000	16258702	82,051.40	82,180.00		128.60	186.67
80,000.000	TOTAL PHILLIPS 66 CO	82,051.40 102.5642	82,180.00 102.7250	6/30/25	128.60	186.67
	PHYSICIANS REALTY LP DTD 03/07/17 4.300 03/15/2027 71951QAA0					
80,000.000	16258703	79,920.00	79,790.40		129.60-	1,012.89
80,000.000	TOTAL PHYSICIANS REALTY LP	79,920.00 99.9000	79,790.40 99.7380	6/30/25	129.60-	1,012.89
	PIONEER NATURAL RESOURCE DTD 01/29/21 2.150 01/15/2031 723787AR8					
80,000.000	16258702	68,719.40	71,057.60		2,338.20	793.11
80,000.000	TOTAL PIONEER NATURAL RESOURCE	68,719.40 85.8992	71,057.60 88.8220	6/30/25	2,338.20	793.11
	PNC FINANCIAL SERVICES DTD 01/22/2024 VAR CPN 01/21/2028 NON CALLABLE 693475BV6					
20,000.000	16258703	20,000.00	20,300.60		300.60	471.11
20,000.000	TOTAL PNC FINANCIAL SERVICES	20,000.00 100.0000	20,300.60 101.5030	6/30/25	300.60	471.11
	PNC FINANCIAL SERVICES DTD 07/23/2024 VAR CPN 07/23/2027 CALLABLE 693475BY0					
40,000.000	16258703	40,000.00	40,301.20		301.20	895.68
40,000.000	TOTAL PNC FINANCIAL SERVICES	40,000.00 100.0000	40,301.20 100.7530	6/30/25	301.20	895.68

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	PNC FINANCIAL SERVICES DTD 05/13/2025 VAR CPN 05/13/2031 CALLABLE 693475CD5					
40,000.000	16258702	40,000.00	40,508.00		508.00	261.28
40,000.000	TOTAL PNC FINANCIAL SERVICES	40,000.00 100.0000	40,508.00 101.2700	6/30/25	508.00	261.28
	PPG INDUSTRIES INC DTD 05/19/20 2.550 06/15/2030 693506BS5					
110,000.000	16258702	105,205.10	100,206.70		4,998.40-	124.67
110,000.000	TOTAL PPG INDUSTRIES INC	105,205.10 95.6410	100,206.70 91.0970	6/30/25	4,998.40-	124.67
	PPL ELECTRIC UTILITIES DTD 03/02/2023 5.000% 05/15/2033 CALLABLE 69351UBA0					
60,000.000	16258702	59,385.00	60,910.20		1,525.20	383.33
60,000.000	TOTAL PPL ELECTRIC UTILITIES	59,385.00 98.9750	60,910.20 101.5170	6/30/25	1,525.20	383.33
	PRESIDENT & FELLOW HARVARD COLL DTD 04/16/2025 4.887% 03/15/2030 CALLABLE 740816AS2					
25,000.000	16258702	25,353.00	25,682.25		329.25	254.53
25,000.000	16258703	25,000.00	25,682.25		682.25	254.53
50,000.000	TOTAL PRESIDENT & FELLOW HARVARD COLL	50,353.00 100.7060	51,364.50 102.7290	6/30/25	1,011.50	509.06
	PROLOGIS LP DTD 05/07/2025 4.750% 01/15/2031 CALLABLE 74340XCQ2					
10,000.000	16258702	9,969.50	10,122.10		152.60	71.25
10,000.000	TOTAL PROLOGIS LP	9,969.50 99.6950	10,122.10 101.2210	6/30/25	152.60	71.25

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	PUB SVC NEW HAMP DTD 09/25/2023 5.350% 10/01/2033 CALLABLE 744538AF6					
30,000.000	16258702	30,219.30	31,076.40		857.10	401.25
30,000.000	TOTAL PUB SVC NEW HAMP	30,219.30 100.7310	31,076.40 103.5880	6/30/25	857.10	401.25
	PUB SVC NEW HAMP DTD 06/24/2025 4.400% 07/01/2028 NON CALLABLE 744538AH2					
90,000.000	16258703	89,913.60	90,475.20		561.60	77.00
90,000.000	TOTAL PUB SVC NEW HAMP	89,913.60 99.9040	90,475.20 100.5280	6/30/25	561.60	77.00
	PUBLIC SERVICE ELECTRIC MED TERM NOTE DTD 05/04/18 3.700 05/01/2028 74456QBU9					
60,000.000	16258703	59,338.20	59,472.60		134.40	370.00
60,000.000	TOTAL PUBLIC SERVICE ELECTRIC	59,338.20 98.8970	59,472.60 99.1210	6/30/25	134.40	370.00
	PUGET SOUND ENERGY INC DTD 06/11/2024 5.330% 06/15/2034 CALLABLE 745332CM6					
90,000.000	16258702	89,999.10	91,784.70		1,785.60	213.20
90,000.000	TOTAL PUGET SOUND ENERGY INC	89,999.10 99.9990	91,784.70 101.9830	6/30/25	1,785.60	213.20
	REALTY INCOME CORP DTD 09/23/14 4.125 10/15/2026 756109AR5					
30,000.000	16258703	30,048.30	29,925.00		123.30-	261.25
30,000.000	TOTAL REALTY INCOME CORP	30,048.30 100.1610	29,925.00 99.7500	6/30/25	123.30-	261.25

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	REALTY INCOME CORP DTD 10/12/16 3.000 01/15/2027 756109AS3					
20,000.000	16258703	20,301.60	19,635.20		666.40-	276.67
20,000.000	TOTAL REALTY INCOME CORP	20,301.60 101.5080	19,635.20 98.1760	6/30/25	666.40-	276.67
	REALTY INCOME CORP DTD 01/13/2023 4.850% 03/15/2030 CALLABLE 756109BR4					
20,000.000	16258702	19,762.60	20,357.40		594.80	285.61
20,000.000	TOTAL REALTY INCOME CORP	19,762.60 98.8130	20,357.40 101.7870	6/30/25	594.80	285.61
	REGENCY CENTERS LP DTD 08/20/19 2.950 09/15/2029 75884RAZ6					
50,000.000	16258703	46,556.50	47,310.00		753.50	434.31
50,000.000	TOTAL REGENCY CENTERS LP	46,556.50 93.1130	47,310.00 94.6200	6/30/25	753.50	434.31
	REGIONS FINANCIAL CORP DTD 08/12/21 1.800 08/12/2028 7591EPAT7					
80,000.000	16258702	73,923.00	73,871.20		51.80-	556.00
80,000.000	TOTAL REGIONS FINANCIAL CORP	73,923.00 92.4037	73,871.20 92.3390	6/30/25	51.80-	556.00
	RELX CAPITAL INC DTD 03/27/2025 4.750% 03/27/2030 CALLABLE 74949LAF9					
20,000.000	16258702	19,920.00	20,262.40		342.40	248.06
20,000.000	TOTAL RELX CAPITAL INC	19,920.00 99.6000	20,262.40 101.3120	6/30/25	342.40	248.06

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	REXFORD INDUSTRIAL REALT DTD 08/09/21 2.150 09/01/2031 76169XAB0					
100,000.000	16258702	82,587.00	85,716.00		3,129.00	716.67
100,000.000	TOTAL REXFORD INDUSTRIAL REALT	82,587.00 82.5870	85,716.00 85.7160	6/30/25	3,129.00	716.67
	REXFORD INDUSTRIAL REALTY DTD 03/30/2023 5.000% 06/15/2028 CALLABLE 76169XAC8					
50,000.000	16258702	49,487.50	50,428.50		941.00	111.11
40,000.000	16258703	38,109.20	40,342.80		2,233.60	88.89
90,000.000	TOTAL REXFORD INDUSTRIAL REALTY	87,596.70 97.3297	90,771.30 100.8570	6/30/25	3,174.60	200.00
	ROPER TECHNOLOGIES INC DTD 12/19/16 3.800 12/15/2026 776743AD8					
40,000.000	16258703	39,265.60	39,664.40		398.80	67.56
40,000.000	TOTAL ROPER TECHNOLOGIES INC	39,265.60 98.1640	39,664.40 99.1610	6/30/25	398.80	67.56
	ROPER TECHNOLOGIES INC DTD 08/26/19 2.950 09/15/2029 776743AG1					
70,000.000	16258702	67,710.30	66,133.20		1,577.10-	608.03
70,000.000	TOTAL ROPER TECHNOLOGIES INC	67,710.30 96.7290	66,133.20 94.4760	6/30/25	1,577.10-	608.03
	RTX CORP DTD 11/08/2023 5.750% 11/08/2026 CALLABLE 75513ECT6					
20,000.000	16258703	19,982.00	20,369.20		387.20	169.31
20,000.000	TOTAL RTX CORP	19,982.00 99.9100	20,369.20 101.8460	6/30/25	387.20	169.31

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	RTX CORP DTD 11/08/2023 5.750% 01/15/2029 CALLABLE 75513ECU3					
80,000.000	16258702	79,966.40	83,788.80		3,822.40	2,121.11
80,000.000	TOTAL RTX CORP	79,966.40 99.9580	83,788.80 104.7360	6/30/25	3,822.40	2,121.11
	RTX CORP DTD 11/08/2023 6.000% 03/15/2031 CALLABLE 75513ECV1					
70,000.000	16258702	69,953.10	75,210.10		5,257.00	1,236.67
70,000.000	TOTAL RTX CORP	69,953.10 99.9330	75,210.10 107.4430	6/30/25	5,257.00	1,236.67
	RTX CORPORATION DTD 05/04/2017 3.125% 05/04/2027 CALLABLE 913017CR8					
90,000.000	16258703	86,613.60	88,231.50		1,617.90	445.31
90,000.000	TOTAL RTX CORPORATION	86,613.60 96.2373	88,231.50 98.0350	6/30/25	1,617.90	445.31
	RTX CORPORATION DTD 08/16/2018 4.125% 11/16/2028 CALLABLE 913017CY3					
50,000.000	16258702	57,117.50	49,798.50		7,319.00-	257.81
50,000.000	TOTAL RTX CORPORATION	57,117.50 114.2350	49,798.50 99.5970	6/30/25	7,319.00-	257.81
	RYDER SYS INC MEDIUM TERM NOTE DTD 02/29/2024 5.300% 03/15/2027 CALLABLE 78355HLA5					
10,000.000	16258703	9,989.10	10,149.00		159.90	156.06
10,000.000	TOTAL RYDER SYS INC	9,989.10 99.8910	10,149.00 101.4900	6/30/25	159.90	156.06

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2025

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	RYDER SYSTEM INC MED TERM NOTE DTD 11/03/21 1.750 09/01/2026 78355HKS7					
30,000.000	16258702	29,962.80	29,107.20		855.60-	175.00
20,000.000	16258703	19,021.00	19,404.80		383.80	116.67
50,000.000	TOTAL RYDER SYSTEM INC	48,983.80 97.9676	48,512.00 97.0240	6/30/25	471.80-	291.67
	RYDER SYSTEM INC MEDIUM TERM NOTE DTD 02/24/2022 2.850% 03/01/2027 CALLABLE 78355HKT5					
40,000.000	16258703	38,390.80	38,960.80		570.00	380.00
40,000.000	TOTAL RYDER SYSTEM INC	38,390.80 95.9770	38,960.80 97.4020	6/30/25	570.00	380.00
	SABINE PASS LIQUEFACTION DTD 03/06/17 4.200 03/15/2028 785592AU0					
85,000.000	16258703	84,304.15	84,549.50		245.35	1,051.17
85,000.000	TOTAL SABINE PASS LIQUEFACTION	84,304.15 99.1814	84,549.50 99.4700	6/30/25	245.35	1,051.17
	SABINE PASS LIQUEFACTION DTD 11/15/20 4.500 05/15/2030 785592AX4					
60,000.000	16258702	64,065.64	59,899.80		4,165.84-	345.00
60,000.000	TOTAL SABINE PASS LIQUEFACTION	64,065.64 106.7761	59,899.80 99.8330	6/30/25	4,165.84-	345.00
	SCHWAB CHARLES CORP DTD 08/24/2023 5.875% 08/24/2026 CALLABLE 808513CG8					
50,000.000	16258703	49,958.00	50,837.50		879.50	1,036.28
50,000.000	TOTAL SCHWAB CHARLES CORP	49,958.00 99.9160	50,837.50 101.6750	6/30/25	879.50	1,036.28

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NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2025

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	SHERWIN-WILLIAMS CO DTD 05/16/17 3.450 06/01/2027 824348AW6					
90,000.000	16258703	86,490.80	88,772.40		2,281.60	258.75
90,000.000	TOTAL SHERWIN-WILLIAMS CO	86,490.80 96.1009	88,772.40 98.6360	6/30/25	2,281.60	258.75
	SHERWIN-WILLIAMS CO DTD 08/26/19 2.950 08/15/2029 824348BJ4					
90,000.000	16258702	90,066.40	85,019.40		5,047.00-	1,003.00
90,000.000	TOTAL SHERWIN-WILLIAMS CO	90,066.40 100.0738	85,019.40 94.4660	6/30/25	5,047.00-	1,003.00
	SOUTHERN CAL EDISON DTD 05/22/2023 4.900% 06/01/2026 NON CALLABLE 842400HW6					
20,000.000	16258703	19,978.00	20,017.80		39.80	81.67
20,000.000	TOTAL SOUTHERN CAL EDISON	19,978.00 99.8900	20,017.80 100.0890	6/30/25	39.80	81.67
	SPIRE MISSOURI INC DTD 08/13/2024 5.150% 08/15/2034 CALLABLE 84859DAD9					
10,000.000	16258702	9,966.00	10,165.60		199.60	194.56
10,000.000	TOTAL SPIRE MISSOURI INC	9,966.00 99.6600	10,165.60 101.6560	6/30/25	199.60	194.56
	STANFORD HEALTH CARE DTD 04/01/20 3.310 08/15/2030 85434VAB4					
75,000.000	16258702	70,150.65	71,476.50		1,325.85	937.83
75,000.000	TOTAL STANFORD HEALTH CARE	70,150.65 93.5342	71,476.50 95.3020	6/30/25	1,325.85	937.83

The accompanying notes are an integral part of these statements.

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	STARBUCKS CORP DTD 03/12/20 2.250 03/12/2030 855244AW9					
80,000.000	16258702	74,123.20	72,544.80		1,578.40-	545.00
80,000.000	TOTAL STARBUCKS CORP	74,123.20 92.6540	72,544.80 90.6810	6/30/25	1,578.40-	545.00
	STARBUCKS CORP DTD 05/08/2025 4.500% 05/15/2028 CALLABLE 855244BN8					
50,000.000	16258703	49,936.50	50,250.00		313.50	331.25
50,000.000	TOTAL STARBUCKS CORP	49,936.50 99.8730	50,250.00 100.5000	6/30/25	313.50	331.25
	STATE STREET CORP DTD 02/07/22 02/07/2028 857477BS1					
10,000.000	16258703	10,000.00	9,686.10		313.90-	88.12
10,000.000	TOTAL STATE STREET CORP	10,000.00 100.0000	9,686.10 96.8610	6/30/25	313.90-	88.12
	STATE STREET CORP DTD 05/13/2022 VAR CPN 05/13/2033 CALLABLE 857477BU6					
30,000.000	16258702	30,000.00	29,443.50		556.50-	176.84
30,000.000	TOTAL STATE STREET CORP	30,000.00 100.0000	29,443.50 98.1450	6/30/25	556.50-	176.84
	STATE STREET CORP DTD 08/20/2024 VAR CPN 02/20/2029 CALLABLE 857477CN1					
40,000.000	16258703	40,000.00	40,328.00		328.00	659.37
40,000.000	TOTAL STATE STREET CORP	40,000.00 100.0000	40,328.00 100.8200	6/30/25	328.00	659.37

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2025

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	STATE STREET CORP DTD 04/24/2025 VAR CPN 04/24/2028 CALLABLE 857477DA8					
110,000.000	16258703	110,000.00	110,699.60		699.60	930.05
110,000.000	TOTAL STATE STREET CORP	110,000.00 100.0000	110,699.60 100.6360	6/30/25	699.60	930.05
	SUTTER HEALTH DTD 10/29/20 1.321 08/15/2025 86944BAF0					
75,000.000	16258703	71,811.10	74,695.50		2,884.40	374.28
75,000.000	TOTAL SUTTER HEALTH	71,811.10 95.7481	74,695.50 99.5940	6/30/25	2,884.40	374.28
	T-MOBILE USA INC DTD 04/15/21 3.875 04/15/2030 87264ABF1					
90,000.000	16258702	83,910.60	87,409.80		3,499.20	736.25
90,000.000	TOTAL T-MOBILE USA INC	83,910.60 93.2340	87,409.80 97.1220	6/30/25	3,499.20	736.25
	T-MOBILE USA INC DTD 01/14/21 2.250 02/15/2026 87264ABR5					
20,000.000	16258703	18,644.40	19,690.00		1,045.60	170.00
20,000.000	TOTAL T-MOBILE USA INC	18,644.40 93.2220	19,690.00 98.4500	6/30/25	1,045.60	170.00
	T-MOBILE USA INC DTD 03/23/21 2.625 04/15/2026 87264ABU8					
40,000.000	16258703	37,505.30	39,378.40		1,873.10	221.67
40,000.000	TOTAL T-MOBILE USA INC	37,505.30 93.7632	39,378.40 98.4460	6/30/25	1,873.10	221.67

The accompanying notes are an integral part of these statements.

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	T-MOBILE USA INC DTD 03/23/21 3.375 04/15/2029 87264ABV6					
80,000.000	16258703	76,920.00	76,972.00		52.00	570.00
80,000.000	TOTAL T-MOBILE USA INC	76,920.00 96.1500	76,972.00 96.2150	6/30/25	52.00	570.00
	T-MOBILE USA INC DTD 05/11/2023 4.800% 07/15/2028 CALLABLE 87264ADA0					
50,000.000	16258702	49,894.50	50,670.00		775.50	1,106.67
50,000.000	TOTAL T-MOBILE USA INC	49,894.50 99.7890	50,670.00 101.3400	6/30/25	775.50	1,106.67
	TAKE-TWO INTERACTIVE DTD 06/12/2024 5.400% 06/12/2029 CALLABLE 874054AM1					
100,000.000	16258702	101,227.15	102,973.00		1,745.85	285.00
100,000.000	TOTAL TAKE-TWO INTERACTIVE	101,227.15 101.2271	102,973.00 102.9730	6/30/25	1,745.85	285.00
	TAKE-TWO INTERACTIVE SOF DTD 04/14/2022 3.700% 04/14/2027 CALLABLE 874054AG4					
60,000.000	16258702	59,997.00	59,407.20		589.80-	474.83
60,000.000	TOTAL TAKE-TWO INTERACTIVE SOF	59,997.00 99.9950	59,407.20 99.0120	6/30/25	589.80-	474.83
	TAKE-TWO INTERACTIVE SOFTWARE DTD 04/14/2023 4.950% 03/28/2028 CALLABLE 874054AK5					
60,000.000	16258703	59,224.80	60,925.20		1,700.40	767.25
60,000.000	TOTAL TAKE-TWO INTERACTIVE SOFTWARE	59,224.80 98.7080	60,925.20 101.5420	6/30/25	1,700.40	767.25

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	TOYOTA MOTOR CREDIT CORP DTD 03/21/2024 5.100% 03/21/2031 NON CALLABLE 89236TLZ6					
60,000.000	16258702	59,982.60	61,630.20		1,647.60	850.00
60,000.000	TOTAL TOYOTA MOTOR CREDIT CORP	59,982.60 99.9710	61,630.20 102.7170	6/30/25	1,647.60	850.00
	TRANSCONT GAS PIPE LINE DTD 09/15/18 4.000 03/15/2028 893574AK9					
40,000.000	16258703	39,501.20	39,626.80		125.60	471.11
40,000.000	TOTAL TRANSCONT GAS PIPE LINE	39,501.20 98.7530	39,626.80 99.0670	6/30/25	125.60	471.11
	TRANSCONT GAS PIPE LINE DTD 11/15/20 3.250 05/15/2030 893574AP8					
50,000.000	16258702	54,103.00	47,159.00		6,944.00-	207.64
50,000.000	TOTAL TRANSCONT GAS PIPE LINE	54,103.00 108.2060	47,159.00 94.3180	6/30/25	6,944.00-	207.64
	TRUIST FINANCIAL CORP MEDIUM TERM NOTE DTD 07/28/2022 VAR CPN 07/28/2026 CALLABLE 89788MAH5					
130,000.000	16258703	130,040.20	129,948.00		92.20-	2,353.65
130,000.000	TOTAL TRUIST FINANCIAL CORP	130,040.20 100.0309	129,948.00 99.9600	6/30/25	92.20-	2,353.65
	TRUIST FINANCIAL CORP MEDIUM TERM NOTE DTD 01/26/2023 VAR CPN 01/26/2029 CALLABLE 89788MAL6					
120,000.000	16258702	120,056.80	121,386.00		1,329.20	2,517.72
120,000.000	TOTAL TRUIST FINANCIAL CORP	120,056.80 100.0473	121,386.00 101.1550	6/30/25	1,329.20	2,517.72

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	TRUSTEES PRINCETON UNIV DTD 04/22/2025 4.647% 07/01/2030 CALLABLE 89837LAJ4					
75,000.000	16258702	75,000.00	76,758.00		1,758.00	668.01
75,000.000	TOTAL TRUSTEES PRINCETON UNIV	75,000.00 100.0000	76,758.00 102.3440	6/30/25	1,758.00	668.01
	UDR INC MED TERM NOTE DTD 08/23/16 2.950 09/01/2026 90265EAL4					
70,000.000	16258702	68,383.70	68,805.10		421.40	688.33
70,000.000	16258703	66,146.55	68,805.10		2,658.55	688.33
140,000.000	TOTAL UDR INC	134,530.25 96.0930	137,610.20 98.2930	6/30/25	3,079.95	1,376.66
	UDR INC DTD 12/13/17 3.500 01/15/2028 90265EAN0					
100,000.000	16258702	102,089.50	98,078.00		4,011.50-	1,613.89
100,000.000	TOTAL UDR INC	102,089.50 102.0895	98,078.00 98.0780	6/30/25	4,011.50-	1,613.89
	UNION ELECTRIC CO DTD 03/06/19 3.500 03/15/2029 906548CP5					
90,000.000	16258702	87,645.20	87,831.00		185.80	927.50
50,000.000	16258703	48,218.50	48,795.00		576.50	515.28
140,000.000	TOTAL UNION ELECTRIC CO	135,863.70 97.0455	136,626.00 97.5900	6/30/25	762.30	1,442.78
	UNITEDHEALTH GROUP INC DTD 10/25/17 2.950 10/15/2027 91324PDE9					
10,000.000	16258703	9,668.80	9,728.50		59.70	62.28
10,000.000	TOTAL UNITEDHEALTH GROUP INC	9,668.80 96.6880	9,728.50 97.2850	6/30/25	59.70	62.28

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	UNITEDHEALTH GROUP INC DTD 03/28/2023 4.250% 01/15/2029 CALLABLE 91324PEU2					
30,000.000	16258703	29,725.80	29,946.90		221.10	587.92
30,000.000	TOTAL UNITEDHEALTH GROUP INC	29,725.80 99.0860	29,946.90 99.8230	6/30/25	221.10	587.92
	UNITEDHEALTH GROUP INC DTD 03/21/2024 4.700% 04/15/2029 CALLABLE 91324PEZ1					
40,000.000	16258702	40,406.40	40,450.40		44.00	396.89
40,000.000	TOTAL UNITEDHEALTH GROUP INC	40,406.40 101.0160	40,450.40 101.1260	6/30/25	44.00	396.89
	UNITEDHEALTH GROUP INC DTD 06/20/2025 4.400% 06/15/2028 CALLABLE 91324PFN7					
30,000.000	16258703	29,986.20	30,148.50		162.30	40.33
30,000.000	TOTAL UNITEDHEALTH GROUP INC	29,986.20 99.9540	30,148.50 100.4950	6/30/25	162.30	40.33
	US BANCORP MED TERM NOTE DTD 01/27/22 01/27/2028 91159HJC5					
80,000.000	16258702	77,414.80	77,314.40		100.40-	758.02
30,000.000	16258703	30,000.00	28,992.90		1,007.10-	284.26
110,000.000	TOTAL US BANCORP	107,414.80 97.6498	106,307.30 96.6430	6/30/25	1,107.50-	1,042.28
	US BANCORP DTD 07/22/2022 VAR CPN 07/22/2028 CALLABLE 91159HJF8					
40,000.000	16258702	40,000.00	40,090.40		90.40	803.48
85,000.000	16258703	85,037.75	85,192.10		154.35	1,707.40

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
125,000.000	TOTAL US BANCORP	125,037.75 100.0302	125,282.50 100.2260	6/30/25	244.75	2,510.88
	US BANCORP DTD 10/26/2023 VAR CPN 10/26/2027 CALLABLE 91159HJP6					
40,000.000	16258703	40,258.60	41,176.80		918.20	490.17
40,000.000	TOTAL US BANCORP	40,258.60 100.6465	41,176.80 102.9420	6/30/25	918.20	490.17
	US BANCORP DTD 07/23/2024 VAR CPN 07/23/2030 CALLABLE 91159HJS0					
60,000.000	16258702	60,000.00	61,245.60		1,245.60	1,343.00
60,000.000	TOTAL US BANCORP	60,000.00 100.0000	61,245.60 102.0760	6/30/25	1,245.60	1,343.00
	VENTAS REALTY LP DTD 09/21/16 3.250 10/15/2026 92277GAJ6					
50,000.000	16258703	48,964.00	49,218.50		254.50	343.06
50,000.000	TOTAL VENTAS REALTY LP	48,964.00 97.9280	49,218.50 98.4370	6/30/25	254.50	343.06
	VENTAS REALTY LP DTD 03/29/17 3.850 04/01/2027 92277GAL1					
20,000.000	16258703	19,702.20	19,807.80		105.60	192.50
20,000.000	TOTAL VENTAS REALTY LP	19,702.20 98.5110	19,807.80 99.0390	6/30/25	105.60	192.50
	VENTAS REALTY LP DTD 08/15/18 4.400 01/15/2029 92277GAN7					
100,000.000	16258702	99,156.50	99,664.00		507.50	2,028.89
20,000.000	16258703	19,930.80	19,932.80		2.00	405.78

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
120,000.000	TOTAL VENTAS REALTY LP	119,087.30 99.2394	119,596.80 99.6640	6/30/25	509.50	2,434.67
	VERIZON COMMUNICATIONS DTD 11/20/20 1.750 01/20/2031 92343VFR0					
80,000.000	16258702	63,215.20	68,934.40		5,719.20	626.11
80,000.000	TOTAL VERIZON COMMUNICATIONS	63,215.20 79.0190	68,934.40 86.1680	6/30/25	5,719.20	626.11
	VERIZON COMMUNICATIONS DTD 03/22/21 2.100 03/22/2028 92343VGH1					
90,000.000	16258703	82,745.10	85,274.10		2,529.00	519.75
90,000.000	TOTAL VERIZON COMMUNICATIONS	82,745.10 91.9390	85,274.10 94.7490	6/30/25	2,529.00	519.75
	VERIZON COMMUNICATIONS DTD 03/22/21 2.550 03/21/2031 92343VGJ7					
50,000.000	16258702	43,969.00	44,844.50		875.50	354.17
50,000.000	TOTAL VERIZON COMMUNICATIONS	43,969.00 87.9380	44,844.50 89.6890	6/30/25	875.50	354.17
	VIRGINIA ELEC & PWR CO DTD 05/31/2022 3.750% 05/15/2027 CALLABLE 927804GH1					
20,000.000	16258703	19,208.80	19,853.80		645.00	95.83
20,000.000	TOTAL VIRGINIA ELEC & PWR CO	19,208.80 96.0440	19,853.80 99.2690	6/30/25	645.00	95.83
	VIRGINIA POWER FUEL SEC DTD 02/14/2024 4.877% 05/01/2033 NON CALLABLE 92808VAB8					
125,000.000	16258702	124,995.67	126,977.50		1,981.83	1,016.04
125,000.000	TOTAL VIRGINIA POWER FUEL SEC	124,995.67 99.9965	126,977.50 101.5820	6/30/25	1,981.83	1,016.04

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2025

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	WEC ENERGY GROUP INC DTD 10/09/20 1.375 10/15/2027 92939UAD8					
50,000.000	16258703	46,040.50	46,854.50		814.00	145.14
50,000.000	TOTAL WEC ENERGY GROUP INC	46,040.50 92.0810	46,854.50 93.7090	6/30/25	814.00	145.14
	WEC ENERGY GROUP INC DTD 09/12/2023 5.600% 09/12/2026 CALLABLE 92939UAM8					
30,000.000	16258703	30,260.64	30,394.50		133.86	508.67
30,000.000	TOTAL WEC ENERGY GROUP INC	30,260.64 100.8688	30,394.50 101.3150	6/30/25	133.86	508.67
	WELLS FARGO & CO MEDIUM TERM NOTE DTD 04/23/2025 VAR CPN 04/23/2029 CALLABLE 95000U3T8					
130,000.000	16258703	130,000.00	131,818.70		1,818.70	1,220.41
130,000.000	TOTAL WELLS FARGO & CO	130,000.00 100.0000	131,818.70 101.3990	6/30/25	1,818.70	1,220.41
	WELLS FARGO & CO MEDIUM TERM NOTE DTD 04/23/2025 VAR CPN 04/23/2031 CALLABLE 95000U3W1					
130,000.000	16258702	130,000.00	133,140.80		3,140.80	1,264.61
130,000.000	TOTAL WELLS FARGO & CO	130,000.00 100.0000	133,140.80 102.4160	6/30/25	3,140.80	1,264.61
	WELLS FARGO & COMPANY MED TERM NOTE DTD 05/22/17 05/22/2028 95000U2A0					
80,000.000	16258703	77,421.60	78,768.00		1,346.40	310.61
80,000.000	TOTAL WELLS FARGO & COMPANY	77,421.60 96.7770	78,768.00 98.4600	6/30/25	1,346.40	310.61

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	WELLS FARGO & COMPANY MED TERM NOTE DTD 06/17/19 06/17/2027 95000U2F9					
70,000.000	16258702	64,669.50	69,161.40		4,491.90	87.00
40,000.000	16258703	37,189.20	39,520.80		2,331.60	49.72
110,000.000	TOTAL WELLS FARGO & COMPANY	101,858.70 92.5988	108,682.20 98.8020	6/30/25	6,823.50	136.72
	WELLS FARGO & COMPANY MEDIUM TERM NOTE DTD 03/24/2022 VAR CPN 03/24/2028 CALLABLE 95000U2V4					
90,000.000	16258703	90,000.00	88,750.80		1,249.20-	855.06
90,000.000	TOTAL WELLS FARGO & COMPANY	90,000.00 100.0000	88,750.80 98.6120	6/30/25	1,249.20-	855.06
	WELLS FARGO & COMPANY MEDIUM TERM NOTE DTD 07/25/2022 VAR CPN 07/25/2028 CALLABLE 95000U3A9					
40,000.000	16258702	40,000.00	40,337.20		337.20	833.39
70,000.000	16258703	70,000.00	70,590.10		590.10	1,458.43
110,000.000	TOTAL WELLS FARGO & COMPANY	110,000.00 100.0000	110,927.30 100.8430	6/30/25	927.30	2,291.82
	WELLS FARGO & COMPANY MEDIUM TERM NOTE DTD 07/25/2022 VAR CPN 07/25/2033 CALLABLE 95000U3B7					
30,000.000	16258702	29,988.30	30,005.70		17.40	636.61
30,000.000	TOTAL WELLS FARGO & COMPANY	29,988.30 99.9610	30,005.70 100.0190	6/30/25	17.40	636.61

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	WELLS FARGO & COMPANY MEDIUM TERM NOTE DTD 08/15/2022 VAR CPN 08/15/2026 CALLABLE 95000U3C5					
10,000.000	16258703	10,000.00	9,997.90		2.10-	171.51
10,000.000	TOTAL WELLS FARGO & COMPANY	10,000.00 100.0000	9,997.90 99.9790	6/30/25	2.10-	171.51
	WELLS FARGO & COMPANY DTD 07/25/2023 VAR CPN 07/25/2029 CALLABLE 95000U3E1					
70,000.000	16258702	70,000.00	72,279.20		2,279.20	1,690.78
70,000.000	TOTAL WELLS FARGO & COMPANY	70,000.00 100.0000	72,279.20 103.2560	6/30/25	2.279.20	1,690.78
	WELLS FARGO & COMPANY MEDIUM TERM NOTE DTD 01/23/2024 VAR CPN 01/23/2030 CALLABLE 95000U3J0					
20,000.000	16258702	20,000.00	20,486.00		486.00	456.27
30,000.000	16258703	30,000.00	30,729.00		729.00	684.40
50,000.000	TOTAL WELLS FARGO & COMPANY	50,000.00 100.0000	51,215.00 102.4300	6/30/25	1,215.00	1,140.67
	WELLTOWER INC DTD 06/28/21 2.050 01/15/2029 95040QAN4					
20,000.000	16258702	19,943.00	18,526.60		1,416.40-	189.06
20,000.000	TOTAL WELLTOWER INC	19,943.00 99.7150	18,526.60 92.6330	6/30/25	1,416.40-	189.06
	WEYERHAEUSER CO DTD 10/08/1997 6.950% 10/01/2027 NON CALLABLE 962166AW4					
40,000.000	16258703	42,620.00	42,072.40		547.60-	695.00

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
40,000.000	TOTAL WEYERHAEUSER CO	42,620.00 106.5500	42,072.40 105.1810	6/30/25	547.60-	695.00
	WEYERHAEUSER CO DTD 03/30/20 4.000 04/15/2030 962166BY9					
70,000.000	16258702	63,813.50	68,275.20		4,461.70	591.11
70,000.000	TOTAL WEYERHAEUSER CO	63,813.50 91.1621	68,275.20 97.5360	6/30/25	4,461.70	591.11
	WEYERHAEUSER CO DTD 05/17/2023 4.750% 05/15/2026 NON CALLABLE 962166CC6					
40,000.000	16258703	39,868.80	40,078.40		209.60	242.78
40,000.000	TOTAL WEYERHAEUSER CO	39,868.80 99.6720	40,078.40 100.1960	6/30/25	209.60	242.78
	WILLIAMS COMPANIES INC DTD 03/02/2023 5.650% 03/15/2033 CALLABLE 969457CJ7					
40,000.000	16258702	39,956.40	41,567.60		1,611.20	665.44
40,000.000	TOTAL WILLIAMS COMPANIES INC	39,956.40 99.8910	41,567.60 103.9190	6/30/25	1,611.20	665.44
	WILLIAMS COMPANIES INC DTD 08/10/2023 5.300% 08/15/2028 CALLABLE 969457CK4					
30,000.000	16258702	29,965.80	30,815.40		849.60	600.67
30,000.000	TOTAL WILLIAMS COMPANIES INC	29,965.80 99.8860	30,815.40 102.7180	6/30/25	849.60	600.67
	WILLIAMS COS INC DTD 01/05/2024 4.900% 03/15/2029 CALLABLE 88339WAB2					
20,000.000	16258703	19,967.80	20,276.00		308.20	288.56

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
20,000.000	TOTAL WILLIAMS COS INC	19,967.80 99.8390	20,276.00 101.3800	6/30/25	308.20	288.56
	WILLIAMS COS INC DTD 03/02/2023 5.400% 03/02/2026 NON CALLABLE 969457CH1					
60,000.000	16258703	60,053.80	60,342.00		288.20	1,071.00
60,000.000	TOTAL WILLIAMS COS INC	60,053.80 100.0897	60,342.00 100.5700	6/30/25	288.20	1,071.00
	WISCONSIN POWER & LIGHT DTD 10/10/17 3.050 10/15/2027 976826BL0					
20,000.000	16258703	18,883.00	19,454.80		571.80	128.78
20,000.000	TOTAL WISCONSIN POWER & LIGHT	18,883.00 94.4150	19,454.80 97.2740	6/30/25	571.80	128.78
	WRKCO INC DTD 05/20/19 3.900 06/01/2028 92940PAE4					
50,000.000	16258702	49,988.00	49,345.50		642.50-	162.50
50,000.000	16258703	48,136.30	49,345.50		1,209.20	162.50
100,000.000	TOTAL WRKCO INC	98,124.30 98.1243	98,691.00 98.6910	6/30/25	566.70	325.00
	WRKCO INC DTD 09/15/18 3.375 09/15/2027 96145DAD7					
20,000.000	16258703	19,349.00	19,548.80		199.80	198.75
20,000.000	TOTAL WRKCO INC	19,349.00 96.7450	19,548.80 97.7440	6/30/25	199.80	198.75
	WRKCO INC DTD 09/15/18 4.000 03/15/2028 96145DAH8					
40,000.000	16258703	39,169.20	39,620.80		451.60	471.11
40,000.000	TOTAL WRKCO INC	39,169.20 97.9230	39,620.80 99.0520	6/30/25	451.60	471.11

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	XCEL ENERGY INC DTD 11/03/21 1.750 03/15/2027 98388MAB3					
20,000.000	16258702	19,955.40	19,142.40		813.00-	103.06
20,000.000	TOTAL XCEL ENERGY INC	19,955.40 99.7770	19,142.40 95.7120	6/30/25	813.00-	103.06
	YALE UNIVERSITY DTD 05/09/2025 4.701% 04/15/2032 CALLABLE 98459LAD5					
55,000.000	16258702	55,000.00	55,777.70		777.70	373.47
55,000.000	TOTAL YALE UNIVERSITY	55,000.00 100.0000	55,777.70 101.4140	6/30/25	777.70	373.47
	TOTAL CORPORATE BONDS	24,361,541.32	24,511,333.65		149,792.33	252,108.52
	CORPORATE BOND - FACTORED					
	CES MU2 LLC DTD 06/13/16 1.994 05/13/2027 12517LAB0					
29,942.640	16258703	31,397.85	29,079.99		2,317.86-	79.61
29,942.640	TOTAL CES MU2 LLC	31,397.85 104.8600	29,079.99 97.1190	6/30/25	2,317.86-	79.61
	CONSUMERS 23 SECURE FUND DTD 12/12/2023 5.210% 09/01/2031 NON CALLABLE 21071BAB1					
75,000.000	16258703	74,967.99	76,982.25		2,014.26	1,302.50
75,000.000	TOTAL CONSUMERS 23 SECURE FUND	74,967.99 99.9573	76,982.25 102.6430	6/30/25	2,014.26	1,302.50
	DTE ELECT SECUR FND II DTD 11/01/2023 5.970% 03/01/2033 NON CALLABLE 23346TAA9					
87,076.770	16258702	87,046.22	91,219.88		4,173.66	1,732.83

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
87,076.770	TOTAL DTE ELECT SECUR FND II	87,046.22 99.9649	91,219.88 104.7580	6/30/25	4,173.66	1,732.83
	ENTERGY MISSISSIPPI INC DTD 05/13/16 2.850 06/01/2028 29364NAT5					
90,000.000	16258703	85,457.00	86,775.30		1,318.30	213.75
90,000.000	TOTAL ENTERGY MISSISSIPPI INC	85,457.00 94.9522	86,775.30 96.4170	6/30/25	1,318.30	213.75
	ETHIOPIAN LEASING 2012 DTD 11/14/14 2.566 08/14/2026 29766DAG9					
14,391.950	16258703	15,206.53	14,086.26		1,120.27-	48.21
14,391.950	TOTAL ETHIOPIAN LEASING 2012	15,206.53 105.6600	14,086.26 97.8760	6/30/25	1,120.27-	48.21
	MEXICAN AIR FINANCE V DTD 03/03/15 2.329 01/14/2027 302155BH8					
17,500.000	16258703	18,405.62	16,905.18		1,500.44-	87.19
17,500.000	TOTAL MEXICAN AIR FINANCE V	18,405.62 105.1750	16,905.18 96.6010	6/30/25	1,500.44-	87.19
	RELIANCE INDUSTRIES LTD DTD 08/26/15 2.512 01/15/2026 759470AT4					
22,500.000	16258703	23,478.75	22,330.58		1,148.17-	260.62
22,500.000	TOTAL RELIANCE INDUSTRIES LTD	23,478.75 104.3500	22,330.58 99.2470	6/30/25	1,148.17-	260.62
	RELIANCE INDUSTRIES LTD DTD 03/31/16 2.060 01/15/2026 759470AU1					
36,000.000	16258702	36,000.00	35,689.32		310.68-	341.96
14,500.000	16258703	14,971.25	14,374.87		596.38-	137.73
50,500.000	TOTAL RELIANCE INDUSTRIES LTD	50,971.25 100.9332	50,064.19 99.1370	6/30/25	907.06-	479.69

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	RELIANCE INDUSTRIES LTD DTD 11/03/16 1.870 01/15/2026 759470AV9					
13,684.190	16258703	13,684.19	13,560.90		123.29-	118.00
13,684.190	TOTAL RELIANCE INDUSTRIES LTD	13,684.19 100.0000	13,560.90 99.0990	6/30/25	123.29-	118.00
	TOTAL CORPORATE BOND - FACTORED	400,615.40	401,004.53		389.13	4,322.40
	TOTAL CORPORATE BONDS	**24,762,156.72**	**24,912,338.18**		**150,181.46**	**256,430.92**
	FOREIGN BONDS					
	FOREIGN CORPORATE BONDS					
	BANK MONTREAL MEDIUM TERM NOTE CONVERTIBLE DTD 09/25/2023 5.717% 09/25/2028 CALLABLE 06368LWU6					
40,000.000	16258703	41,549.60	41,694.00		144.40	609.81
40,000.000	TOTAL BANK MONTREAL	41,549.60 103.8740	41,694.00 104.2350	6/30/25	144.40	609.81
	BANK NOVA SCOTIA MEDIUM TERM NOTE CONVERTIBLE DTD 09/11/2024 VAR CPN 09/08/2028 CALLABLE 06418GAL1					
40,000.000	16258703	40,000.00	40,068.00		68.00	552.95
40,000.000	TOTAL BANK NOVA SCOTIA	40,000.00 100.0000	40,068.00 100.1700	6/30/25	68.00	552.95
	BANK OF MONTREAL CONVERTIBLE DTD 01/12/2023 5.203% 02/01/2028 CALLABLE 06368LGV2					
20,000.000	16258703	19,999.20	20,453.80		454.60	433.58

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
20,000.000	TOTAL BANK OF MONTREAL	19,999.20 99.9960	20,453.80 102.2690	6/30/25	454.60	433.58
	BANK OF MONTREAL CONVERTIBLE DTD 09/10/2024 VAR CPN 09/10/2027 CALLABLE 06368L8K5					
60,000.000	16258703	60,001.80	60,138.00		136.20	860.12
60,000.000	TOTAL BANK OF MONTREAL	60,001.80 100.0030	60,138.00 100.2300	6/30/25	136.20	860.12
	BANK OF MONTREAL CONVERTIBLE DTD 01/27/2025 VAR CPN 01/27/2029 CALLABLE 06368MJG0					
30,000.000	16258703	30,000.00	30,485.70		485.70	642.18
30,000.000	TOTAL BANK OF MONTREAL	30,000.00 100.0000	30,485.70 101.6190	6/30/25	485.70	642.18
	BANK OF NOVA SCOTIA CONVERTIBLE DTD 02/02/2023 4.850% 02/01/2030 CALLABLE 06417XAP6					
80,000.000	16258702	80,194.60	81,520.00		1,325.40	1,616.67
80,000.000	TOTAL BANK OF NOVA SCOTIA	80,194.60 100.2432	81,520.00 101.9000	6/30/25	1,325.40	1,616.67
	BANK OF NOVA SCOTIA CONVERTIBLE DTD 02/04/2025 VAR CPN 02/14/2029 CALLABLE 06418GAP2					
70,000.000	16258703	69,998.60	70,905.10		906.50	1,409.73
70,000.000	TOTAL BANK OF NOVA SCOTIA	69,998.60 99.9980	70,905.10 101.2930	6/30/25	906.50	1,409.73

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	BHP BILLITON FIN DTD 02/21/2025 5.000% 02/21/2030 CALLABLE 055451BJ6					
50,000.000	16258702	49,971.50	51,224.00		1,252.50	902.78
50,000.000	TOTAL BHP BILLITON FIN	49,971.50 99.9430	51,224.00 102.4480	6/30/25	1,252.50	902.78
	CANADIAN PAC RY CO DTD 05/16/2018 4.000% 06/01/2028 CALLABLE 13645RAY0					
40,000.000	16258703	39,364.80	39,784.00		419.20	133.33
40,000.000	TOTAL CANADIAN PAC RY CO	39,364.80 98.4120	39,784.00 99.4600	6/30/25	419.20	133.33
	CANADIAN PACIFIC RAILWAY CO DTD 03/17/2025 4.800% 03/30/2030 CALLABLE 13645RBJ2					
70,000.000	16258702	69,899.20	71,126.30		1,227.10	970.67
70,000.000	TOTAL CANADIAN PACIFIC RAILWAY CO	69,899.20 99.8560	71,126.30 101.6090	6/30/25	1,227.10	970.67
	CANADIAN PACIFIC RR CO DTD 08/03/2015 3.700% 02/01/2026 CALLABLE 13645RAT1					
50,000.000	16258703	48,721.00	49,727.50		1,006.50	770.83
50,000.000	TOTAL CANADIAN PACIFIC RR CO	48,721.00 97.4420	49,727.50 99.4550	6/30/25	1,006.50	770.83
	ENBRIDGE INC DTD 11/09/2023 5.900% 11/15/2026 CALLABLE 29250NBW4					
10,000.000	16258703	9,997.70	10,177.80		180.10	75.39
10,000.000	TOTAL ENBRIDGE INC	9,997.70 99.9770	10,177.80 101.7780	6/30/25	180.10	75.39

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	ENBRIDGE INC DTD 04/05/2024 5.250% 04/05/2027 CALLABLE 29250NCA1					
20,000.000	16258703	19,988.40	20,292.60		304.20	250.83
20,000.000	TOTAL ENBRIDGE INC	19,988.40 99.9420	20,292.60 101.4630	6/30/25	304.20	250.83
	ENBRIDGE INC DTD 04/05/2024 5.300% 04/05/2029 CALLABLE 29250NCB9					
15,000.000	16258702	14,996.70	15,406.95		410.25	189.92
15,000.000	TOTAL ENBRIDGE INC	14,996.70 99.9780	15,406.95 102.7130	6/30/25	410.25	189.92
	ENBRIDGE INC DTD 06/20/2025 4.600% 06/20/2028 NON CALLABLE 29250NCH6					
20,000.000	16258703	19,999.40	20,150.20		150.80	28.11
20,000.000	TOTAL ENBRIDGE INC	19,999.40 99.9970	20,150.20 100.7510	6/30/25	150.80	28.11
	ENBRIDGE INC DTD 06/20/2025 4.900% 06/20/2030 CALLABLE 29250NCJ2					
60,000.000	16258702	59,979.00	60,600.60		621.60	89.83
60,000.000	TOTAL ENBRIDGE INC	59,979.00 99.9650	60,600.60 101.0010	6/30/25	621.60	89.83
	HONDA MOTOR CO DTD 07/02/2025 4.436% 07/08/2028 CALLABLE 438127AD4					
10,000.000	16258703	10,000.00	10,011.50		11.50	0.00
10,000.000	TOTAL HONDA MOTOR CO	10,000.00 100.0000	10,011.50 100.1150	6/30/25	11.50	0.00

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	JOHNSON CONTROLS DTD 04/19/2024 5.500% 04/19/2029 CALLABLE 477921AA8					
90,000.000	16258702	89,763.30	93,339.00		3,575.70	990.00
90,000.000	TOTAL JOHNSON CONTROLS	89,763.30 99.7370	93,339.00 103.7100	6/30/25	3,575.70	990.00
	NUTRIEN LTD DTD 06/21/2024 5.200% 06/21/2027 CALLABLE 67077MBC1					
60,000.000	16258703	59,997.00	60,910.80		913.80	86.67
60,000.000	TOTAL NUTRIEN LTD	59,997.00 99.9950	60,910.80 101.5180	6/30/25	913.80	86.67
	NUTRIEN LTD DTD 03/13/2025 4.500% 03/12/2027 NON CALLABLE 67077MBE7					
30,000.000	16258703	29,986.50	30,077.10		90.60	405.00
30,000.000	TOTAL NUTRIEN LTD	29,986.50 99.9550	30,077.10 100.2570	6/30/25	90.60	405.00
	NXP FDG LLC DTD 05/16/2022 5.000% 01/15/2033 CALLABLE 62954HBB3					
60,000.000	16258702	59,820.60	59,831.40		10.80	1,383.33
60,000.000	TOTAL NXP FDG LLC	59,820.60 99.7010	59,831.40 99.7190	6/30/25	10.80	1,383.33
	NXP FDG LLC DTD 05/16/2022 4.400% 06/01/2027 CALLABLE 62954HBE7					
50,000.000	16258703	49,948.50	50,085.50		137.00	183.33
50,000.000	TOTAL NXP FDG LLC	49,948.50 99.8970	50,085.50 100.1710	6/30/25	137.00	183.33

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2025

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	RIO TINTO FIN USA PLC DTD 03/14/2025 4.875% 03/14/2030 CALLABLE 76720AAS5					
40,000.000	16258702	39,992.80	40,764.80		772.00	579.58
40,000.000	TOTAL RIO TINTO FIN USA PLC	39,992.80 99.9820	40,764.80 101.9120	6/30/25	772.00	579.58
	ROGERS COMMUNICATIONS INC DTD 02/09/2024 5.000% 02/15/2029 CALLABLE 775109DE8					
70,000.000	16258702	69,799.80	70,991.90		1,192.10	1,252.22
70,000.000	TOTAL ROGERS COMMUNICATIONS INC	69,799.80 99.7140	70,991.90 101.4170	6/30/25	1,192.10	1,252.22
	ROYAL BANK OF CANADA MEDIUM TERM NOTE DTD 07/23/2024 VAR CPN 07/23/2027 CALLABLE 78016HZX1					
90,000.000	16258703	90,000.00	90,602.10		602.10	2,002.26
90,000.000	TOTAL ROYAL BANK OF CANADA	90,000.00 100.0000	90,602.10 100.6690	6/30/25	602.10	2,002.26
	ROYAL BANK OF CANADA MEDIUM TERM NOTE CONVERTIBLE DTD 07/23/2024 VAR CPN 08/02/2030 CALLABLE 78016HZZ6					
100,000.000	16258702	100,000.00	101,392.00		1,392.00	2,042.81
100,000.000	TOTAL ROYAL BANK OF CANADA	100,000.00 100.0000	101,392.00 101.3920	6/30/25	1,392.00	2,042.81
	ROYAL BANK OF CANADA MEDIUM TERM NOTE DTD 01/24/2025 VAR CPN 01/24/2029 CALLABLE 78017DAA6					
80,000.000	16258703	80,000.00	81,152.80		1,152.80	1,732.23

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2025

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
80,000.000	TOTAL ROYAL BANK OF CANADA	80,000.00 100.0000	81,152.80 101.4410	6/30/25	1,152.80	1,732.23
	ROYAL BANK OF CANADA MEDIUM TERM NOTE CONVERTIBLE DTD 03/27/2025 VAR CPN 05/02/2031 CALLABLE 78017DAH1					
30,000.000	16258702	30,000.00	30,447.90		447.90	244.36
30,000.000	TOTAL ROYAL BANK OF CANADA	30,000.00 100.0000	30,447.90 101.4930	6/30/25	447.90	244.36
	ROYAL BANK OF CANADA MEDIUM TERM NOTE CONVERTIBLE DTD 10/18/2024 VAR CPN 10/18/2028 CALLABLE 78017FZS5					
20,000.000	16258703	20,000.00	20,082.80		82.80	409.49
20,000.000	TOTAL ROYAL BANK OF CANADA	20,000.00 100.0000	20,082.80 100.4140	6/30/25	82.80	409.49
	SUMITOMO MITSUI FIN GRP INC DTD 09/14/2023 5.716% 09/14/2028 NON CALLABLE 86562MDG2					
200,000.000	16258703	207,134.00	207,938.00		804.00	3,397.84
200,000.000	TOTAL SUMITOMO MITSUI FIN GRP INC	207,134.00 103.5670	207,938.00 103.9690	6/30/25	804.00	3,397.84
	TORONTO DOMINION BANK CONVERTIBLE DTD 01/10/2023 5.156% 01/10/2028 NON CALLABLE 89115A2M3					
30,000.000	16258703	30,600.30	30,612.60		12.30	734.73
30,000.000	TOTAL TORONTO DOMINION BANK	30,600.30 102.0010	30,612.60 102.0420	6/30/25	12.30	734.73

The accompanying notes are an integral part of these statements.

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	TORONTO DOMINION BANK MEDIUM TERM NOTE CONVERTIBLE DTD 04/05/2024 4.980% 04/05/2027 NON CALLABLE 89115A2W1					
30,000.000	16258703	30,000.00	30,369.60		369.60	356.90
30,000.000	TOTAL TORONTO DOMINION BANK	30,000.00 100.0000	30,369.60 101.2320	6/30/25	369.60	356.90
	TORONTO DOMINION BANK MEDIUM TERM NOTE CONVERTIBLE DTD 04/05/2024 4.994% 04/05/2029 NON CALLABLE 89115A2Y7					
40,000.000	16258702	40,000.00	40,824.80		824.80	477.20
40,000.000	TOTAL TORONTO DOMINION BANK	40,000.00 100.0000	40,824.80 102.0620	6/30/25	824.80	477.20
	TORONTO DOMINION BANK CONVERTIBLE DTD 01/31/2025 4.861% 01/31/2028 NON CALLABLE 89115A3E0					
30,000.000	16258703	30,000.00	30,410.70		410.70	611.68
30,000.000	TOTAL TORONTO DOMINION BANK	30,000.00 100.0000	30,410.70 101.3690	6/30/25	410.70	611.68
	TORONTO-DOMINION BANK MEDIUM TERM NOTE CONVERTIBLE DTD 06/03/2025 4.574% 06/02/2028 NON CALLABLE 89115KAD2					
85,000.000	16258703	84,986.20	85,626.45		640.25	302.39
85,000.000	TOTAL TORONTO-DOMINION BANK	84,986.20 99.9838	85,626.45 100.7370	6/30/25	640.25	302.39
	TOTAL FOREIGN CORPORATE BONDS	1,826,690.50	1,849,226.30		22,535.80	26,728.75

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	TOTAL FOREIGN BONDS	**1,826,690.50**	**1,849,226.30**		**22,535.80**	**26,728.75**
	MORTGAGE/ASSET-BACKED SECURITIES					
	US GOVERNMENT MORTGAGE POOL					
	FED HOME LN MTG CORP POOL #J13882 DTD 12/01/10 3.500 12/01/2025 3128PTJ30					
555.720	16258703	560.82	553.47		7.35-	1.55
555.720	TOTAL FED HOME LN MTG CORP POOL #J13882	560.82 100.9177	553.47 99.5950	6/30/25	7.35-	1.55
	FED HOME LN MTG CORP POOL #J14492 DTD 02/01/11 4.000 02/01/2026 3128PT7D1					
740.930	16258703	761.89	738.13		23.76-	2.44
740.930	TOTAL FED HOME LN MTG CORP POOL #J14492	761.89 102.8289	738.13 99.6220	6/30/25	23.76-	2.44
	FED HOME LN MTG CORP POOL #J16932 DTD 10/01/11 3.000 10/01/2026 3128PWVZ8					
8,090.580	16258703	8,397.77	8,008.95		388.82-	20.24
8,090.580	TOTAL FED HOME LN MTG CORP POOL #J16932	8,397.77 103.7969	8,008.95 98.9910	6/30/25	388.82-	20.24
	FED HOME LN MTG CORP POOL #J17545 DTD 12/01/11 3.000 12/01/2026 3128PXL20					
3,914.140	16258702	4,051.44	3,870.54		180.90-	9.78
3,914.140	TOTAL FED HOME LN MTG CORP POOL #J17545	4,051.44 103.5078	3,870.54 98.8860	6/30/25	180.90-	9.78
	FED HOME LN MTG CORP POOL #K92180 DTD 11/01/14 3.500 11/01/2034 3132LNJZ8					
51,930.090	16258702	54,356.19	50,279.23		4,076.96-	151.46
51,930.090	TOTAL FED HOME LN MTG CORP POOL #K92180	54,356.19 104.6719	50,279.23 96.8210	6/30/25	4,076.96-	151.46

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FED HOME LN MTG CORP POOL #QB4931 DTD 10/01/20 2.000 11/01/2050 3133ABPQ7					
75,561.470	16258702	78,400.93	60,607.10		17,793.83-	125.94
75,561.470	TOTAL FED HOME LN MTG CORP POOL #QB4931	78,400.93 103.7578	60,607.10 80.2090	6/30/25	17,793.83-	125.94
	FED HOME LN MTG CORP POOL #QN1110 DTD 12/01/19 2.500 12/01/2034 3133G7GT4					
169,076.390	16258702	170,780.36	159,525.26		11,255.10-	352.23
169,076.390	TOTAL FED HOME LN MTG CORP POOL #QN1110	170,780.36 101.0078	159,525.26 94.3510	6/30/25	11,255.10-	352.23
	FED HOME LN MTG CORP POOL #QN1200 DTD 12/01/19 2.500 12/01/2034 3133G7KM4					
38,106.220	16258702	38,886.21	35,915.87		2,970.34-	79.39
38,106.220	TOTAL FED HOME LN MTG CORP POOL #QN1200	38,886.21 102.0469	35,915.87 94.2520	6/30/25	2,970.34-	79.39
	FED HOME LN MTG CORP POOL #QN1350 DTD 01/01/20 2.500 01/01/2035 3133G7QB2					
39,572.730	16258702	40,164.75	37,336.48		2,828.27-	82.44
39,572.730	TOTAL FED HOME LN MTG CORP POOL #QN1350	40,164.75 101.4960	37,336.48 94.3490	6/30/25	2,828.27-	82.44
	FED HOME LN MTG CORP POOL #QN1355 DTD 01/01/20 2.500 01/01/2035 3133G7QG1					
120,756.480	16258702	122,487.62	113,932.53		8,555.09-	251.58
120,756.480	TOTAL FED HOME LN MTG CORP POOL #QN1355	122,487.62 101.4336	113,932.53 94.3490	6/30/25	8,555.09-	251.58

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
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SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FED HOME LN MTG CORP POOL #QN1370 DTD 01/01/20 3.000 01/01/2035 3133G7QX4					
10,946.090	16258702	11,279.61	10,491.06		788.55-	27.36
10,946.090	TOTAL FED HOME LN MTG CORP POOL #QN1370	11,279.61 103.0469	10,491.06 95.8430	6/30/25	788.55-	27.36
	FED HOME LN MTG CORP POOL #QN1374 DTD 01/01/20 3.000 01/01/2035 3133G7Q30					
9,709.760	16258702	10,016.19	9,366.03		650.16-	24.27
9,709.760	TOTAL FED HOME LN MTG CORP POOL #QN1374	10,016.19 103.1559	9,366.03 96.4600	6/30/25	650.16-	24.27
	FED HOME LN MTG CORP POOL #QN1377 DTD 01/01/20 3.000 01/01/2035 3133G7Q63					
14,818.190	16258702	15,310.22	14,293.48		1,016.74-	37.05
14,818.190	TOTAL FED HOME LN MTG CORP POOL #QN1377	15,310.22 103.3204	14,293.48 96.4590	6/30/25	1,016.74-	37.05
	FED HOME LN MTG CORP POOL #Q40496 DTD 05/01/16 3.500 05/01/2046 3132WDRS5					
77,246.090	16258702	81,464.44	71,498.98		9,965.46-	225.28
77,246.090	TOTAL FED HOME LN MTG CORP POOL #Q40496	81,464.44 105.4609	71,498.98 92.5600	6/30/25	9,965.46-	225.28
	FED HOME LN MTG CORP POOL #U40194 DTD 03/01/12 3.000 03/01/2027 3132GCCE2					
11,183.720	16258702	11,659.02	10,995.16		663.86-	27.96
11,183.720	TOTAL FED HOME LN MTG CORP POOL #U40194	11,659.02 104.2499	10,995.16 98.3140	6/30/25	663.86-	27.96

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FED HOME LN MTG CORP POOL #U70048 DTD 07/01/12 3.000 08/01/2027 3132G0BR0					
17,805.890	16258702	19,013.32	17,570.67		1,442.65-	44.51
17,805.890	TOTAL FED HOME LN MTG CORP POOL #U70048	19,013.32 106.7811	17,570.67 98.6790	6/30/25	1,442.65-	44.51
	FED HOME LN MTG CORP POOL #1B4052 DTD 04/01/08 04/01/2038 3128JPMA5					
1,274.210	16258703	1,267.10	1,308.65		41.55	11.80
1,274.210	TOTAL FED HOME LN MTG CORP POOL #1B4052	1,267.10 99.4420	1,308.65 102.7030	6/30/25	41.55	11.80
	FED HOME LN MTG CORP POOL #1G2603 DTD 02/01/07 10/01/2036 3128QS3L8					
2,230.430	16258703	2,245.41	2,270.09		24.68	14.08
2,230.430	TOTAL FED HOME LN MTG CORP POOL #1G2603	2,245.41 100.6716	2,270.09 101.7780	6/30/25	24.68	14.08
	FED HOME LN MTG CORP POOL #2B1056 DTD 12/01/12 12/01/2042 31326FE53					
6,013.200	16258703	6,159.78	6,228.95		69.17	65.83
6,013.200	TOTAL FED HOME LN MTG CORP POOL #2B1056	6,159.78 102.4376	6,228.95 103.5880	6/30/25	69.17	65.83
	FED HOME LN MTG CORP POOL #2B2116 DTD 01/01/14 01/01/2044 31326GK54					
23,657.380	16258702	24,149.01	24,429.56		280.55	123.16
23,657.380	TOTAL FED HOME LN MTG CORP POOL #2B2116	24,149.01 102.0781	24,429.56 103.2640	6/30/25	280.55	123.16

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FED HOME LN MTG CORP POOL #2B2518 DTD 04/01/14 05/01/2044 31326GYP5					
10,184.860	16258703	10,442.66	10,490.30		47.64	60.97
10,184.860	TOTAL FED HOME LN MTG CORP POOL #2B2518	10,442.66 102.5312	10,490.30 102.9990	6/30/25	47.64	60.97
	FED HOME LN MTG CORP POOL #2B2701 DTD 05/01/14 06/01/2044 31326HAA2					
6,907.130	16258703	7,081.96	7,101.50		19.54	54.59
6,907.130	TOTAL FED HOME LN MTG CORP POOL #2B2701	7,081.96 102.5312	7,101.50 102.8140	6/30/25	19.54	54.59
	FED HOME LN MTG CORP POOL #2B2915 DTD 07/01/14 08/01/2044 31326HGY4					
1,932.980	16258703	1,978.59	1,986.50		7.91	23.67
1,932.980	TOTAL FED HOME LN MTG CORP POOL #2B2915	1,978.59 102.3596	1,986.50 102.7690	6/30/25	7.91	23.67
	FED HOME LN MTG CORP POOL #2B2916 DTD 07/01/14 08/01/2044 31326HGZ1					
3,638.770	16258703	3,723.19	3,725.41		2.22	13.05
3,638.770	TOTAL FED HOME LN MTG CORP POOL #2B2916	3,723.19 102.3200	3,725.41 102.3810	6/30/25	2.22	13.05
	FED HOME LN MTG CORP POOL #2B2932 DTD 07/01/14 07/01/2044 31326HHH0					
2,532.080	16258703	2,592.69	2,588.65		4.04-	15.29
2,532.080	TOTAL FED HOME LN MTG CORP POOL #2B2932	2,592.69 102.3937	2,588.65 102.2340	6/30/25	4.04-	15.29

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2025

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FED HOME LN MTG CORP POOL #2B2972 DTD 07/01/14 08/01/2044 31326HJR6					
1,409.120	16258703	1,442.24	1,440.56		1.68-	9.71
1,409.120	TOTAL FED HOME LN MTG CORP POOL #2B2972	1,442.24 102.3504	1,440.56 102.2310	6/30/25	1.68-	9.71
	FED HOME LN MTG CORP POOL #2B3003 DTD 08/01/14 08/01/2044 31326HKQ6					
1,801.300	16258703	1,845.72	1,839.29		6.43-	9.19
1,801.300	TOTAL FED HOME LN MTG CORP POOL #2B3003	1,845.72 102.4660	1,839.29 102.1090	6/30/25	6.43-	9.19
	FED HOME LN MTG CORP POOL #2B3360 DTD 10/01/14 11/01/2044 31326HWV2					
4,217.910	16258703	4,263.68	4,342.63		78.95	25.84
4,217.910	TOTAL FED HOME LN MTG CORP POOL #2B3360	4,263.68 101.0851	4,342.63 102.9570	6/30/25	78.95	25.84
	FED HOME LN MTG CORP POOL #2B4151 DTD 04/01/15 05/01/2045 31326JTG5					
5,778.670	16258703	5,914.10	5,960.58		46.48	34.23
5,778.670	TOTAL FED HOME LN MTG CORP POOL #2B4151	5,914.10 102.3436	5,960.58 103.1480	6/30/25	46.48	34.23
	FED HOME LN MTG CORP POOL #2B4644 DTD 09/01/15 09/01/2045 31326KER4					
9,454.760	16258703	9,664.17	9,712.02		47.85	46.16
9,454.760	TOTAL FED HOME LN MTG CORP POOL #2B4644	9,664.17 102.2149	9,712.02 102.7210	6/30/25	47.85	46.16

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FED HOME LN MTG CORP POOL #2B5033 DTD 12/01/15 01/01/2046 31326KSW8					
6,880.840	16258703	6,889.70	6,947.38		57.68	12.83
6,880.840	TOTAL FED HOME LN MTG CORP POOL #2B5033	6,889.70 100.1288	6,947.38 100.9670	6/30/25	57.68	12.83
	FED HOME LN MTG CORP POOL #2B5130 DTD 02/01/16 02/01/2046 31326KVX2					
2,954.190	16258703	2,976.81	3,046.27		69.46	14.74
2,954.190	TOTAL FED HOME LN MTG CORP POOL #2B5130	2,976.81 100.7657	3,046.27 103.1170	6/30/25	69.46	14.74
	FED HOME LN MTG CORP POOL #2B5188 DTD 02/01/16 03/01/2046 31326KXR3					
6,104.770	16258703	6,131.75	6,129.19		2.56-	11.13
6,104.770	TOTAL FED HOME LN MTG CORP POOL #2B5188	6,131.75 100.4419	6,129.19 100.4000	6/30/25	2.56-	11.13
	FED HOME LN MTG CORP POOL #2B5726 DTD 11/01/16 11/01/2046 31326LLF0					
3,420.750	16258703	3,510.53	3,539.69		29.16	37.18
3,420.750	TOTAL FED HOME LN MTG CORP POOL #2B5726	3,510.53 102.6246	3,539.69 103.4770	6/30/25	29.16	37.18
	FED HOME LN MTG CORP POOL #2B5812 DTD 12/01/16 01/01/2047 31326LN50					
12,648.960	16258703	12,867.33	13,025.77		158.44	75.56
12,648.960	TOTAL FED HOME LN MTG CORP POOL #2B5812	12,867.33 101.7264	13,025.77 102.9790	6/30/25	158.44	75.56

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2025

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FED HOME LN MTG CORP POOL #2B6384 DTD 08/01/17 08/01/2047 31326MCV3					
4,322.820	16258703	4,436.79	4,449.95		13.16	16.96
4,322.820	TOTAL FED HOME LN MTG CORP POOL #2B6384	4,436.79 102.6365	4,449.95 102.9410	6/30/25	13.16	16.96
	FED HOME LN MTG CORP POOL #2B6612 DTD 11/01/17 11/01/2047 31326MKZ5					
4,147.460	16258703	4,149.43	4,266.58		117.15	30.10
4,147.460	TOTAL FED HOME LN MTG CORP POOL #2B6612	4,149.43 100.0475	4,266.58 102.8720	6/30/25	117.15	30.10
	FED HOME LN MTG CORP POOL #2B6628 DTD 11/01/17 11/01/2047 31326MLH4					
12,124.610	16258703	12,307.43	12,470.65		163.22	79.20
12,124.610	TOTAL FED HOME LN MTG CORP POOL #2B6628	12,307.43 101.5078	12,470.65 102.8540	6/30/25	163.22	79.20
	FED HOME LN MTG CORP POOL #2B6916 DTD 05/01/18 05/01/2048 31326MVH3					
2,574.310	16258703	2,623.28	2,636.14		12.86	12.63
2,574.310	TOTAL FED HOME LN MTG CORP POOL #2B6916	2,623.28 101.9023	2,636.14 102.4020	6/30/25	12.86	12.63
	FED HOME LN MTG CORP POOL #2B7077 DTD 08/01/18 08/01/2048 31326M2J1					
6,470.610	16258703	6,494.62	6,602.93		108.31	11.85
6,470.610	TOTAL FED HOME LN MTG CORP POOL #2B7077	6,494.62 100.3711	6,602.93 102.0450	6/30/25	108.31	11.85

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PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FED HOME LN MTG CORP POOL #2B7514 DTD 06/01/19 06/01/2049 31326NK34					
20,468.430	16258703	20,890.59	20,605.98		284.61-	53.61
20,468.430	TOTAL FED HOME LN MTG CORP POOL #2B7514	20,890.59 102.0625	20,605.98 100.6720	6/30/25	284.61-	53.61
	FED HOME LN MTG CORP POOL #2B7736 DTD 01/01/20 02/01/2050 31326NSZ5					
24,098.710	16258703	24,644.71	23,646.38		998.33-	43.92
24,098.710	TOTAL FED HOME LN MTG CORP POOL #2B7736	24,644.71 102.2657	23,646.38 98.1230	6/30/25	998.33-	43.92
	FED HOME LN MTG CORP POOL #781804 DTD 07/01/04 07/01/2034 31349TAD3					
858.890	16258703	832.86	883.08		50.22	6.89
858.890	TOTAL FED HOME LN MTG CORP POOL #781804	832.86 96.9693	883.08 102.8170	6/30/25	50.22	6.89
	FED HOME LN MTG CORP POOL #840623 DTD 07/01/17 05/01/2047 31347AVQ4					
10,853.320	16258703	10,817.70	11,187.93		370.23	53.08
10,853.320	TOTAL FED HOME LN MTG CORP POOL #840623	10,817.70 99.6718	11,187.93 103.0830	6/30/25	370.23	53.08
	FED HOME LN MTG CORP POOL #840637 DTD 07/01/17 03/01/2047 31347AV68					
5,112.930	16258703	5,098.76	5,279.20		180.44	27.16
5,112.930	TOTAL FED HOME LN MTG CORP POOL #840637	5,098.76 99.7229	5,279.20 103.2520	6/30/25	180.44	27.16

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FED HOME LOAN MTGE CORP POOL #QE8086 30 YR GTD SINGLE FAMILY MORTGAGE DTD 08/01/2022 4.000% 08/01/2052 NON CALLABLE 3133BH6X9					
83,308.410	16258702	83,666.38	78,114.13		5,552.25-	277.69
83,308.410	TOTAL FED HOME LOAN MTGE CORP POOL #QE8	83,666.38 100.4297	78,114.13 93.7650	6/30/25	5,552.25-	277.69
	FED HOME LOAN MTGE CORP POOL #QE8113 30 YR GTD SINGLE FAMILY MORTGAGE DTD 08/01/2022 4.000% 08/01/2052 NON CALLABLE 3133BJAN2					
87,595.460	16258702	87,807.60	81,970.96		5,836.64-	291.98
87,595.460	TOTAL FED HOME LOAN MTGE CORP POOL #QE8	87,807.60 100.2422	81,970.96 93.5790	6/30/25	5,836.64-	291.98
	FED HOME LOAN MTGE CORP POOL #RA6388 30 YR GTD SINGLE FAMILY MORTGAGE DTD 11/01/2021 2.500% 12/01/2051 NON CALLABLE 3133KNCZ4					
140,532.230	16258702	138,358.36	118,353.43		20,004.93-	292.78
140,532.230	TOTAL FED HOME LOAN MTGE CORP POOL #RA6	138,358.36 98.4531	118,353.43 84.2180	6/30/25	20,004.93-	292.78
	FED HOME LOAN MTGE CORP POOL #SD1165 30 YR GTD SINGLE FAMILY MORTGAGE DTD 06/01/2022 4.500% 06/01/2052 NON CALLABLE 3132DNJJ3					
253,054.040	16258702	250,563.03	243,954.22		6,608.81-	948.95
253,054.040	TOTAL FED HOME LOAN MTGE CORP POOL #SD1	250,563.03 99.0156	243,954.22 96.4040	6/30/25	6,608.81-	948.95

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FED HOME LOAN MTGE CORP POOL #ZT1951 30 YR GTD SINGLE FAMILY MORTGAGE DTD 05/01/2019 3.500% 05/01/2049 NON CALLABLE 3132AEEY8					
96,497.420	16258702	86,255.88	87,696.86		1,440.98	281.45
96,497.420	TOTAL FED HOME LOAN MTGE CORP POOL #ZT1	86,255.88 89.3867	87,696.86 90.8800	6/30/25	1,440.98	281.45
	FED HOME LOAN MTGE CORP POOL #8C0269 30 YR GTD SINGLE FAMILY MORTGAGE DTD 05/01/2022 VAR CPN 05/01/2052 NON CALLABLE 3142BAJN3					
287,137.800	16258702	274,037.14	270,374.70		3,662.44-	543.28
287,137.800	TOTAL FED HOME LOAN MTGE CORP POOL #8C0	274,037.14 95.4375	270,374.70 94.1620	6/30/25	3,662.44-	543.28
	FED HOME LOAN MTGE CORP POOL #8C0283 30 YR GTD SINGLE FAMILY MORTGAGE DTD 06/01/2022 VAR CPN 06/01/2052 NON CALLABLE 3142BAJ45					
109,154.470	16258703	110,263.07	106,838.21		3,424.86-	336.92
109,154.470	TOTAL FED HOME LOAN MTGE CORP POOL #8C0	110,263.07 101.0156	106,838.21 97.8780	6/30/25	3,424.86-	336.92
	FED HOME LOAN MTGE CORP POOL #8C0303 30 YR GTD SINGLE FAMILY MORTGAGE DTD 06/01/2022 VAR CPN 07/01/2052 NON CALLABLE 3142BAKQ4					
62,076.620	16258703	60,374.30	59,984.02		390.28-	134.91
62,076.620	TOTAL FED HOME LOAN MTGE CORP POOL #8C0	60,374.30 97.2577	59,984.02 96.6290	6/30/25	390.28-	134.91

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FED HOME LOAN MTGE CORP POOL #8C0329 30 YR GTD SINGLE FAMILY MORTGAGE DTD 07/01/2022 VAR CPN 08/01/2052 NON CALLABLE 3142BALJ9					
80,143.150	16258703	79,867.66	78,609.21		1,258.45-	213.95
80,143.150	TOTAL FED HOME LOAN MTGE CORP POOL #8C0	79,867.66 99.6563	78,609.21 98.0860	6/30/25	1,258.45-	213.95
	FED HOME LOAN MTGE CORP POOL #8C0338 30 YR GTD SINGLE FAMILY MORTGAGE DTD 07/01/2022 VAR CPN 07/01/2052 NON CALLABLE 3142BALT7					
135,591.600	16258703	135,851.15	133,896.71		1,954.44-	412.23
135,591.600	TOTAL FED HOME LOAN MTGE CORP POOL #8C0	135,851.15 100.1914	133,896.71 98.7500	6/30/25	1,954.44-	412.23
	FED HOME LOAN MTGE CORP POOL #8C0366 30 YR GTD SINGLE FAMILY MORTGAGE DTD 08/01/2022 VAR CPN 09/01/2052 NON CALLABLE 3142BAMP4					
126,532.020	16258703	126,581.43	124,289.87		2,291.56-	420.69
126,532.020	TOTAL FED HOME LOAN MTGE CORP POOL #8C0	126,581.43 100.0390	124,289.87 98.2280	6/30/25	2,291.56-	420.69
	FED HOME LOAN MTGE CORP POOL #8C0399 30 YR GTD SINGLE FAMILY MORTGAGE DTD 09/01/2022 VAR CPN 10/01/2052 NON CALLABLE 3142BANQ1					
53,861.150	16258703	52,868.08	53,196.50		328.42	135.76
53,861.150	TOTAL FED HOME LOAN MTGE CORP POOL #8C0	52,868.08 98.1562	53,196.50 98.7660	6/30/25	328.42	135.76

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FED HOME LOAN MTGE CORP POOL #8C0430 30 YR GTD SINGLE FAMILY MORTGAGE DTD 10/01/2022 VAR CPN 11/01/2052 NON CALLABLE 3142BAPP1					
42,360.080	16258703	41,254.74	42,165.65		910.91	119.64
42,360.080	TOTAL FED HOME LOAN MTGE CORP POOL #8C0	41,254.74 97.3906	42,165.65 99.5410	6/30/25	910.91	119.64
	FED HOME LOAN MTGE CORP POOL #8C0464 30 YR GTD SINGLE FAMILY MORTGAGE DTD 11/01/2022 VAR CPN 12/01/2052 NON CALLABLE 3142BAQR6					
60,905.060	16258703	60,502.99	61,098.13		595.14	176.19
60,905.060	TOTAL FED HOME LOAN MTGE CORP POOL #8C0	60,502.99 99.3398	61,098.13 100.3170	6/30/25	595.14	176.19
	FED HOME LOAN MTGE CORP POOL #8C1048 30 YR GTD SINGLE FAMILY MORTGAGE DTD 06/01/2025 VAR CPN 06/01/2055 NON CALLABLE 3142BBEV8					
220,000.000	16258703	214,843.75	216,006.82		1,163.07	790.53
220,000.000	TOTAL FED HOME LOAN MTGE CORP POOL #8C1	214,843.75 97.6563	216,006.82 98.1849	6/30/25	1,163.07	790.53
	FED HOME LOAN MTGE CORP POOL #841639 30 YR GTD SINGLE FAMILY MORTGAGE DTD 09/01/2023 VAR CPN 09/01/2053 NON CALLABLE 31288QZC7					
141,397.860	16258703	136,084.40	142,408.85		6,324.45	527.64
141,397.860	TOTAL FED HOME LOAN MTGE CORP POOL #841	136,084.40 96.2422	142,408.85 100.7150	6/30/25	6,324.45	527.64

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FED NATL MTG ASSN POOL #AE1833 DTD 08/01/10 08/01/2040 31419CBB8					
1,986.140	16258703	2,013.90	2,032.00		18.10	7.85
1,986.140	TOTAL FED NATL MTG ASSN POOL #AE1833	2,013.90 101.3977	2,032.00 102.3090	6/30/25	18.10	7.85
	FED NATL MTG ASSN POOL #AH9016 DTD 03/01/11 4.000 03/01/2026 3138ABAS8					
646.470	16258703	665.56	643.30		22.26-	2.16
646.470	TOTAL FED NATL MTG ASSN POOL #AH9016	665.56 102.9530	643.30 99.5100	6/30/25	22.26-	2.16
	FED NATL MTG ASSN POOL #AL9502 DTD 11/01/16 4.000 11/01/2045 3138ERRY8					
51,645.760	16258702	53,929.46	49,720.92		4,208.54-	172.12
51,645.760	TOTAL FED NATL MTG ASSN POOL #AL9502	53,929.46 104.4219	49,720.92 96.2730	6/30/25	4,208.54-	172.12
	FED NATL MTG ASSN POOL #AN0502 DTD 01/01/16 3.350 01/01/2028 3138LCRY3					
62,566.430	16258702	62,801.07	61,398.94		1,402.13-	179.25
62,566.430	TOTAL FED NATL MTG ASSN POOL #AN0502	62,801.07 100.3750	61,398.94 98.1340	6/30/25	1,402.13-	179.25
	FED NATL MTG ASSN POOL #AN0571 DTD 01/01/16 3.100 01/01/2026 3138LCT54					
130,000.000	16258703	125,627.73	128,745.50		3,117.77	313.44
130,000.000	TOTAL FED NATL MTG ASSN POOL #AN0571	125,627.73 96.6367	128,745.50 99.0350	6/30/25	3,117.77	313.44

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FED NATL MTG ASSN POOL #AP7557 DTD 09/01/12 09/01/2042 3138MBMF0					
2,204.920	16258703	2,198.71	2,276.47		77.76	13.54
2,204.920	TOTAL FED NATL MTG ASSN POOL #AP7557	2,198.71 99.7184	2,276.47 103.2450	6/30/25	77.76	13.54
	FED NATL MTG ASSN POOL #AQ4651 DTD 11/01/12 3.500 11/01/2042 3138MLEZ3					
14,272.970	16258702	15,354.60	13,383.34		1,971.26-	41.63
14,272.970	TOTAL FED NATL MTG ASSN POOL #AQ4651	15,354.60 107.5782	13,383.34 93.7670	6/30/25	1,971.26-	41.63
	FED NATL MTG ASSN POOL #AQ4697 DTD 11/01/12 3.500 11/01/2042 3138MLGF5					
13,860.830	16258702	14,824.59	13,014.21		1,810.38-	40.43
13,860.830	TOTAL FED NATL MTG ASSN POOL #AQ4697	14,824.59 106.9531	13,014.21 93.8920	6/30/25	1,810.38-	40.43
	FED NATL MTG ASSN POOL #AV5077 DTD 03/01/14 03/01/2044 3138XGUB7					
8,949.030	16258702	9,096.57	9,217.59		121.02	44.17
8,949.030	TOTAL FED NATL MTG ASSN POOL #AV5077	9,096.57 101.6487	9,217.59 103.0010	6/30/25	121.02	44.17
	FED NATL MTG ASSN POOL #AW1181 DTD 03/01/14 03/01/2044 3138XQJ36					
30,599.880	16258702	31,076.83	31,584.58		507.75	151.97
30,599.880	TOTAL FED NATL MTG ASSN POOL #AW1181	31,076.83 101.5587	31,584.58 103.2180	6/30/25	507.75	151.97

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FED NATL MTG ASSN POOL #AW8685 DTD 07/01/14 07/01/2044 3138XYUK8					
3,337.760	16258703	3,418.47	3,449.88		31.41	20.76
3,337.760	TOTAL FED NATL MTG ASSN POOL #AW8685	3,418.47 102.4181	3,449.88 103.3590	6/30/25	31.41	20.76
	FED NATL MTG ASSN POOL #AX0682 DTD 08/01/14 08/01/2044 3138Y1XL4					
1,672.130	16258703	1,714.90	1,707.58		7.32-	7.60
1,672.130	TOTAL FED NATL MTG ASSN POOL #AX0682	1,714.90 102.5578	1,707.58 102.1200	6/30/25	7.32-	7.60
	FED NATL MTG ASSN POOL #AX6834 DTD 11/01/14 3.500 11/01/2034 3138Y8SY7					
65,958.180	16258702	68,967.51	63,585.00		5,382.51-	192.38
65,958.180	TOTAL FED NATL MTG ASSN POOL #AX6834	68,967.51 104.5625	63,585.00 96.4020	6/30/25	5,382.51-	192.38
	FED NATL MTG ASSN POOL #AY8454 DTD 08/01/15 08/01/2045 3138YNMC8					
2,157.180	16258703	2,202.24	2,206.92		4.68	13.21
2,157.180	TOTAL FED NATL MTG ASSN POOL #AY8454	2,202.24 102.0888	2,206.92 102.3060	6/30/25	4.68	13.21
	FED NATL MTG ASSN POOL #AZ0505 DTD 06/01/15 06/01/2045 3138YRR34					
10,025.430	16258703	10,252.56	10,319.18		66.62	38.60
10,025.430	TOTAL FED NATL MTG ASSN POOL #AZ0505	10,252.56 102.2655	10,319.18 102.9300	6/30/25	66.62	38.60

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2025

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FED NATL MTG ASSN POOL #BC1205 DTD 07/01/16 07/01/2046 3140EVKT3					
8,561.530	16258703	8,584.59	8,833.79		249.20	53.42
8,561.530	TOTAL FED NATL MTG ASSN POOL #BC1205	8,584.59 100.2693	8,833.79 103.1800	6/30/25	249.20	53.42
	FED NATL MTG ASSN POOL #BC9053 DTD 12/01/16 12/01/2046 3140F5BX0					
8,417.950	16258703	8,402.17	8,681.35		279.18	50.47
8,417.950	TOTAL FED NATL MTG ASSN POOL #BC9053	8,402.17 99.8125	8,681.35 103.1290	6/30/25	279.18	50.47
	FED NATL MTG ASSN POOL #BD7204 DTD 01/01/17 01/01/2047 3140FFAE1					
5,354.580	16258703	5,493.66	5,523.14		29.48	33.16
5,354.580	TOTAL FED NATL MTG ASSN POOL #BD7204	5,493.66 102.5974	5,523.14 103.1480	6/30/25	29.48	33.16
	FED NATL MTG ASSN POOL #BF0105 DTD 01/01/17 4.000 06/01/2056 3140FXDK5					
111,106.330	16258702	117,811.79	103,567.77		14,244.02-	370.37
111,106.330	TOTAL FED NATL MTG ASSN POOL #BF0105	117,811.79 106.0352	103,567.77 93.2150	6/30/25	14,244.02-	370.37
	FED NATL MTG ASSN POOL #BF0107 DTD 01/01/17 4.500 06/01/2056 3140FXDM1					
179,094.130	16258702	192,853.20	172,931.50		19,921.70-	671.58
179,094.130	TOTAL FED NATL MTG ASSN POOL #BF0107	192,853.20 107.6826	172,931.50 96.5590	6/30/25	19,921.70-	671.58

The accompanying notes are an integral part of these statements.

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FED NATL MTG ASSN POOL #BF0118 DTD 01/01/17 4.500 06/01/2056 3140FXDY5					
58,018.490	16258702	62,455.99	56,022.07		6,433.92-	217.57
58,018.490	TOTAL FED NATL MTG ASSN POOL #BF0118	62,455.99 107.6484	56,022.07 96.5590	6/30/25	6,433.92-	217.57
	FED NATL MTG ASSN POOL #BF0125 DTD 02/01/17 4.000 07/01/2056 3140FXD74					
93,605.260	16258702	98,982.06	87,255.08		11,726.98-	312.11
93,605.260	TOTAL FED NATL MTG ASSN POOL #BF0125	98,982.06 105.7441	87,255.08 93.2160	6/30/25	11,726.98-	312.11
	FED NATL MTG ASSN POOL #BF0132 DTD 03/01/17 4.000 07/01/2056 3140FXEE8					
52,726.840	16258702	55,915.19	49,149.85		6,765.34-	175.76
52,726.840	TOTAL FED NATL MTG ASSN POOL #BF0132	55,915.19 106.0469	49,149.85 93.2160	6/30/25	6,765.34-	175.76
	FED NATL MTG ASSN POOL #BF0154 DTD 06/01/17 3.500 11/01/2046 3140FXE40					
60,961.990	16258702	63,352.83	57,346.33		6,006.50-	177.82
60,961.990	TOTAL FED NATL MTG ASSN POOL #BF0154	63,352.83 103.9219	57,346.33 94.0690	6/30/25	6,006.50-	177.82
	FED NATL MTG ASSN POOL #BF0172 DTD 08/01/17 4.000 01/01/2041 3140FXFN7					
11,230.350	16258702	11,590.05	10,921.18		668.87-	37.44
11,230.350	TOTAL FED NATL MTG ASSN POOL #BF0172	11,590.05 103.2029	10,921.18 97.2470	6/30/25	668.87-	37.44

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2025

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FED NATL MTG ASSN POOL #BF0193 DTD 01/01/18 4.000 04/01/2041 3140FXGB2					
82,099.080	16258702	84,847.47	79,838.07		5,009.40-	273.66
82,099.080	TOTAL FED NATL MTG ASSN POOL #BF0193	84,847.47 103.3477	79,838.07 97.2460	6/30/25	5,009.40-	273.66
	FED NATL MTG ASSN POOL #BF0198 DTD 01/01/18 4.000 11/01/2040 3140FXGG1					
63,599.820	16258702	65,430.22	61,848.28		3,581.94-	212.00
63,599.820	TOTAL FED NATL MTG ASSN POOL #BF0198	65,430.22 102.8780	61,848.28 97.2460	6/30/25	3,581.94-	212.00
	FED NATL MTG ASSN POOL #BF0201 DTD 01/01/18 4.000 08/01/2051 3140FXGK2					
173,357.580	16258702	176,148.80	163,002.93		13,145.87-	577.85
173,357.580	TOTAL FED NATL MTG ASSN POOL #BF0201	176,148.80 101.6101	163,002.93 94.0270	6/30/25	13,145.87-	577.85
	FED NATL MTG ASSN POOL #BF0202 DTD 01/01/18 4.500 01/01/2051 3140FXGL0					
87,859.690	16258702	91,393.62	84,189.79		7,203.83-	329.52
87,859.690	TOTAL FED NATL MTG ASSN POOL #BF0202	91,393.62 104.0222	84,189.79 95.8230	6/30/25	7,203.83-	329.52
	FED NATL MTG ASSN POOL #BH5134 DTD 08/01/17 09/01/2047 3140GTV49					
2,028.630	16258703	2,068.49	2,090.30		21.81	12.46
2,028.630	TOTAL FED NATL MTG ASSN POOL #BH5134	2,068.49 101.9649	2,090.30 103.0400	6/30/25	21.81	12.46

The accompanying notes are an integral part of these statements.

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FED NATL MTG ASSN POOL #BH5135 DTD 08/01/17 09/01/2047 3140GTV56					
884.170	16258703	902.39	905.80		3.41	5.43
884.170	TOTAL FED NATL MTG ASSN POOL #BH5135	902.39 102.0607	905.80 102.4460	6/30/25	3.41	5.43
	FED NATL MTG ASSN POOL #BH5786 DTD 11/01/17 11/01/2047 3140GUNC7					
3,854.170	16258703	3,870.42	3,973.65		103.23	14.90
3,854.170	TOTAL FED NATL MTG ASSN POOL #BH5786	3,870.42 100.4216	3,973.65 103.1000	6/30/25	103.23	14.90
	FED NATL MTG ASSN POOL #BJ0705 DTD 09/01/17 10/01/2047 3140H1YB0					
2,801.290	16258703	2,847.61	2,891.88		44.27	14.55
2,801.290	TOTAL FED NATL MTG ASSN POOL #BJ0705	2,847.61 101.6535	2,891.88 103.2340	6/30/25	44.27	14.55
	FED NATL MTG ASSN POOL #BJ2463 DTD 11/01/17 11/01/2047 3140H3WZ5					
5,453.570	16258703	5,539.64	5,618.92		79.28	25.92
5,453.570	TOTAL FED NATL MTG ASSN POOL #BJ2463	5,539.64 101.5782	5,618.92 103.0320	6/30/25	79.28	25.92
	FED NATL MTG ASSN POOL #BJ2464 DTD 11/01/17 11/01/2047 3140H3W28					
4,150.270	16258703	4,209.94	4,277.97		68.03	22.22
4,150.270	TOTAL FED NATL MTG ASSN POOL #BJ2464	4,209.94 101.4377	4,277.97 103.0770	6/30/25	68.03	22.22

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FED NATL MTG ASSN POOL #BJ2721 DTD 04/01/18 04/01/2048 3140H4AX2					
8,637.170	16258703	8,678.65	8,914.16		235.51	47.65
8,637.170	TOTAL FED NATL MTG ASSN POOL #BJ2721	8,678.65 100.4802	8,914.16 103.2070	6/30/25	235.51	47.65
	FED NATL MTG ASSN POOL #BJ3765 DTD 12/01/17 12/01/2047 3140H5FF3					
8,738.500	16258703	8,847.05	8,997.25		150.20	28.42
8,738.500	TOTAL FED NATL MTG ASSN POOL #BJ3765	8,847.05 101.2422	8,997.25 102.9610	6/30/25	150.20	28.42
	FED NATL MTG ASSN POOL #BK7939 DTD 11/01/18 4.500 11/01/2048 3140HMZD9					
52,476.510	16258702	53,909.37	51,012.42		2,896.95-	196.78
52,476.510	TOTAL FED NATL MTG ASSN POOL #BK7939	53,909.37 102.7305	51,012.42 97.2100	6/30/25	2,896.95-	196.78
	FED NATL MTG ASSN POOL #BM3465 DTD 01/01/18 01/01/2048 3140J7Z73					
5,726.950	16258703	5,747.53	5,896.81		149.28	20.07
5,726.950	TOTAL FED NATL MTG ASSN POOL #BM3465	5,747.53 100.3594	5,896.81 102.9660	6/30/25	149.28	20.07
	FED NATL MTG ASSN POOL #BO1843 DTD 08/01/19 08/01/2049 3140JWBM1					
14,005.050	16258703	14,320.17	14,085.44		234.73-	36.06
14,005.050	TOTAL FED NATL MTG ASSN POOL #BO1843	14,320.17 102.2500	14,085.44 100.5740	6/30/25	234.73-	36.06

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FED NATL MTG ASSN POOL #BO4955 DTD 11/01/19 11/01/2049 3140K0QH4					
8,324.170	16258703	8,475.70	8,290.96		184.74-	20.39
8,324.170	TOTAL FED NATL MTG ASSN POOL #BO4955	8,475.70 101.8204	8,290.96 99.6010	6/30/25	184.74-	20.39
	FED NATL MTG ASSN POOL #BO5023 DTD 12/01/19 3.000 12/01/2049 3140K0SM1					
38,684.630	16258702	39,377.14	33,979.42		5,397.72-	96.76
38,684.630	TOTAL FED NATL MTG ASSN POOL #BO5023	39,377.14 101.7901	33,979.42 87.8370	6/30/25	5,397.72-	96.76
	FED NATL MTG ASSN POOL #BO6246 DTD 12/01/19 2.500 12/01/2034 3140K15G7					
42,694.560	16258702	43,568.47	40,240.90		3,327.57-	88.95
42,694.560	TOTAL FED NATL MTG ASSN POOL #BO6246	43,568.47 102.0469	40,240.90 94.2530	6/30/25	3,327.57-	88.95
	FED NATL MTG ASSN POOL #BO6257 DTD 12/01/19 12/01/2049 3140K15T9					
11,624.330	16258703	11,743.76	11,529.01		214.75-	27.50
11,624.330	TOTAL FED NATL MTG ASSN POOL #BO6257	11,743.76 101.0274	11,529.01 99.1800	6/30/25	214.75-	27.50
	FED NATL MTG ASSN POOL #BO7258 DTD 01/01/20 3.000 01/01/2035 3140K3B43					
26,580.020	16258702	27,462.56	25,528.25		1,934.31-	66.45
26,580.020	TOTAL FED NATL MTG ASSN POOL #BO7258	27,462.56 103.3203	25,528.25 96.0430	6/30/25	1,934.31-	66.45

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FED NATL MTG ASSN POOL #BO7259 DTD 01/01/20 3.000 01/01/2035 3140K3B50					
18,639.820	16258702	19,235.43	17,979.97		1,255.46-	46.60
18,639.820	TOTAL FED NATL MTG ASSN POOL #BO7259	19,235.43 103.1954	17,979.97 96.4600	6/30/25	1,255.46-	46.60
	FED NATL MTG ASSN POOL #BO7262 DTD 01/01/20 3.000 01/01/2035 3140K3B84					
14,799.380	16258702	15,254.92	14,176.92		1,078.00-	37.00
14,799.380	TOTAL FED NATL MTG ASSN POOL #BO7262	15,254.92 103.0781	14,176.92 95.7940	6/30/25	1,078.00-	37.00
	FED NATL MTG ASSN POOL #BO7270 DTD 01/01/20 01/01/2050 3140K3CG5					
28,376.510	16258703	28,610.40	27,953.42		656.98-	64.43
28,376.510	TOTAL FED NATL MTG ASSN POOL #BO7270	28,610.40 100.8242	27,953.42 98.5090	6/30/25	656.98-	64.43
	FED NATL MTG ASSN POOL #BP0633 DTD 01/01/20 01/01/2050 3140K7V34					
27,731.420	16258703	28,033.72	27,328.21		705.51-	63.98
27,731.420	TOTAL FED NATL MTG ASSN POOL #BP0633	28,033.72 101.0901	27,328.21 98.5460	6/30/25	705.51-	63.98
	FED NATL MTG ASSN POOL #BS4261 DTD 01/01/22 1.700 09/01/2028 3140LEWX1					
128,228.850	16258702	128,389.13	119,372.08		9,017.05-	181.66
128,228.850	TOTAL FED NATL MTG ASSN POOL #BS4261	128,389.13 100.1250	119,372.08 93.0930	6/30/25	9,017.05-	181.66

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FED NATL MTG ASSN POOL #BS4490 DTD 01/01/22 1.960 02/01/2029 3140LE7C5					
131,909.570	16258702	134,300.43	122,524.20		11,776.23-	215.45
131,909.570	TOTAL FED NATL MTG ASSN POOL #BS4490	134,300.43 101.8125	122,524.20 92.8850	6/30/25	11,776.23-	215.45
	FED NATL MTG ASSN POOL #CA3155 DTD 02/01/19 4.000 02/01/2034 3140QAQH6					
6,274.560	16258703	6,495.63	6,254.23		241.40-	20.92
6,274.560	TOTAL FED NATL MTG ASSN POOL #CA3155	6,495.63 103.5233	6,254.23 99.6760	6/30/25	241.40-	20.92
	FED NATL MTG ASSN POOL #CA3156 DTD 02/01/19 4.000 02/01/2034 3140QAQJ2					
4,203.650	16258703	4,343.89	4,190.03		153.86-	14.01
4,203.650	TOTAL FED NATL MTG ASSN POOL #CA3156	4,343.89 103.3361	4,190.03 99.6760	6/30/25	153.86-	14.01
	FED NATL MTG ASSN POOL #CB2625 DTD 12/01/21 2.500 01/01/2052 3140QM4K7					
108,943.360	16258702	108,934.85	91,443.79		17,491.06-	226.97
108,943.360	TOTAL FED NATL MTG ASSN POOL #CB2625	108,934.85 99.9922	91,443.79 83.9370	6/30/25	17,491.06-	226.97
	FED NATL MTG ASSN POOL #FM7599 DTD 05/01/21 3.500 01/01/2051 3140XBNR7					
187,896.980	16258702	165,613.55	171,089.60		5,476.05	548.03
187,896.980	TOTAL FED NATL MTG ASSN POOL #FM7599	165,613.55 88.1406	171,089.60 91.0550	6/30/25	5,476.05	548.03

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FED NATL MTG ASSN POOL #MA1106 DTD 06/01/12 3.000 07/01/2032 31418AGQ5					
36,122.190	16258702	37,725.11	34,839.49		2,885.62-	90.31
36,122.190	TOTAL FED NATL MTG ASSN POOL #MA1106	37,725.11 104.4375	34,839.49 96.4490	6/30/25	2,885.62-	90.31
	FED NATL MTG ASSN POOL #MA2915 DTD 01/01/17 3.000 01/01/2027 31418CGZ1					
2,502.610	16258703	2,578.47	2,472.50		105.97-	6.26
2,502.610	TOTAL FED NATL MTG ASSN POOL #MA2915	2,578.47 103.0312	2,472.50 98.7970	6/30/25	105.97-	6.26
	FED NATL MTG ASSN POOL #MA3107 DTD 07/01/17 2.500 08/01/2027 31418CNZ3					
6,019.780	16258703	6,133.58	5,909.68		223.90-	12.55
6,019.780	TOTAL FED NATL MTG ASSN POOL #MA3107	6,133.58 101.8904	5,909.68 98.1710	6/30/25	223.90-	12.55
	FED NATL MTG ASSN POOL #MA3131 DTD 08/01/17 3.000 09/01/2027 31418CPR9					
5,765.790	16258703	5,971.18	5,685.13		286.05-	14.41
5,765.790	TOTAL FED NATL MTG ASSN POOL #MA3131	5,971.18 103.5622	5,685.13 98.6010	6/30/25	286.05-	14.41
	FED NATL MTG ASSN POOL #MA3692 DTD 06/01/19 3.500 07/01/2049 31418DC67					
415,210.730	16258702	371,134.92	378,406.45		7,271.53	1,211.00
415,210.730	TOTAL FED NATL MTG ASSN POOL #MA3692	371,134.92 89.3847	378,406.45 91.1360	6/30/25	7,271.53	1,211.00

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FED NATL MTG ASSN POOL #MA3744 DTD 07/01/19 3.000 08/01/2049 31418DES7					
145,918.050	16258702	125,512.33	127,884.04		2,371.71	364.80
145,918.050	TOTAL FED NATL MTG ASSN POOL #MA3744	125,512.33 86.0156	127,884.04 87.6410	6/30/25	2,371.71	364.80
	FED NATL MTG ASSN POOL #MA3775 DTD 08/01/19 3.500 08/01/2049 31418DFR8					
96,409.690	16258702	87,017.28	87,823.44		806.16	281.19
96,409.690	TOTAL FED NATL MTG ASSN POOL #MA3775	87,017.28 90.2578	87,823.44 91.0940	6/30/25	806.16	281.19
	FED NATL MTG ASSN POOL #MA3834 DTD 10/01/19 3.000 10/01/2049 31418DHL9					
323,248.050	16258702	279,281.27	283,229.94		3,948.67	808.13
323,248.050	TOTAL FED NATL MTG ASSN POOL #MA3834	279,281.27 86.3984	283,229.94 87.6200	6/30/25	3,948.67	808.13
	FED NATL MTG ASSN POOL #MA4121 DTD 08/01/20 3.000 08/01/2050 31418DSK9					
179,381.670	16258702	157,183.18	156,928.47		254.71-	448.45
179,381.670	TOTAL FED NATL MTG ASSN POOL #MA4121	157,183.18 87.6250	156,928.47 87.4830	6/30/25	254.71-	448.45
	FED NATL MTG ASSN POOL #555743 DTD 08/01/03 5.000 09/01/2033 31385XLY1					
14,914.590	16258702	15,761.68	15,067.46		694.22-	62.16
11,622.610	16258703	12,282.73	11,741.74		540.99-	48.43
26,537.200	TOTAL FED NATL MTG ASSN POOL #555743	28,044.41 105.6796	26,809.20 101.0250	6/30/25	1,235.21-	110.59

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2025

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FED NATL MTG ASSN POOL #708593 DTD 05/01/03 05/01/2033 31401HGA4					
1,452.410	16258703	1,423.83	1,468.26		44.43	8.59
1,452.410	TOTAL FED NATL MTG ASSN POOL #708593	1,423.83 98.0322	1,468.26 101.0910	6/30/25	44.43	8.59
	FED NATL MTG ASSN POOL #734329 DTD 07/01/03 06/01/2033 31402NY28					
6,769.150	16258703	6,652.80	6,836.23		183.43	23.28
6,769.150	TOTAL FED NATL MTG ASSN POOL #734329	6,652.80 98.2812	6,836.23 100.9910	6/30/25	183.43	23.28
	FED NATL MTG ASSN POOL #735925 DTD 09/01/05 5.000 10/01/2035 31402RSN0					
17,960.340	16258702	19,129.92	18,216.10		913.82-	74.80
11,401.830	16258703	12,144.36	11,564.19		580.17-	47.52
29,362.170	TOTAL FED NATL MTG ASSN POOL #735925	31,274.28 106.5122	29,780.29 101.4240	6/30/25	1,493.99-	122.32
	FED NATL MTG ASSN POOL #745606 DTD 05/01/06 05/01/2036 31403DKT5					
1,875.620	16258703	1,838.15	1,910.23		72.08	9.54
1,875.620	TOTAL FED NATL MTG ASSN POOL #745606	1,838.15 98.0023	1,910.23 101.8450	6/30/25	72.08	9.54
	FED NATL MTG ASSN POOL #796989 DTD 08/01/04 4.903 08/01/2034 31405RNE2					
2,313.610	16258703	2,291.18	2,369.81		78.63	13.17
2,313.610	TOTAL FED NATL MTG ASSN POOL #796989	2,291.18 99.0305	2,369.81 102.4290	6/30/25	78.63	13.17

The accompanying notes are an integral part of these statements.

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FEDL NATL MTGE ASSN POOL #BL2856 7 YR GTD SINGLE FAMILY MORTGAGE DTD 06/01/2019 2.780% 06/01/2026 NON CALLABLE 3140HUE69					
163,783.440	16258703	154,583.40	161,225.14		6,641.74	379.43
163,783.440	TOTAL FEDL NATL MTGE ASSN POOL #BL2856	154,583.40 94.3828	161,225.14 98.4380	6/30/25	6,641.74	379.43
	FEDL NATL MTGE ASSN POOL #BM7030 30 YR GTD SINGLE FAMILY MORTGAGE DTD 06/01/2022 VAR CPN 06/01/2052 NON CALLABLE 3140JBY42					
61,103.160	16258703	58,024.15	57,731.49		292.66-	127.60
61,103.160	TOTAL FEDL NATL MTGE ASSN POOL #BM7030	58,024.15 94.9610	57,731.49 94.4820	6/30/25	292.66-	127.60
	FEDL NATL MTGE ASSN POOL #BM7055 30 YR GTD SINGLE FAMILY MORTGAGE DTD 08/01/2022 VAR CPN 09/01/2052 NON CALLABLE 3140JBZV1					
86,459.070	16258703	84,669.09	84,048.59		620.50-	252.10
86,459.070	TOTAL FEDL NATL MTGE ASSN POOL #BM7055	84,669.09 97.9297	84,048.59 97.2120	6/30/25	620.50-	252.10
	FEDL NATL MTGE ASSN POOL #BS5431 7 YR GTD SINGLE FAMILY MORTGAGE DTD 04/01/2022 3.130% 01/01/2029 NON CALLABLE 3140LGA93					
168,416.120	16258702	169,784.52	163,041.96		6,742.56-	439.29
168,416.120	TOTAL FEDL NATL MTGE ASSN POOL #BS5431	169,784.52 100.8125	163,041.96 96.8090	6/30/25	6,742.56-	439.29

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FEDL NATL MTGE ASSN POOL #BS5507 6 YR GTD SINGLE FAMILY MORTGAGE DTD 06/01/2022 3.230% 11/01/2028 NON CALLABLE 3140LGDM1					
142,581.990	16258702	144,096.92	138,451.39		5,645.53-	383.78
142,581.990	TOTAL FEDL NATL MTGE ASSN POOL #BS5507	144,096.92 101.0625	138,451.39 97.1030	6/30/25	5,645.53-	383.78
	FEDL NATL MTGE ASSN POOL #BS6526 7 YR GTD SINGLE FAMILY MORTGAGE DTD 10/01/2022 3.500% 10/01/2029 NON CALLABLE 3140LHHC7					
485,000.000	16258702	487,121.87	471,711.00		15,410.87-	1,414.58
485,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BS6526	487,121.87 100.4375	471,711.00 97.2600	6/30/25	15,410.87-	1,414.58
	FEDL NATL MTGE ASSN POOL #BS6891 7 YR GTD SINGLE FAMILY MORTGAGE DTD 10/01/2022 4.430% 10/01/2029 NON CALLABLE 3140LHUR9					
168,563.460	16258702	169,880.36	170,100.76		220.40	643.14
168,563.460	TOTAL FEDL NATL MTGE ASSN POOL #BS6891	169,880.36 100.7812	170,100.76 100.9120	6/30/25	220.40	643.14
	FEDL NATL MTGE ASSN POOL #BS7010 7 YR GTD SINGLE FAMILY MORTGAGE DTD 11/01/2022 4.810% 09/01/2029 NON CALLABLE 3140LHYG9					
185,000.000	16258702	185,773.24	188,637.10		2,863.86	766.26
185,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BS7010	185,773.24 100.4180	188,637.10 101.9660	6/30/25	2,863.86	766.26

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FEDL NATL MTGE ASSN POOL #BS7916 5 YR GTD SINGLE FAMILY MORTGAGE DTD 04/01/2023 4.020% 04/01/2028 NON CALLABLE 3140LJYN0					
150,000.000	16258703	143,044.92	149,848.50		6,803.58	502.50
150,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BS7916	143,044.92 95.3633	149,848.50 99.8990	6/30/25	6,803.58	502.50
	FEDL NATL MTGE ASSN POOL #BS7985 5 YR GTD SINGLE FAMILY MORTGAGE DTD 03/01/2023 4.790% 03/01/2028 NON CALLABLE 3140LJ2T2					
30,000.000	16258703	29,738.67	30,463.50		724.83	119.75
30,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BS7985	29,738.67 99.1289	30,463.50 101.5450	6/30/25	724.83	119.75
	FEDL NATL MTGE ASSN POOL #BS9045 5 YR GTD SINGLE FAMILY MORTGAGE DTD 07/01/2023 4.590% 07/01/2028 NON CALLABLE 3140LLBP5					
220,000.000	16258703	221,830.47	223,438.60		1,608.13	841.50
220,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BS9045	221,830.47 100.8320	223,438.60 101.5630	6/30/25	1,608.13	841.50
	FEDL NATL MTGE ASSN POOL #BS9313 8 YR GTD SINGLE FAMILY MORTGAGE DTD 09/01/2023 4.815% 03/01/2031 NON CALLABLE 3140LLK34					
240,000.000	16258702	242,550.00	244,588.80		2,038.80	963.00
240,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BS9313	242,550.00 101.0625	244,588.80 101.9120	6/30/25	2,038.80	963.00

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FEDL NATL MTGE ASSN POOL #BS9354 8 YR GTD SINGLE FAMILY MORTGAGE DTD 09/01/2023 5.150% 05/01/2031 NON CALLABLE 3140LLMC2					
170,000.000	16258702	171,965.62	176,050.30		4,084.68	729.58
170,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BS9354	171,965.62 101.1562	176,050.30 103.5590	6/30/25	4,084.68	729.58
	FEDL NATL MTGE ASSN POOL #BS9358 5 YR GTD SINGLE FAMILY MORTGAGE DTD 08/01/2023 4.869% 12/01/2028 NON CALLABLE 3140LLMG3					
170,000.000	16258702	170,106.25	173,692.40		3,586.15	712.91
170,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BS9358	170,106.25 100.0625	173,692.40 102.1720	6/30/25	3,586.15	712.91
	FEDL NATL MTGE ASSN POOL #BS9563 6 YR GTD SINGLE FAMILY MORTGAGE DTD 09/01/2023 5.345% 06/01/2029 NON CALLABLE 3140LLTV3					
103,768.030	16258702	104,578.72	107,644.80		3,066.08	462.20
103,768.030	TOTAL FEDL NATL MTGE ASSN POOL #BS9563	104,578.72 100.7813	107,644.80 103.7360	6/30/25	3,066.08	462.20
	FEDL NATL MTGE ASSN POOL #BS9640 5 YR GTD SINGLE FAMILY MORTGAGE DTD 10/01/2023 4.920% 10/01/2028 NON CALLABLE 3140LLWA5					
160,000.000	16258703	158,037.50	163,585.60		5,548.10	656.00
160,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BS9640	158,037.50 98.7734	163,585.60 102.2410	6/30/25	5,548.10	656.00

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FEDL NATL MTGE ASSN POOL #BS9672 6 YR GTD SINGLE FAMILY MORTGAGE DTD 10/01/2023 4.920% 01/01/2029 NON CALLABLE 3140LLXA4					
164,464.900	16258702	162,923.04	168,170.29		5,247.25	674.30
164,464.900	TOTAL FEDL NATL MTGE ASSN POOL #BS9672	162,923.04 99.0625	168,170.29 102.2530	6/30/25	5,247.25	674.30
	FEDL NATL MTGE ASSN POOL #BS9766 5 YR GTD SINGLE FAMILY MORTGAGE DTD 10/01/2023 5.380% 10/01/2028 NON CALLABLE 3140LLZ87					
140,000.000	16258703	140,716.41	144,988.20		4,271.79	627.67
140,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BS9766	140,716.41 100.5117	144,988.20 103.5630	6/30/25	4,271.79	627.67
	FEDL NATL MTGE ASSN POOL #BS9858 4 YR GTD SINGLE FAMILY MORTGAGE DTD 11/01/2023 5.540% 12/01/2027 NON CALLABLE 3140LL5U1					
190,000.000	16258703	189,636.33	195,508.10		5,871.77	877.17
190,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BS9858	189,636.33 99.8086	195,508.10 102.8990	6/30/25	5,871.77	877.17
	FEDL NATL MTGE ASSN POOL #BS9862 5 YR GTD SINGLE FAMILY MORTGAGE DTD 12/01/2023 5.330% 12/01/2028 NON CALLABLE 3140LL5Y3					
100,000.000	16258703	100,308.59	103,362.00		3,053.41	444.17
100,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BS9862	100,308.59 100.3086	103,362.00 103.3620	6/30/25	3,053.41	444.17

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FEDL NATL MTGE ASSN POOL #BT7869 30 YR GTD SINGLE FAMILY MORTGAGE DTD 08/01/2022 4.500% 09/01/2052 NON CALLABLE 3140LWW78					
79,113.820	16258702	79,441.44	76,092.46		3,348.98-	296.68
79,113.820	TOTAL FEDL NATL MTGE ASSN POOL #BT7869	79,441.44 100.4141	76,092.46 96.1810	6/30/25	3,348.98-	296.68
	FEDL NATL MTGE ASSN POOL #BT8141 30 YR GTD SINGLE FAMILY MORTGAGE DTD 05/01/2022 VAR CPN 06/01/2052 NON CALLABLE 3140LXBK0					
70,984.170	16258703	68,025.56	67,118.37		907.19-	154.11
70,984.170	TOTAL FEDL NATL MTGE ASSN POOL #BT8141	68,025.56 95.8320	67,118.37 94.5540	6/30/25	907.19-	154.11
	FEDL NATL MTGE ASSN POOL #BT8249 30 YR GTD SINGLE FAMILY MORTGAGE DTD 06/01/2022 VAR CPN 07/01/2052 NON CALLABLE 3140LXEX9					
39,631.090	16258703	38,841.58	38,544.41		297.17-	120.08
39,631.090	TOTAL FEDL NATL MTGE ASSN POOL #BT8249	38,841.58 98.0079	38,544.41 97.2580	6/30/25	297.17-	120.08
	FEDL NATL MTGE ASSN POOL #BT8268 30 YR GTD SINGLE FAMILY MORTGAGE DTD 07/01/2022 VAR CPN 08/01/2052 NON CALLABLE 3140LXFJ9					
55,230.800	16258703	55,235.11	54,468.06		767.05-	189.18
55,230.800	TOTAL FEDL NATL MTGE ASSN POOL #BT8268	55,235.11 100.0078	54,468.06 98.6190	6/30/25	767.05-	189.18

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FEDL NATL MTGE ASSN POOL #BT8375 30 YR GTD SINGLE FAMILY MORTGAGE DTD 08/01/2022 VAR CPN 09/01/2052 NON CALLABLE 3140LXJV8					
116,453.410	16258703	116,635.37	114,394.51		2,240.86-	386.99
116,453.410	TOTAL FEDL NATL MTGE ASSN POOL #BT8375	116,635.37 100.1563	114,394.51 98.2320	6/30/25	2,240.86-	386.99
	FEDL NATL MTGE ASSN POOL #BU8809 30 YR GTD SINGLE FAMILY MORTGAGE DTD 05/01/2022 VAR CPN 05/01/2052 NON CALLABLE 3140MAYF5					
121,328.340	16258703	119,527.38	116,395.13		3,132.25-	313.08
121,328.340	TOTAL FEDL NATL MTGE ASSN POOL #BU8809	119,527.38 98.5156	116,395.13 95.9340	6/30/25	3,132.25-	313.08
	FEDL NATL MTGE ASSN POOL #BV2500 30 YR GTD SINGLE FAMILY MORTGAGE DTD 06/01/2022 VAR CPN 06/01/2052 NON CALLABLE 3140MFX65					
77,529.970	16258703	77,596.60	75,752.98		1,843.62-	247.33
77,529.970	TOTAL FEDL NATL MTGE ASSN POOL #BV2500	77,596.60 100.0859	75,752.98 97.7080	6/30/25	1,843.62-	247.33
	FEDL NATL MTGE ASSN POOL #BV7893 30 YR GTD SINGLE FAMILY MORTGAGE DTD 07/01/2022 4.250% 07/01/2052 NON CALLABLE 3140MMXX1					
120,948.190	16258703	121,401.73	119,620.18		1,781.55-	433.80
120,948.190	TOTAL FEDL NATL MTGE ASSN POOL #BV7893	121,401.73 100.3750	119,620.18 98.9020	6/30/25	1,781.55-	433.80

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FEDL NATL MTGE ASSN POOL #BV7994 30 YR GTD SINGLE FAMILY MORTGAGE DTD 08/01/2022 VAR CPN 08/01/2052 NON CALLABLE 3140MM3C0					
39,970.810	16258703	39,642.94	39,869.28		226.34	151.47
39,970.810	TOTAL FEDL NATL MTGE ASSN POOL #BV7994	39,642.94 99.1797	39,869.28 99.7460	6/30/25	226.34	151.47
	FEDL NATL MTGE ASSN POOL #BW1384 30 YR GTD SINGLE FAMILY MORTGAGE DTD 12/01/2022 VAR CPN 12/01/2052 NON CALLABLE 3140MSRE7					
59,977.300	16258703	59,677.41	60,769.60		1,092.19	269.76
59,977.300	TOTAL FEDL NATL MTGE ASSN POOL #BW1384	59,677.41 99.5000	60,769.60 101.3210	6/30/25	1,092.19	269.76
	FEDL NATL MTGE ASSN POOL #BW5040 30 YR GTD SINGLE FAMILY MORTGAGE DTD 07/01/2022 VAR CPN 07/01/2052 NON CALLABLE 3140MWS64					
105,600.280	16258703	106,610.91	103,449.20		3,161.71-	344.58
105,600.280	TOTAL FEDL NATL MTGE ASSN POOL #BW5040	106,610.91 100.9570	103,449.20 97.9630	6/30/25	3,161.71-	344.58
	FEDL NATL MTGE ASSN POOL #BW9708 30 YR GTD SINGLE FAMILY MORTGAGE DTD 11/01/2022 VAR CPN 11/01/2052 NON CALLABLE 3140N2YE5					
221,042.890	16258703	218,772.04	223,604.78		4,832.74	939.28
221,042.890	TOTAL FEDL NATL MTGE ASSN POOL #BW9708	218,772.04 98.9727	223,604.78 101.1590	6/30/25	4,832.74	939.28

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FEDL NATL MTGE ASSN POOL #BZ0084 6 YR GTD SINGLE FAMILY MORTGAGE DTD 12/01/2023 5.090% 01/01/2029 NON CALLABLE 3140NUCW7					
100,000.000	16258702	100,968.75	102,789.00		1,820.25	424.17
90,000.000	16258703	91,318.36	92,510.10		1,191.74	381.75
190,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BZ0084	192,287.11 101.2037	195,299.10 102.7890	6/30/25	3,011.99	805.92
	FEDL NATL MTGE ASSN POOL #BZ0085 5 YR GTD SINGLE FAMILY MORTGAGE DTD 12/01/2023 5.180% 12/01/2028 NON CALLABLE 3140NUCX5					
50,000.000	16258703	50,140.63	51,391.50		1,250.87	215.83
50,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BZ0085	50,140.63 100.2813	51,391.50 102.7830	6/30/25	1,250.87	215.83
	FEDL NATL MTGE ASSN POOL #BZ0382 5 YR GTD SINGLE FAMILY MORTGAGE DTD 01/01/2024 4.280% 01/01/2029 NON CALLABLE 3140NUM89					
220,000.000	16258703	216,098.44	221,106.60		5,008.16	810.83
220,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BZ0382	216,098.44 98.2266	221,106.60 100.5030	6/30/25	5,008.16	810.83
	FEDL NATL MTGE ASSN POOL #BZ0489 5 YR GTD SINGLE FAMILY MORTGAGE DTD 02/01/2024 4.650% 02/01/2029 NON CALLABLE 3140NURK7					
180,000.000	16258702	180,028.12	182,863.80		2,835.68	720.75
180,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BZ0489	180,028.12 100.0156	182,863.80 101.5910	6/30/25	2,835.68	720.75

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
148,126.340	FEDL NATL MTGE ASSN POOL #BZ0535 7 YR GTD SINGLE FAMILY MORTGAGE DTD 02/01/2024 4.460% 02/01/2031 NON CALLABLE 3140NUSZ3 16258702	146,089.60	148,985.47		2,895.87	568.97
148,126.340	TOTAL FEDL NATL MTGE ASSN POOL #BZ0535	146,089.60 98.6250	148,985.47 100.5800	6/30/25	2,895.87	568.97
210,000.000	FEDL NATL MTGE ASSN POOL #BZ0874 5 YR GTD SINGLE FAMILY MORTGAGE DTD 06/01/2024 4.760% 06/01/2029 NON CALLABLE 3140NU6L8 16258703	208,288.28	214,403.70		6,115.42	166.62
210,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BZ0874	208,288.28 99.1849	214,403.70 102.0970	6/30/25	6,115.42	166.62
85,000.000	FEDL NATL MTGE ASSN POOL #BZ2018 5 YR GTD SINGLE FAMILY MORTGAGE DTD 10/01/2024 3.800% 10/01/2029 NON CALLABLE 3140NWG41 16258702	83,964.06	83,773.45		190.61-	269.17
85,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BZ2018	83,964.06 98.7812	83,773.45 98.5570	6/30/25	190.61-	269.17
140,000.000	FEDL NATL MTGE ASSN POOL #BZ2186 7 YR GTD SINGLE FAMILY MORTGAGE DTD 12/01/2024 3.860% 12/01/2031 NON CALLABLE 3140NWNC5 16258702	137,550.00	136,008.60		1,541.40-	450.33
140,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BZ2186	137,550.00 98.2500	136,008.60 97.1490	6/30/25	1,541.40-	450.33

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FEDL NATL MTGE ASSN POOL #BZ2593 5 YR GTD SINGLE FAMILY MORTGAGE DTD 12/01/2024 4.515% 12/01/2029 NON CALLABLE 3140NW3B9					
190,000.000	16258703	187,535.94	192,181.20		4,645.26	714.88
190,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BZ2593	187,535.94 98.7031	192,181.20 101.1480	6/30/25	4,645.26	714.88
	FEDL NATL MTGE ASSN POOL #BZ2726 5 YR GTD SINGLE FAMILY MORTGAGE DTD 12/01/2024 4.350% 12/01/2029 NON CALLABLE 3140NXA45					
50,000.000	16258703	49,382.81	50,463.00		1,080.19	181.25
50,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BZ2726	49,382.81 98.7656	50,463.00 100.9260	6/30/25	1,080.19	181.25
	FEDL NATL MTGE ASSN POOL #BZ2727 6 YR GTD SINGLE FAMILY MORTGAGE DTD 12/01/2024 4.360% 01/01/2030 NON CALLABLE 3140NXA52					
20,000.000	16258703	19,892.97	20,137.60		244.63	72.67
20,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BZ2727	19,892.97 99.4648	20,137.60 100.6880	6/30/25	244.63	72.67
	FEDL NATL MTGE ASSN POOL #BZ2744 6 YR GTD SINGLE FAMILY MORTGAGE DTD 12/01/2024 4.300% 01/01/2030 NON CALLABLE 3140NXBN2					
10,000.000	16258703	9,919.14	10,043.90		124.76	35.83
10,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BZ2744	9,919.14 99.1914	10,043.90 100.4390	6/30/25	124.76	35.83

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FEDL NATL MTGE ASSN POOL #BZ2775 6 YR GTD SINGLE FAMILY MORTGAGE DTD 12/01/2024 4.325% 01/01/2030 NON CALLABLE 3140NXCM3					
80,000.000	16258703	79,443.75	80,434.40		990.65	288.33
80,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BZ2775	79,443.75 99.3047	80,434.40 100.5430	6/30/25	990.65	288.33
	FEDL NATL MTGE ASSN POOL #BZ2785 6 YR GTD SINGLE FAMILY MORTGAGE DTD 12/01/2024 4.255% 01/01/2030 NON CALLABLE 3140NXCX9					
10,000.000	16258703	9,898.44	10,025.30		126.86	36.64
10,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BZ2785	9,898.44 98.9844	10,025.30 100.2530	6/30/25	126.86	36.64
	FEDL NATL MTGE ASSN POOL #BZ2794 5 YR GTD SINGLE FAMILY MORTGAGE DTD 02/01/2025 4.280% 02/01/2030 NON CALLABLE 3140NXC84					
40,000.000	16258703	39,581.25	40,141.60		560.35	142.67
40,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BZ2794	39,581.25 98.9531	40,141.60 100.3540	6/30/25	560.35	142.67
	FEDL NATL MTGE ASSN POOL #BZ2814 6 YR GTD SINGLE FAMILY MORTGAGE DTD 12/01/2024 4.320% 01/01/2030 NON CALLABLE 3140NXDU4					
50,000.000	16258703	49,634.77	50,261.00		626.23	180.00
50,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BZ2814	49,634.77 99.2695	50,261.00 100.5220	6/30/25	626.23	180.00

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FEDL NATL MTGE ASSN POOL #BZ2848 5 YR GTD SINGLE FAMILY MORTGAGE DTD 01/01/2025 4.340% 01/01/2030 NON CALLABLE 3140NXEW9					
40,000.000	16258703	39,739.06	40,242.00		502.94	144.67
40,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BZ2848	39,739.06 99.3476	40,242.00 100.6050	6/30/25	502.94	144.67
	FEDL NATL MTGE ASSN POOL #BZ2931 5 YR GTD SINGLE FAMILY MORTGAGE DTD 01/01/2025 4.630% 01/01/2030 NON CALLABLE 3140NXHH9					
80,000.000	16258703	80,025.00	81,216.00		1,191.00	308.67
80,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BZ2931	80,025.00 100.0312	81,216.00 101.5200	6/30/25	1,191.00	308.67
	FEDL NATL MTGE ASSN POOL #BZ3023 5 YR GTD SINGLE FAMILY MORTGAGE DTD 01/01/2025 4.860% 01/01/2030 NON CALLABLE 3140NXLD3					
60,000.000	16258703	60,075.00	61,483.20		1,408.20	243.00
60,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BZ3023	60,075.00 100.1250	61,483.20 102.4720	6/30/25	1,408.20	243.00
	FEDL NATL MTGE ASSN POOL #BZ3026 5 YR GTD SINGLE FAMILY MORTGAGE DTD 01/01/2025 4.860% 01/01/2030 NON CALLABLE 3140NXLG6					
150,000.000	16258703	150,187.50	153,708.00		3,520.50	607.50
150,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BZ3026	150,187.50 100.1250	153,708.00 102.4720	6/30/25	3,520.50	607.50

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FEDL NATL MTGE ASSN POOL #BZ3319 30 YR GTD SINGLE FAMILY MORTGAGE DTD 03/01/2025 5.000% 08/01/2029 NON CALLABLE 3140NXVM2					
65,000.000	16258703	65,385.94	66,607.45		1,221.51	270.83
65,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BZ3319	65,385.94 100.5938	66,607.45 102.4730	6/30/25	1,221.51	270.83
	FEDL NATL MTGE ASSN POOL #BZ3356 4 YR GTD SINGLE FAMILY MORTGAGE DTD 03/01/2025 5.025% 07/01/2029 NON CALLABLE 3140NXWS8					
199,683.220	16258703	202,054.46	204,641.35		2,586.89	836.17
199,683.220	TOTAL FEDL NATL MTGE ASSN POOL #BZ3356	202,054.46 101.1875	204,641.35 102.4830	6/30/25	2,586.89	836.17
	FEDL NATL MTGE ASSN POOL #BZ3506 6 YR GTD SINGLE FAMILY MORTGAGE DTD 05/01/2025 4.730% 05/01/2031 NON CALLABLE 3140NX3Q4					
160,000.000	16258702	160,450.00	163,052.80		2,602.80	630.67
160,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BZ3506	160,450.00 100.2812	163,052.80 101.9080	6/30/25	2,602.80	630.67
	FEDL NATL MTGE ASSN POOL #BZ3533 5 YR GTD SINGLE FAMILY MORTGAGE DTD 04/01/2025 4.370% 04/01/2030 NON CALLABLE 3140NX4T7					
150,000.000	16258702	148,546.88	150,430.50		1,883.62	546.25
150,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BZ3533	148,546.88 99.0313	150,430.50 100.2870	6/30/25	1,883.62	546.25

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FEDL NATL MTGE ASSN POOL #BZ4067 4 YR GTD SINGLE FAMILY MORTGAGE DTD 06/01/2025 4.375% 12/01/2029 NON CALLABLE 3140NYQV6					
220,000.000	16258703	222,956.25	224,059.00		1,102.75	868.08
220,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BZ4067	222,956.25 101.3437	224,059.00 101.8450	6/30/25	1,102.75	868.08
	FEDL NATL MTGE ASSN POOL #BZ4075 5 YR GTD SINGLE FAMILY MORTGAGE DTD 06/01/2025 5.240% 12/01/2030 NON CALLABLE 3140NYQ53					
80,000.000	16258702	81,650.00	82,745.42		1,095.42	349.33
80,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BZ4075	81,650.00 102.0625	82,745.42 103.4318	6/30/25	1,095.42	349.33
	FEDL NATL MTGE ASSN POOL #BZ4120 5 YR GTD SINGLE FAMILY MORTGAGE DTD 06/01/2025 4.989% 07/01/2030 NON CALLABLE 3140NYSJ1					
90,000.000	16258702	91,462.50	92,169.86		707.36	374.18
90,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BZ4120	91,462.50 101.6250	92,169.86 102.4110	6/30/25	707.36	374.18
	FEDL NATL MTGE ASSN POOL #BZ4136 4 YR GTD MULTI FAMILY MORTGAGE DTD 06/01/2025 4.820% 12/01/2029 NON CALLABLE 3140NYS28					
200,000.000	16258703	201,500.00	204,374.33		2,874.33	803.33
200,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BZ4136	201,500.00 100.7500	204,374.33 102.1872	6/30/25	2,874.33	803.33

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
200,000.000	FEDL NATL MTGE ASSN POOL #BZ4269 5 YR GTD SINGLE FAMILY MORTGAGE DTD 07/01/2025 5.190% 12/01/2030 NON CALLABLE 3140NYW72 16258702	205,125.00	206,139.11		1,014.11	0.00
200,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BZ4269	205,125.00 102.5625	206,139.11 103.0696	6/30/25	1,014.11	0.00
90,000.000	FEDL NATL MTGE ASSN POOL #BZ4315 7 YR GTD SINGLE FAMILY MORTGAGE DTD 07/01/2025 4.910% 07/01/2032 NON CALLABLE 3140NYYM7 16258702	91,040.63	90,000.00		1,040.63-	0.00
90,000.000	TOTAL FEDL NATL MTGE ASSN POOL #BZ4315	91,040.63 101.1563	90,000.00 100.0000	6/30/25	1,040.63-	0.00
385,690.640	FEDL NATL MTGE ASSN POOL #CB3854 30 YR GTD SINGLE FAMILY MORTGAGE DTD 05/01/2022 4.000% 06/01/2052 NON CALLABLE 3140QPH83 16258702	373,788.46	361,642.83		12,145.63-	1,285.61
385,690.640	TOTAL FEDL NATL MTGE ASSN POOL #CB3854	373,788.46 96.9141	361,642.83 93.7650	6/30/25	12,145.63-	1,285.61
190,879.750	FEDL NATL MTGE ASSN POOL #CB4894 30 YR GTD SINGLE FAMILY MORTGAGE DTD 09/01/2022 5.000% 10/01/2052 NON CALLABLE 3140QQNL5 16258702	189,552.54	188,833.52		719.02-	795.33
190,879.750	TOTAL FEDL NATL MTGE ASSN POOL #CB4894	189,552.54 99.3047	188,833.52 98.9280	6/30/25	719.02-	795.33

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	FEDL NATL MTGE ASSN POOL #CB4900 30 YR GTD SINGLE FAMILY MORTGAGE DTD 09/01/2022 5.000% 10/01/2052 NON CALLABLE 3140QQNS0					
151,546.550	16258702	148,267.00	149,244.56		977.56	631.43
151,546.550	TOTAL FEDL NATL MTGE ASSN POOL #CB4900	148,267.00 97.8359	149,244.56 98.4810	6/30/25	977.56	631.43
	FEDL NATL MTGE ASSN POOL #CB4905 30 YR GTD SINGLE FAMILY MORTGAGE DTD 09/01/2022 5.500% 10/01/2052 NON CALLABLE 3140QQNX9					
135,672.620	16258702	135,545.43	137,289.84		1,744.41	621.81
135,672.620	TOTAL FEDL NATL MTGE ASSN POOL #CB4905	135,545.43 99.9063	137,289.84 101.1920	6/30/25	1,744.41	621.81
	FEDL NATL MTGE ASSN POOL #CB4943 30 YR GTD SINGLE FAMILY MORTGAGE DTD 09/01/2022 4.500% 10/01/2052 NON CALLABLE 3140QQP58					
301,308.120	16258702	292,574.90	290,696.05		1,878.85-	1,129.91
301,308.120	TOTAL FEDL NATL MTGE ASSN POOL #CB4943	292,574.90 97.1016	290,696.05 96.4780	6/30/25	1,878.85-	1,129.91
	FEDL NATL MTGE ASSN POOL #CB6531 30 YR GTD SINGLE FAMILY MORTGAGE DTD 05/01/2023 VAR CPN 06/01/2053 NON CALLABLE 3140QSHH7					
142,594.130	16258703	138,700.65	144,134.15		5,433.50	610.50
142,594.130	TOTAL FEDL NATL MTGE ASSN POOL #CB6531	138,700.65 97.2695	144,134.15 101.0800	6/30/25	5,433.50	610.50

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FEDL NATL MTGE ASSN POOL #CC0649 30 YR GTD SINGLE FAMILY MORTGAGE DTD 06/01/2025 VAR CPN 06/01/2055 NON CALLABLE 3140Y6WK2					
260,000.000	16258703	251,702.34	253,679.40		1,977.06	890.93
260,000.000	TOTAL FEDL NATL MTGE ASSN POOL #CC0649	251,702.34 96.8086	253,679.40 97.5690	6/30/25	1,977.06	890.93
	FEDL NATL MTGE ASSN POOL #MA3663 30 YR GTD SINGLE FAMILY MORTGAGE DTD 04/01/2019 3.500% 05/01/2049 NON CALLABLE 31418DB92					
167,713.910	16258702	149,894.30	152,881.29		2,986.99	489.17
167,713.910	TOTAL FEDL NATL MTGE ASSN POOL #MA3663	149,894.30 89.3750	152,881.29 91.1560	6/30/25	2,986.99	489.17
	GOVT NATL MTG ASSN II POOL #AR6644 DTD 12/01/16 4.559 11/20/2066 36193DLZ3					
51,269.000	16258702	55,247.14	51,018.29		4,228.85-	193.25
51,269.000	TOTAL GOVT NATL MTG ASSN II POOL #AR664	55,247.14 107.7593	51,018.29 99.5110	6/30/25	4,228.85-	193.25
	GOVT NATL MTG ASSN II POOL #AY8928 DTD 02/01/17 4.408 02/20/2067 36196Y4M2					
76,219.550	16258702	81,225.43	75,830.07		5,395.36-	283.83
76,219.550	TOTAL GOVT NATL MTG ASSN II POOL #AY892	81,225.43 106.5677	75,830.07 99.4890	6/30/25	5,395.36-	283.83
	GOVT NATL MTG ASSN II POOL #AY8939 DTD 02/01/17 4.528 01/20/2067 36196Y4Y6					
32,207.430	16258702	34,407.66	32,089.55		2,318.11-	123.30
32,207.430	TOTAL GOVT NATL MTG ASSN II POOL #AY893	34,407.66 106.8314	32,089.55 99.6340	6/30/25	2,318.11-	123.30

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	GOVT NATL MTG ASSN II POOL #MA3195 DTD 10/01/15 10/20/2045 36179RRQ4					
12,335.080	16258703	12,496.00	12,645.43		149.43	44.67
12,335.080	TOTAL GOVT NATL MTG ASSN II POOL #MA319	12,496.00 101.3046	12,645.43 102.5160	6/30/25	149.43	44.67
	GOVT NATL MTG ASSN II POOL #082977 DTD 11/01/11 11/20/2041 36225FJX8					
10,772.270	16258703	11,057.57	11,016.80		40.77-	40.10
10,772.270	TOTAL GOVT NATL MTG ASSN II POOL #08297	11,057.57 102.6485	11,016.80 102.2700	6/30/25	40.77-	40.10
	GOVT NATL MTG ASSN II POOL #697497 DTD 08/01/08 5.846 07/20/2058 36296P3E9					
649.220	16258703	652.05	648.55		3.50-	2.96
649.220	TOTAL GOVT NATL MTG ASSN II POOL #69749	652.05 100.4359	648.55 99.8970	6/30/25	3.50-	2.96
	GOVT NATL MTG ASSN II POOL #714618 DTD 08/01/09 5.460 07/01/2059 36297K4B4					
229.500	16258703	235.77	233.66		2.11-	0.38
229.500	TOTAL GOVT NATL MTG ASSN II POOL #71461	235.77 102.7320	233.66 101.8120	6/30/25	2.11-	0.38
	GOVT NATL MTG ASSN II POOL #773419 DTD 10/01/11 4.539 09/20/2061 36176RAU6					
1,850.520	16258703	1,992.79	1,829.35		163.44-	6.38
1,850.520	TOTAL GOVT NATL MTG ASSN II POOL #77341	1,992.79 107.6881	1,829.35 98.8560	6/30/25	163.44-	6.38

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	GOVT NATL MTG ASSN II POOL #891615 DTD 06/01/08 0.870 05/20/2058 36208AZP9					
6,720.780	16258702	6,601.89	6,713.72		111.83	22.30
7,458.140	16258703	7,326.21	7,450.31		124.10	19.18
14,178.920	TOTAL GOVT NATL MTG ASSN II POOL #89161	13,928.10 98.2310	14,164.03 99.8950	6/30/25	235.93	41.48
	TOTAL US GOVERNMENT MORTGAGE POOL	16,028,442.28	15,830,012.40		198,429.88-	53,460.15
	CORPORATE BACKED OBLIGATION					
	ALLY AUTO RECEIVABLES TRUST ASSET BCKD SEC SER 2022-2 CL A3 DTD 10/12/2022 4.760% 05/17/2027 NON CALLABLE 02008MAC3					
22,427.870	16258703	22,427.58	22,436.39		8.81	47.45
22,427.870	TOTAL ALLY AUTO RECEIVABLES TRUST	22,427.58 99.9987	22,436.39 100.0380	6/30/25	8.81	47.45
	ALLY AUTO RECIEVABLES TRUST ASSET BCKD SEC SER 2022-3 CL A3 DTD 12/14/2022 5.070% 04/15/2027 CALLABLE 02008DAC3					
18,167.610	16258703	18,166.51	18,193.41		26.90	40.94
18,167.610	TOTAL ALLY AUTO RECIEVABLES TRUST	18,166.51 99.9939	18,193.41 100.1420	6/30/25	26.90	40.94
	BRAZOS EDUCATION LOAN AUTHORIT SER 2021-2 CL A1B *0 DAY DELAY* DTD 11/23/21 01/25/2072 10620WAJ7					
52,741.710	16258702	52,741.71	52,197.94		543.77-	77.28
52,741.710	TOTAL BRAZOS EDUCATION LOAN AUTHORIT	52,741.71 100.0000	52,197.94 98.9690	6/30/25	543.77-	77.28

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	CARMAX AUTO OWNER TRUST ASSET BCKD SEC SER 2022-2 CL A3 DTD 04/28/2022 3.490% 02/16/2027 CALLABLE 14317HAC5					
59,180.930	16258702	59,171.93	59,044.81		127.12-	91.80
59,180.930	TOTAL CARMAX AUTO OWNER TRUST	59,171.93 99.9848	59,044.81 99.7700	6/30/25	127.12-	91.80
	CNH EQUIPMENT TRUST ASSET BCKD SEC SER 2022-A CL A3 DTD 03/31/2022 2.940% 07/15/2027 CALLABLE 12660DAC1					
65,756.820	16258703	65,751.95	65,270.22		481.73-	85.92
65,756.820	TOTAL CNH EQUIPMENT TRUST	65,751.95 99.9926	65,270.22 99.2600	6/30/25	481.73-	85.92
	COUNTRYWIDE ASSET-BACKED CERTIFICAT SER 2006-S2 CL A2 *24 DAY DELAY* DTD 03/01/06 5.627 07/25/2027 126685DW3					
0.010	16258702	0.00	0.01		0.01	0.00
0.010	TOTAL COUNTRYWIDE ASSET-BACKED CERTIFIC	0.00 0.0000	0.01 70.0000	2/17/24	0.01	0.00
	FORD CREDIT AUTO OWNER TRUST ASSET BCKD SEC SER 2022-C CL A3 DTD 09/23/2022 4.480% 12/15/2026 CALLABLE 34535AAD2					
21,760.400	16258703	21,759.16	21,757.14		2.02-	43.33
21,760.400	TOTAL FORD CREDIT AUTO OWNER TRUST	21,759.16 99.9943	21,757.14 99.9850	6/30/25	2.02-	43.33
	HONDA AUTO RECEIVABLES OWNER TRUST ASSET BCKD SEC SER 2022-2 CL A4 DTD 08/24/2022 3.760% 12/18/2028 CALLABLE 43815PAD1					
20,000.000	16258703	19,995.61	19,914.20		81.41-	27.16

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
20,000.000	TOTAL HONDA AUTO RECEIVABLES OWNER TRUS	19,995.61 99.9780	19,914.20 99.5710	6/30/25	81.41-	27.16
	JOHN DEERE OWNER TRUST ASSET BCKD SEC SER 2022-A CL A3 DTD 03/16/2022 2.320% 09/16/2026 NON CALLABLE 47787JAC2					
17,084.270	16258702	17,080.50	17,035.75		44.75-	17.62
8,283.280	16258703	8,281.45	8,259.76		21.69-	8.54
25,367.550	TOTAL JOHN DEERE OWNER TRUST	25,361.95 99.9779	25,295.51 99.7160	6/30/25	66.44-	26.16
	JOHN DEERE OWNER TRUST ASSET BCKD SEC SER 2022-B CL A3 DTD 07/20/2022 3.740% 02/16/2027 NON CALLABLE 47800AAC4					
20,569.590	16258703	20,567.63	20,502.94		64.69-	34.19
20,569.590	TOTAL JOHN DEERE OWNER TRUST	20,567.63 99.9905	20,502.94 99.6760	6/30/25	64.69-	34.19
	MERCEDES-BENZ AUTO RECEIVABLES ASSET BCKD SEC SER 2022-1 CL A3 DTD 11/22/2022 5.210% 08/16/2027 CALLABLE 58768PAC8					
14,264.780	16258703	14,261.96	14,308.86		46.90	33.03
14,264.780	TOTAL MERCEDES-BENZ AUTO RECEIVABLES	14,261.96 99.9802	14,308.86 100.3090	6/30/25	46.90	33.03
	PUBLIC SERVICE NEW HAMPSHIR SER 2018-1 CL A2 *0 DAY DELAY* DTD 05/08/18 3.506 08/01/2028 69363PAB6					
51,536.450	16258702	51,534.44	51,240.12		294.32-	752.86
51,536.450	TOTAL PUBLIC SERVICE NEW HAMPSHIR	51,534.44 99.9961	51,240.12 99.4250	6/30/25	294.32-	752.86

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	SBAP ASSET BCKD SEC SER 2022-25H DTD 08/17/2022 3.800% 08/01/2047 NON CALLABLE 83162CQ48					
418,738.950	16258702	418,738.95	393,095.38		25,643.57-	6,630.03
418,738.950	TOTAL SBAP	418,738.95 100.0000	393,095.38 93.8760	6/30/25	25,643.57-	6,630.03
	SMALL BUSINESS ADMIN SER 2008-20J CL1 *0 DAY DELAY* DTD 10/15/08 5.630 10/01/2028 83162CSB0					
11,716.500	16258702	12,401.19	11,806.60		594.59-	164.91
11,716.500	TOTAL SMALL BUSINESS ADMIN	12,401.19 105.8438	11,806.60 100.7690	6/30/25	594.59-	164.91
	SMALL BUSINESS ADMIN DTD 03/24/21 1.667 01/10/2031 831641FR1					
92,932.380	16258702	92,932.38	84,041.54		8,890.84-	441.59
92,932.380	TOTAL SMALL BUSINESS ADMIN	92,932.38 100.0000	84,041.54 90.4330	6/30/25	8,890.84-	441.59
	SMALL BUSINESS ADMINISTRATION ASSET BCKD SEC SER 2022-25J CL 1 DTD 10/12/2022 5.040% 10/01/2047 NON CALLABLE 83162CQ97					
58,812.320	16258702	58,812.32	59,485.13		672.81	674.33
58,812.320	TOTAL SMALL BUSINESS ADMINISTRATION	58,812.32 100.0000	59,485.13 101.1440	6/30/25	672.81	674.33
	SMALL BUSINESS ADMINISTRATION SER 2007-20E CL 1 *0 DAY DELAY* DTD 05/16/07 5.310 05/01/2027 83162CRA3					
6,044.650	16258702	6,064.48	6,020.53		43.95-	53.49
6,044.650	TOTAL SMALL BUSINESS ADMINISTRATION	6,064.48 100.3281	6,020.53 99.6010	6/30/25	43.95-	53.49

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	SMALL BUSINESS ADMINISTRATION SER 2008-20B CL 1 *0 DAY DELAY* DTD 02/13/08 5.160 02/01/2028 83162CRP0					
7,996.910	16258702	7,997.06	8,033.54		36.48	171.95
7,996.910	TOTAL SMALL BUSINESS ADMINISTRATION	7,997.06 100.0019	8,033.54 100.4580	6/30/25	36.48	171.95
	SMALL BUSINESS ADMINISTRATION ASSET BCKD SEC SER 2022-25K CL 1 DTD 11/16/2022 5.130% 11/01/2047 NON CALLABLE 83162CR47					
142,789.480	16258702	142,789.48	144,742.84		1,953.36	1,220.85
142,789.480	TOTAL SMALL BUSINESS ADMINISTRATION	142,789.48 100.0000	144,742.84 101.3680	6/30/25	1,953.36	1,220.85
	SMALL BUSINESS ADMINISTRATION ASSET BCKD SEC SER 2023-10A CL 1 DTD 03/22/2023 5.168% 03/01/2033 NON CALLABLE 83162CS79					
284,963.350	16258702	282,795.21	289,588.31		6,793.10	4,603.78
284,963.350	TOTAL SMALL BUSINESS ADMINISTRATION	282,795.21 99.2392	289,588.31 101.6230	6/30/25	6,793.10	4,603.78
	SMALL BUSINESS ADMINISTRATION ASSET BCKD SEC SER 2022-10A CL 1 DTD 03/23/2022 2.938% 03/10/2032 NON CALLABLE 831641FT7					
161,715.740	16258702	161,715.74	153,342.10		8,373.64-	1,588.08
161,715.740	TOTAL SMALL BUSINESS ADMINISTRATION	161,715.74 100.0000	153,342.10 94.8220	6/30/25	8,373.64-	1,588.08
	SMALL BUSINESS ADMINISTRATION ASSET BCKD SEC SER 2022-10B CL A DTD 09/21/2022 4.262% 09/10/2032 NON CALLABLE 831641FU4					
178,257.330	16258702	178,257.33	178,209.20		48.13-	2,539.38

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2025

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
178,257.330	TOTAL SMALL BUSINESS ADMINISTRATION	178,257.33 100.0000	178,209.20 99.9730	6/30/25	48.13-	2,539.38
	WORLD OMNI AUTO RECEIVABLES TR SER 2022-A CL A3 *0 DAY DELAY* DTD 02/16/22 1.660 05/17/2027 98164GAC4					
18,023.980	16258703	18,019.87	17,927.55		92.32-	19.52
18,023.980	TOTAL WORLD OMNI AUTO RECEIVABLES TR	18,019.87 99.9772	17,927.55 99.4650	6/30/25	92.32-	19.52
	WORLD OMNI AUTO RECEIVABLES TR WORLD ASSET BCKD SEC SER 2022-C CL A3 DTD 08/10/2022 4.210% 10/15/2027 CALLABLE 98163TAD5					
26,879.640	16258703	26,877.62	26,800.88		76.74-	114.61
26,879.640	TOTAL WORLD OMNI AUTO RECEIVABLES TR WO	26,877.62 99.9925	26,800.88 99.7070	6/30/25	76.74-	114.61
	TOTAL CORPORATE BACKED OBLIGATION	1,779,142.06	1,743,255.15		35,886.91-	19,482.64
	MORTGAGE BACKED OBLIGATION					
	ALLY AUTO RECEIVABLES TRUST ASSET BCKD SEC SER 2024-2 CL A3 DTD 09/27/2024 4.140% 07/16/2029 CALLABLE 02007NAC2					
120,000.000	16258703	119,987.59	119,888.40		99.19-	220.80
120,000.000	TOTAL ALLY AUTO RECEIVABLES TRUST	119,987.59 99.9897	119,888.40 99.9070	6/30/25	99.19-	220.80
	ALLY AUTO RECEIVABLES TRUST ASSET BCKD SEC SER 2024-1 CL A3 DTD 03/13/2024 5.080% 12/15/2028 CALLABLE 02008FAC8					
255,000.000	16258703	254,962.97	256,374.45		1,411.48	575.73

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
255,000.000	TOTAL ALLY AUTO RECEIVABLES TRUST	254,962.97 99.9855	256,374.45 100.5390	6/30/25	1,411.48	575.73
	AMERICAN EXPRESS CREDIT ACCOUN ASSET BCKD SEC SER 2023-3 CL A DTD 09/19/2023 5.230% 09/15/2028 NON CALLABLE 02582JKD1					
145,000.000	16258702	144,993.52	146,642.85		1,649.33	337.04
145,000.000	TOTAL AMERICAN EXPRESS CREDIT ACCOUN	144,993.52 99.9955	146,642.85 101.1330	6/30/25	1,649.33	337.04
	AMERICAN EXPRESS CREDIT ACCOUN ASSET BCKD SEC SER 2024-1 CL A DTD 04/23/2024 5.230% 04/16/2029 NON CALLABLE 02582JKH2					
170,000.000	16258702	169,965.15	173,394.90		3,429.75	395.16
170,000.000	16258703	169,965.15	173,394.90		3,429.75	395.16
340,000.000	TOTAL AMERICAN EXPRESS CREDIT ACCOUN	339,930.30 99.9795	346,789.80 101.9970	6/30/25	6,859.50	790.32
	AMERICAN EXPRESS CREDIT ACCOUN ASSET BCKD SEC SER 2024-3 CL A DTD 07/23/2024 4.650% 07/16/2029 NON CALLABLE 02589BAE0					
110,000.000	16258703	109,995.01	111,292.50		1,297.49	227.33
110,000.000	TOTAL AMERICAN EXPRESS CREDIT ACCOUN	109,995.01 99.9955	111,292.50 101.1750	6/30/25	1,297.49	227.33
	AMERICAN EXPRESS CREDIT ACCOUNT ASSET BCKD SEC SER 2025-1 CL A DTD 02/11/2025 4.560% 12/25/2029 NON CALLABLE 02582JKM1					
100,000.000	16258703	99,977.79	101,257.00		1,279.21	202.67
100,000.000	TOTAL AMERICAN EXPRESS CREDIT ACCOUNT	99,977.79 99.9778	101,257.00 101.2570	6/30/25	1,279.21	202.67

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	AMERICAN EXPRESS CREDIT ACCOUNT ASSET BCKD SEC SER 2025-2 CL A DTD 05/13/2025 4.280% 04/15/2030 NON CALLABLE 02582JKP4					
100,000.000	16258703	99,998.19	100,612.00		613.81	190.22
100,000.000	TOTAL AMERICAN EXPRESS CREDIT ACCOUNT	99,998.19 99.9982	100,612.00 100.6120	6/30/25	613.81	190.22
	AMERICREDIT AUTOMOBILE RECEIVA ASSET BCKD SEC SER 2024-1 CL A3 DTD 05/29/2024 5.430% 01/18/2029 CALLABLE 023947AD6					
20,000.000	16258703	19,998.15	20,190.00		191.85	39.22
20,000.000	TOTAL AMERICREDIT AUTOMOBILE RECEIVA	19,998.15 99.9907	20,190.00 100.9500	6/30/25	191.85	39.22
	BANK SER 2018-BN14 CL A4 *14 DAY DELAY* DTD 09/01/18 09/15/2060 06035RAS5					
480,000.000	16258702	501,600.40	474,753.60		26,846.80-	1,692.40
480,000.000	TOTAL BANK	501,600.40 104.5001	474,753.60 98.9070	6/30/25	26,846.80-	1,692.40
	BANK SER 2017-BNK6 CL A5 *14 DAY DELAY* DTD 07/01/17 3.518 07/15/2060 060352AF8					
100,000.000	16258702	97,828.13	98,144.00		315.87	293.17
100,000.000	TOTAL BANK	97,828.13 97.8281	98,144.00 98.1440	6/30/25	315.87	293.17
	BANK SER 2018-BN11 CL A2 *14 DAY DELAY* DTD 04/01/18 3.784 03/15/2061 06540TAC4					
173,395.920	16258702	171,987.08	170,599.04		1,388.04-	546.78

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
173,395.920	TOTAL BANK	171,987.08 99.1875	170,599.04 98.3870	6/30/25	1,388.04-	546.78
	BANK CMO SER 2018-BN12 CL A3 DTD 05/01/2018 3.990% 05/15/2061 CALLABLE 06541KAZ1					
70,000.000	16258702	66,262.11	69,349.70		3,087.59	232.75
70,000.000	TOTAL BANK	66,262.11 94.6602	69,349.70 99.0710	6/30/25	3,087.59	232.75
	BANK CMO SER 2017-BNK5 CL A4 DTD 06/01/2017 3.131% 06/15/2060 CALLABLE 06541WAW2					
136,214.950	16258702	131,223.95	133,374.87		2,150.92	355.41
136,214.950	TOTAL BANK	131,223.95 96.3359	133,374.87 97.9150	6/30/25	2,150.92	355.41
	BANK OF AMERICA CREDIT CARD ASSET BCKD SEC SER 2025-A1 CL A DTD 06/12/2025 4.310% 05/15/2030 CALLABLE 05522RDK1					
100,000.000	16258703	99,999.62	100,677.00		677.38	227.47
100,000.000	TOTAL BANK OF AMERICA CREDIT CARD	99,999.62 99.9996	100,677.00 100.6770	6/30/25	677.38	227.47
	BANK OF AMERICA CREDIT CARD TRUST ASSET BCKD SEC SER 2023-A1 CL A1 DTD 06/16/2023 4.790% 05/15/2028 NON CALLABLE 05522RDG0					
100,000.000	16258702	99,977.36	100,428.00		450.64	212.89
35,000.000	16258703	34,992.08	35,149.80		157.72	74.51
135,000.000	TOTAL BANK OF AMERICA CREDIT CARD TRUST	134,969.44 99.9774	135,577.80 100.4280	6/30/25	608.36	287.40

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	BANK OF AMERICA CREDIT CARD TRUST ASSET BCKD SEC SER 2024-A1 CL A DTD 06/13/2024 4.930% 05/15/2029 NON CALLABLE 05522RDJ4					
145,000.000	16258702	144,991.87	147,147.45		2,155.58	317.71
105,000.000	16258703	104,994.11	106,555.05		1,560.94	230.18
250,000.000	TOTAL BANK OF AMERICA CREDIT CARD TRUST	249,985.98 99.9944	253,702.50 101.4810	6/30/25	3,716.52	547.89
	BARCLAYS COMMERCIAL MORTGAGE S SER 2018-C2 CL A4 *14 DAY DELAY* DTD 12/01/18 4.047 12/15/2051 05491UBC1					
95,000.000	16258702	94,833.01	92,769.40		2,063.61-	320.39
95,000.000	TOTAL BARCLAYS COMMERCIAL MORTGAGE S	94,833.01 99.8242	92,769.40 97.6520	6/30/25	2,063.61-	320.39
	BARCLAYS COMMERCIAL MORTGAGE S SER 2018-C2 CL A5 *14 DAY DELAY* DTD 12/01/18 4.314 12/15/2051 05491UBD9					
120,000.000	16258702	123,421.88	117,794.40		5,627.48-	431.40
120,000.000	TOTAL BARCLAYS COMMERCIAL MORTGAGE S	123,421.88 102.8516	117,794.40 98.1620	6/30/25	5,627.48-	431.40
	BENCHMARK MORTGAGE TRUST SER 2018-B8 CL A5 *14 DAY DELAY* DTD 12/01/18 4.232 01/15/2052 08162UAW0					
180,000.000	16258702	187,664.06	176,248.80		11,415.26-	634.76
180,000.000	TOTAL BENCHMARK MORTGAGE TRUST	187,664.06 104.2578	176,248.80 97.9160	6/30/25	11,415.26-	634.76
	BMW VEHICLE LEASE TRUST ASSET BCKD SEC SER 2023-2 CL A3 DTD 10/11/2023 5.990% 09/25/2026 NON CALLABLE 055979AC2					
22,674.420	16258703	22,673.97	22,754.23		80.26	22.64

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
22,674.420	TOTAL BMW VEHICLE LEASE TRUST	22,673.97 99.9980	22,754.23 100.3520	6/30/25	80.26	22.64
	BMW VEHICLE LEASE TRUST ASSET BCKD SEC SER 2024-1 CL A3 DTD 02/14/2024 4.980% 03/25/2027 NON CALLABLE 05611UAD5					
150,000.000	16258703	149,996.28	150,511.50		515.22	124.50
150,000.000	TOTAL BMW VEHICLE LEASE TRUST	149,996.28 99.9975	150,511.50 100.3410	6/30/25	515.22	124.50
	BMW VEHICLE LEASE TRUST ASSET BCKD SEC SER 2024-2 CL A3 DTD 10/07/2024 4.180% 10/25/2027 NON CALLABLE 05613MAD1					
170,000.000	16258703	169,984.29	169,947.30		36.99-	118.43
170,000.000	TOTAL BMW VEHICLE LEASE TRUST	169,984.29 99.9908	169,947.30 99.9690	6/30/25	36.99-	118.43
	BMW VEHICLE LEASE TRUST ASSET BCKD SEC SER 2025-1 CL A3 DTD 06/10/2025 4.430% 06/26/2028 NON CALLABLE 096912AD2					
100,000.000	16258703	99,997.80	100,572.00		574.20	258.42
100,000.000	TOTAL BMW VEHICLE LEASE TRUST	99,997.80 99.9978	100,572.00 100.5720	6/30/25	574.20	258.42
	BMW VEHICLE OWNER TRUST ASSET BCKD SEC SER 2024-A CL A3 DTD 06/11/2024 5.180% 02/26/2029 CALLABLE 096919AD7					
65,000.000	16258703	64,990.13	65,819.65		829.52	56.12
65,000.000	TOTAL BMW VEHICLE OWNER TRUST	64,990.13 99.9848	65,819.65 101.2610	6/30/25	829.52	56.12

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	BRAZOS EDUCATION LOAN AUTHORIT SER 2021-1 CL A1B *0 DAY DELAY* DTD 09/29/21 11/25/2071 10620WAF5					
97,387.010	16258702	97,387.00	94,561.81		2,825.19-	140.74
97,387.010	TOTAL BRAZOS EDUCATION LOAN AUTHORIT	97,387.00 100.0000	94,561.81 97.0990	6/30/25	2,825.19-	140.74
	CAPITAL ONE MULTI-ASSET ASSET BCKD SEC SER 2024-A1 CL A DTD 09/24/2024 3.920% 09/17/2029 NON CALLABLE 14041NGE5					
105,000.000	16258703	104,979.50	104,680.80		298.70-	182.93
105,000.000	TOTAL CAPITAL ONE MULTI-ASSET	104,979.50 99.9805	104,680.80 99.6960	6/30/25	298.70-	182.93
	CARMAX AUTO OWNER TRUST ASSET BCKD SEC SER 2024-4 CL A3 DTD 11/05/2024 4.600% 10/15/2029 CALLABLE 14290DAC5					
130,000.000	16258703	129,975.68	130,954.20		978.52	265.78
130,000.000	TOTAL CARMAX AUTO OWNER TRUST	129,975.68 99.9813	130,954.20 100.7340	6/30/25	978.52	265.78
	CARMAX AUTO OWNER TRUST ASSET BCKD SEC SER 2024-1 CL A3 DTD 01/24/2024 4.920% 10/16/2028 CALLABLE 14318WAD9					
260,000.000	16258703	259,980.11	261,612.00		1,631.89	568.53
260,000.000	TOTAL CARMAX AUTO OWNER TRUST	259,980.11 99.9923	261,612.00 100.6200	6/30/25	1,631.89	568.53
	CARMAX AUTO OWNER TRUST ASSET BCKD SEC SER 2023-4 CL A3 DTD 10/18/2023 6.000% 07/17/2028 CALLABLE 14318XAC9					
75,000.000	16258703	74,985.26	76,081.50		1,096.24	200.00

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
75,000.000	TOTAL CARMAX AUTO OWNER TRUST	74,985.26 99.9803	76,081.50 101.4420	6/30/25	1,096.24	200.00
	CARMAX AUTO OWNER TRUST ASSET BCKD SEC SER 2024-2 CL A3 DTD 04/24/2024 5.640% 01/16/2029 CALLABLE 14319EAE6					
30,000.000	16258703	29,998.95	30,426.00		427.05	123.15
30,000.000	TOTAL CARMAX AUTO OWNER TRUST	29,998.95 99.9965	30,426.00 101.4200	6/30/25	427.05	123.15
	CARMAX AUTO OWNER TRUST ASSET BCKD SEC SER 2024-3 CL A3 DTD 07/30/2024 4.890% 07/16/2029 NON CALLABLE 14319GAD3					
50,000.000	16258703	49,997.75	50,516.00		518.25	108.67
50,000.000	TOTAL CARMAX AUTO OWNER TRUST	49,997.75 99.9955	50,516.00 101.0320	6/30/25	518.25	108.67
	CARMAX AUTO OWNER TRUST ASSET BCKD SEC SER 2025-1 CL A3 DTD 01/22/2025 4.840% 01/15/2030 CALLABLE 14319WAD8					
315,000.000	16258703	314,946.77	319,221.00		4,274.23	677.60
315,000.000	TOTAL CARMAX AUTO OWNER TRUST	314,946.77 99.9831	319,221.00 101.3400	6/30/25	4,274.23	677.60
	CARMAX AUTO OWNER TRUST ASSET BCKD SEC SER 2025-2 CL A3 DTD 05/02/2025 4.480% 03/15/2030 CALLABLE 14320AAD3					
70,000.000	16258703	69,989.73	70,641.20		651.47	139.38
70,000.000	TOTAL CARMAX AUTO OWNER TRUST	69,989.73 99.9853	70,641.20 100.9160	6/30/25	651.47	139.38

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	CITIBANK CREDIT CARD ISSURANCE ASSET BCKD SEC SER 2025-A1 CL A DTD 06/26/2025 4.300% 06/21/2030 NON CALLABLE 17305EHA6					
100,000.000	16258703	99,972.87	100,583.00		610.13	59.72
100,000.000	TOTAL CITIBANK CREDIT CARD ISSURANCE	99,972.87 99.9729	100,583.00 100.5830	6/30/25	610.13	59.72
	CITIGROUP COMERCIAL MORTGAGE TRUST CMO SER 2017-B1 CL A4 DTD 08/01/2017 3.458% 08/15/2050 CALLABLE 17326CAZ7					
150,000.000	16258702	149,794.92	146,920.50		2,874.42-	432.25
150,000.000	TOTAL CITIGROUP COMERCIAL MORTGAGE TRUS	149,794.92 99.8633	146,920.50 97.9470	6/30/25	2,874.42-	432.25
	CITIGROUP COML MORTGAGE TRUST SER 2017-P7 CL A-4 *13 DAY DELAY* DTD 04/18/17 3.712 04/14/2050 17325HBP8					
80,000.000	16258702	79,921.88	78,248.80		1,673.08-	247.47
80,000.000	TOTAL CITIGROUP COML MORTGAGE TRUST	79,921.88 99.9023	78,248.80 97.8110	6/30/25	1,673.08-	247.47
	CITIGROUP COMMERCIAL MORTGAGE CMO SER 2016-C1 CL A4 DTD 05/01/2016 3.209% 05/10/2049 CALLABLE 17290YAR9					
95,000.000	16258703	96,772.85	93,765.95		3,006.90-	254.44
95,000.000	TOTAL CITIGROUP COMMERCIAL MORTGAGE	96,772.85 101.8662	93,765.95 98.7010	6/30/25	3,006.90-	254.44
	CITIGROUP COMMERCIAL MORTGAGE CMO SER 2017-P7 CL A3 DTD 04/01/2017 3.442% 04/14/2050 CALLABLE 17325HBN3					
88,520.620	16258702	84,378.13	87,154.75		2,776.62	253.91

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
88,520.620	TOTAL CITIGROUP COMMERCIAL MORTGAGE	84,378.13 95.3203	87,154.75 98.4570	6/30/25	2,776.62	253.91
	CITIGROUP COMMERCIAL MORTGAGE SER 2018-B2 CL A4 *9 DAY DELAY* DTD 03/01/18 4.009 03/10/2051 17327FAD8					
90,000.000	16258702	94,338.28	88,502.40		5,835.88-	301.07
90,000.000	TOTAL CITIGROUP COMMERCIAL MORTGAGE	94,338.28 104.8203	88,502.40 98.3360	6/30/25	5,835.88-	301.07
	CITIGROUP COMMERCIAL MORTGAGE TRUST CMO SER 2016-P6 CL A4 DTD 12/01/2016 3.458% 12/10/2049 CALLABLE 17291EAV3					
88,680.870	16258703	86,377.94	87,428.70		1,050.76	255.55
88,680.870	TOTAL CITIGROUP COMMERCIAL MORTGAGE TRU	86,377.94 97.4031	87,428.70 98.5880	6/30/25	1,050.76	255.55
	CITIGROUP COMMERCIAL MORTGAGE TRUST CMO SER 2017-P8 CL A3 DTD 09/01/2017 3.203% 09/15/2050 CALLABLE 17326DAC6					
120,000.000	16258703	115,678.13	117,193.20		1,515.07	320.30
120,000.000	TOTAL CITIGROUP COMMERCIAL MORTGAGE TRU	115,678.13 96.3984	117,193.20 97.6610	6/30/25	1,515.07	320.30
	CNH EQUIPMENT ASSET BCKD SEC SER 2024-C CL A3 DTD 09/24/2024 4.030% 01/15/2030 CALLABLE 18978GAD6					
100,000.000	16258702	99,984.72	99,842.00		142.72-	179.11
110,000.000	16258703	109,983.19	109,826.20		156.99-	197.02
210,000.000	TOTAL CNH EQUIPMENT	209,967.91 99.9847	209,668.20 99.8420	6/30/25	299.71-	376.13

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	CNH EQUIPMENT TRUST ASSET BCKD SEC SER 2025-A CL A3 DTD 03/19/2025 4.360% 08/15/2030 CALLABLE 12674BAD7					
60,000.000	16258703	59,993.48	60,412.20		418.72	116.27
60,000.000	TOTAL CNH EQUIPMENT TRUST	59,993.48 99.9891	60,412.20 100.6870	6/30/25	418.72	116.27
	CNH EQUIPMENT TRUST ASSET BCKD SEC SER 2024-B CL A3 DTD 05/20/2024 5.190% 09/17/2029 CALLABLE 18978JAD0					
280,000.000	16258702	279,975.28	283,827.60		3,852.32	645.87
130,000.000	16258703	129,988.52	131,777.10		1,788.58	299.87
410,000.000	TOTAL CNH EQUIPMENT TRUST	409,963.80 99.9912	415,604.70 101.3670	6/30/25	5,640.90	945.74
	COMM MORTGAGE TRUST CMO SER 2016-COR1 CL A4 DTD 10/01/2016 3.091% 10/10/2049 NON CALLABLE 12594MBC1					
80,000.000	16258702	77,725.00	78,384.80		659.80	206.07
80,000.000	TOTAL COMM MORTGAGE TRUST	77,725.00 97.1562	78,384.80 97.9810	6/30/25	659.80	206.07
	COMMERCIAL MORTGAGE TRUST CMO SER 2016-COR1 CL A3 DTD 10/01/2016 2.826% 10/10/2049 CALLABLE 12594MBB3					
74,214.610	16258703	70,674.92	72,937.38		2,262.46	174.78
74,214.610	TOTAL COMMERCIAL MORTGAGE TRUST	70,674.92 95.2305	72,937.38 98.2790	6/30/25	2,262.46	174.78

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	CSAIL COMMERCIAL MORTGAGE TRUST SER 2015-C4 CL A4 *14 DAY DELAY* DTD 11/01/15 3.807 11/15/2048 12635RAX6					
64,626.270	16258703	66,124.96	64,373.58		1,751.38-	205.08
64,626.270	TOTAL CSAIL COMMERCIAL MORTGAGE TRUST	66,124.96 102.3190	64,373.58 99.6090	6/30/25	1,751.38-	205.08
	CSAIL COMMERCIAL MORTGATE TRUST CMO SER 2018-C14 CL A4 DTD 11/01/2018 4.421% 11/15/2051 CALLABLE 12596GAZ2					
85,000.000	16258702	87,354.10	84,501.05		2,853.05-	313.21
85,000.000	TOTAL CSAIL COMMERCIAL MORTGATE TRUST	87,354.10 102.7695	84,501.05 99.4130	6/30/25	2,853.05-	313.21
	DAIMLER TRUCKS RETAIL TRUST ASSET BCKD SEC SER 2024-1 CL A3 DTD 04/24/2024 5.490% 12/15/2027 CALLABLE 233874AC0					
100,000.000	16258703	99,991.12	101,040.00		1,048.88	244.00
100,000.000	TOTAL DAIMLER TRUCKS RETAIL TRUST	99,991.12 99.9911	101,040.00 101.0400	6/30/25	1,048.88	244.00
	DEUTSCHE BANK COMMERCIAL MORTGAGE CMO SER 2016-C1 CL A3A DTD 04/01/2016 3.015% 05/10/2049 NON CALLABLE 23312LAR9					
61,679.810	16258703	58,624.73	61,125.31		2,500.58	154.97
61,679.810	TOTAL DEUTSCHE BANK COMMERCIAL MORTGAGE	58,624.73 95.0469	61,125.31 99.1010	6/30/25	2,500.58	154.97
	DEUTSCHE BANK COMMERCIAL MORTGAGE CMO SER 2016-C3 CL A4 DTD 08/01/2016 2.632% 08/10/2049 CALLABLE 23312VAE6					
49,656.360	16258703	46,748.75	48,857.89		2,109.14	108.91

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
49,656.360	TOTAL DEUTSCHE BANK COMMERCIAL MORTGAGE	46,748.75 94.1445	48,857.89 98.3920	6/30/25	2,109.14	108.91
	FED HOME LN MTG CORP SER Q004 CL A2H *24 DAY DELAY* DTD 09/01/17 01/25/2046 3137FARK6					
2,897.300	16258703	2,940.60	2,885.22		55.38-	17.52
2,897.300	TOTAL FED HOME LN MTG CORP	2,940.60 101.4945	2,885.22 99.5830	6/30/25	55.38-	17.52
	FED HOME LN MTG CORP SER 2021-1 CL TTU *24 DAY DELAY* DTD 03/01/21 2.500 09/25/2060 35563PWF2					
39,289.230	16258703	40,931.03	36,008.97		4,922.06-	81.85
39,289.230	TOTAL FED HOME LN MTG CORP	40,931.03 104.1788	36,008.97 91.6510	6/30/25	4,922.06-	81.85
	FED NATL MTG ASSN REMIC SER 2002-T18 *24 DAY DELAY* DTD 11/01/02 05/25/2042 31392GFS9					
30,745.770	16258702	30,904.33	31,026.79		122.46	94.04
30,745.770	TOTAL FED NATL MTG ASSN REMIC	30,904.33 100.5157	31,026.79 100.9140	6/30/25	122.46	94.04
	FED NATL MTG ASSN SER 2005-29 CL WQ *24 DAY DELAY* DTD 03/01/05 5.500 04/25/2035 31394DJE1					
6,188.510	16258703	6,280.86	6,445.27		164.41	28.38
6,188.510	TOTAL FED NATL MTG ASSN SER 2005-29 CL	6,280.86 101.4923	6,445.27 104.1490	6/30/25	164.41	28.38

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FEDERAL HOME LOAN MORTGAGE CORP CMO SER 2023-K508 CL A2 DTD 10/01/2023 VAR CPN 08/25/2028 NON CALLABLE 3137HAQ74					
55,000.000	16258703	53,793.52	55,946.55		2,153.03	217.25
55,000.000	TOTAL FEDERAL HOME LOAN MORTGAGE CORP	53,793.52 97.8064	55,946.55 101.7210	6/30/25	2,153.03	217.25
	FEDERAL HOME LOAN MORTGAGE CORP CMO SER 2023-K509 CL A2 DTD 10/01/2023 4.850% 09/25/2028 NON CALLABLE 3137HAST4					
600,000.000	16258703	597,737.71	612,324.00		14,586.29	2,425.00
600,000.000	TOTAL FEDERAL HOME LOAN MORTGAGE CORP	597,737.71 99.6230	612,324.00 102.0540	6/30/25	14,586.29	2,425.00
	FEDERAL HOME LOAN MORTGAGE CORP CMO SER 2023-K511 CL A2 DTD 12/01/2023 4.860% 10/25/2028 NON CALLABLE 3137HB3G7					
130,000.000	16258703	129,626.51	132,841.80		3,215.29	526.50
130,000.000	TOTAL FEDERAL HOME LOAN MORTGAGE CORP	129,626.51 99.7127	132,841.80 102.1860	6/30/25	3,215.29	526.50
	FEDERAL HOME LOAN MORTGAGE CORP CMO SER 2025-Q032 CL A DTD 03/01/2025 VAR CPN 09/25/2029 NON CALLABLE 3137HKQ23					
129,317.830	16258703	129,278.77	130,804.99		1,526.22	533.50
129,317.830	TOTAL FEDERAL HOME LOAN MORTGAGE CORP	129,278.77 99.9698	130,804.99 101.1500	6/30/25	1,526.22	533.50

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FHLMC MULTIFAMILY STRUCTURED P SER Q016 CL APT1 *24 DAY DELAY* DTD 09/01/21 05/25/2051 3137H2NT7					
110,579.620	16258703	111,685.06	107,863.78		3,821.28-	114.44
110,579.620	TOTAL FHLMC MULTIFAMILY STRUCTURED P	111,685.06 100.9997	107,863.78 97.5440	6/30/25	3,821.28-	114.44
	FIFTH THIRD AUTO TRUST ASSET BCKD SEC SER 2023-1 CL A3 DTD 08/23/2023 5.530% 08/15/2028 CALLABLE 31680EAD3					
78,309.180	16258703	78,304.33	78,920.77		616.44	192.47
78,309.180	TOTAL FIFTH THIRD AUTO TRUST	78,304.33 99.9938	78,920.77 100.7810	6/30/25	616.44	192.47
	FORD CREDIT AUTO LEASE TRUST ASSET BCKD SEC SER 2024-B CL A3 DTD 07/23/2024 4.990% 12/15/2027 CALLABLE 345279AD5					
100,000.000	16258703	99,996.82	100,715.00		718.18	221.78
100,000.000	TOTAL FORD CREDIT AUTO LEASE TRUST	99,996.82 99.9968	100,715.00 100.7150	6/30/25	718.18	221.78
	FORD CREDIT AUTO LEASE TRUST ASSET BCKD SEC SER 2025-A CL A3 DTD 01/27/2025 4.720% 06/15/2028 CALLABLE 345282AD9					
175,000.000	16258703	174,980.00	176,384.25		1,404.25	367.11
175,000.000	TOTAL FORD CREDIT AUTO LEASE TRUST	174,980.00 99.9886	176,384.25 100.7910	6/30/25	1,404.25	367.11
	FORD CREDIT AUTO LEASE TRUST ASSET BCKD SEC SER 2024-A CL A3 DTD 01/22/2024 5.060% 05/15/2027 CALLABLE 345290AD2					
80,000.000	16258703	79,991.44	80,162.40		170.96	179.91

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
80,000.000	TOTAL FORD CREDIT AUTO LEASE TRUST	79,991.44 99.9893	80,162.40 100.2030	6/30/25	170.96	179.91
	FORD CREDIT AUTO OWNER TRUST ASSET BCKD SEC SER 2023-C CL A3 DTD 11/21/2023 5.530% 09/15/2028 CALLABLE 344940AD3					
120,000.000	16258703	119,974.22	121,194.00		1,219.78	294.93
120,000.000	TOTAL FORD CREDIT AUTO OWNER TRUST	119,974.22 99.9785	121,194.00 100.9950	6/30/25	1,219.78	294.93
	FORD CREDIT AUTO OWNER TRUST ASSET BCKD SEC SER 2024-C CL A3 DTD 09/20/2024 4.070% 07/15/2029 CALLABLE 34532UAD1					
170,000.000	16258703	169,998.84	169,763.70		235.14-	307.51
170,000.000	TOTAL FORD CREDIT AUTO OWNER TRUST	169,998.84 99.9993	169,763.70 99.8610	6/30/25	235.14-	307.51
	FORD CREDIT AUTO OWNER TRUST ASSET BCKD SEC SER 2024-A CL A3 DTD 03/19/2024 5.090% 12/15/2028 CALLABLE 34535EAD4					
185,000.000	16258703	184,968.90	186,805.60		1,836.70	418.51
185,000.000	TOTAL FORD CREDIT AUTO OWNER TRUST	184,968.90 99.9832	186,805.60 100.9760	6/30/25	1,836.70	418.51
	FORD CREDIT AUTO OWNER TRUST ASSET BCKD SEC SER 2025-A CL A3 DTD 03/25/2025 4.450% 10/15/2029 CALLABLE 34535KAD0					
55,000.000	16258703	54,994.65	55,166.10		171.45	108.78
55,000.000	TOTAL FORD CREDIT AUTO OWNER TRUST	54,994.65 99.9903	55,166.10 100.3020	6/30/25	171.45	108.78

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	FREDDIE MAC - SCRT SER 2018-3 CL MA *24 DAY DELAY* DTD 07/01/18 3.500 08/25/2057 35563PGG8					
25,436.300	16258702	25,298.45	24,521.87		776.58-	74.18
25,436.300	TOTAL FREDDIE MAC - SCRT	25,298.45 99.4581	24,521.87 96.4050	6/30/25	776.58-	74.18
	FREDDIE MAC - SCRT SER 2019-1 CL M55D *24 DAY DELAY* DTD 02/01/19 4.000 07/25/2058 35563PJK6					
61,188.900	16258702	62,671.27	57,109.44		5,561.83-	203.96
61,188.900	TOTAL FREDDIE MAC - SCRT	62,671.27 102.4226	57,109.44 93.3330	6/30/25	5,561.83-	203.96
	FREDDIE MAC - SCRT SER 2020-2 CL M55H *24 DAY DELAY* DTD 06/01/20 2.500 11/25/2059 35563PRC5					
40,086.970	16258703	42,251.01	35,300.99		6,950.02-	83.51
40,086.970	TOTAL FREDDIE MAC - SCRT	42,251.01 105.3984	35,300.99 88.0610	6/30/25	6,950.02-	83.51
	FREDDIE MAC - SCRT SER 2020-3 CL TTU *24 DAY DELAY* DTD 10/01/20 2.500 05/01/2060 35563PSU4					
19,664.380	16258703	20,591.29	18,308.52		2,282.77-	25.99
19,664.380	TOTAL FREDDIE MAC - SCRT	20,591.29 104.7136	18,308.52 93.1050	6/30/25	2,282.77-	25.99
	FREDDIE MAC - SCRT SER 2020-3 CL M5TU *24 DAY DELAY* DTD 10/01/20 2.500 05/01/2060 35563PTK5					
17,615.490	16258703	18,550.93	15,404.39		3,146.54-	30.18
17,615.490	TOTAL FREDDIE MAC - SCRT	18,550.93 105.3103	15,404.39 87.4480	6/30/25	3,146.54-	30.18

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	GM FINANCIAL ASSET BCKD SEC SER 2025-2 CL A3 DTD 05/14/2025 4.280% 04/16/2030 CALLABLE 362549AD9					
80,000.000	16258703	79,988.22	80,430.40		442.18	142.67
80,000.000	TOTAL GM FINANCIAL	79,988.22 99.9853	80,430.40 100.5380	6/30/25	442.18	142.67
	GM FINANCIAL AUTOMOBILE LEASIN ASSET BCKD SEC SER 2024-1 CL A3 DTD 02/15/2024 5.090% 03/22/2027 CALLABLE 36269FAD8					
205,000.000	16258703	204,974.38	205,617.05		642.67	318.83
205,000.000	TOTAL GM FINANCIAL AUTOMOBILE LEASIN	204,974.38 99.9875	205,617.05 100.3010	6/30/25	642.67	318.83
	GM FINANCIAL AUTOMOBILE LEASIN ASSET BCKD SEC SER 2025-2 CL A3 DTD 05/29/2025 4.580% 05/22/2028 CALLABLE 362962AD4					
80,000.000	16258703	79,998.67	80,511.20		512.53	111.96
80,000.000	TOTAL GM FINANCIAL AUTOMOBILE LEASIN	79,998.67 99.9983	80,511.20 100.6390	6/30/25	512.53	111.96
	GM FINANCIAL AUTOMOBILE LEASIN ASSET BCKD SEC SER 2024-3 CL A3 DTD 10/02/2024 4.210% 10/20/2027 CALLABLE 38012QAD0					
65,000.000	16258703	64,992.31	64,984.40		7.91-	83.62
65,000.000	TOTAL GM FINANCIAL AUTOMOBILE LEASIN	64,992.31 99.9882	64,984.40 99.9760	6/30/25	7.91-	83.62

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	GM FINANCIAL SECURITIZED TERM ASSET BCKD SEC SER 2024-1 CL A3 DTD 01/17/2024 4.850% 12/18/2028 CALLABLE 36268GAD7					
95,000.000	16258703	94,980.90	95,475.00		494.10	191.98
95,000.000	TOTAL GM FINANCIAL SECURITIZED TERM	94,980.90 99.9799	95,475.00 100.5000	6/30/25	494.10	191.98
	GM FINANCIAL SECURITIZED TERM ASSET BCKD SEC SER 2023-4 CL A3 DTD 10/11/2023 5.780% 08/16/2028 CALLABLE 379930AD2					
55,000.000	16258703	54,988.70	55,635.25		646.55	132.46
55,000.000	TOTAL GM FINANCIAL SECURITIZED TERM	54,988.70 99.9795	55,635.25 101.1550	6/30/25	646.55	132.46
	GM FINANCIAL SECURITIZED TERM ASSET BCKD SEC SER 2024-3 CL A3 DTD 07/10/2024 5.130% 04/16/2029 CALLABLE 38013KAD2					
60,000.000	16258703	59,990.77	60,612.60		621.83	128.25
60,000.000	TOTAL GM FINANCIAL SECURITIZED TERM	59,990.77 99.9846	60,612.60 101.0210	6/30/25	621.83	128.25
	GM FINANCIAL SECURITIZED TERM ASSET BCKD SEC SER 2024-4 CL A3 DTD 10/16/2024 4.400% 08/16/2029 CALLABLE 38014AAD3					
135,000.000	16258703	134,974.00	135,388.80		414.80	214.50
135,000.000	TOTAL GM FINANCIAL SECURITIZED TERM	134,974.00 99.9807	135,388.80 100.2880	6/30/25	414.80	214.50

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	GM FINL AUTO LEASING TRUST ASSET BCKD SEC SER 2023-2 CL A3 DTD 05/17/2023 5.050% 07/20/2026 CALLABLE 362548AD1					
8,588.040	16258703	8,587.14	8,592.85		5.71	13.25
8,588.040	TOTAL GM FINL AUTO LEASING TRUST	8,587.14 99.9895	8,592.85 100.0560	6/30/25	5.71	13.25
	GOVT NATL MTG ASSN SER 2016-H01 CL FA *0 DAY DELAY* DTD 01/20/16 01/20/2066 38376RPB6					
25,371.750	16258703	25,658.90	25,458.01		200.89-	69.72
25,371.750	TOTAL GOVT NATL MTG ASSN	25,658.90 101.1318	25,458.01 100.3400	6/30/25	200.89-	69.72
	GOVT NATL MTG ASSN SER 2019-H06 CL FD *0 DAY DELAY* DTD 04/20/19 01/20/2069 38381TC37					
121,920.040	16258702	121,920.04	121,698.15		221.89-	242.01
121,920.040	TOTAL GOVT NATL MTG ASSN	121,920.04 100.0000	121,698.15 99.8180	6/30/25	221.89-	242.01
	GS MORTGAGE SECURITIES TRUST SER 2018-GS10 CL A5 *9 DAY DELAY* DTD 07/01/18 07/10/2051 36250SAE9					
175,000.000	16258702	184,255.86	171,136.00		13,119.86-	605.94
175,000.000	TOTAL GS MORTGAGE SECURITIES TRUST	184,255.86 105.2891	171,136.00 97.7920	6/30/25	13,119.86-	605.94
	GS MORTGAGE SECURITIES TRUST CMO SER 2017-GS5 CL A3 DTD 03/01/2017 3.409% 03/10/2050 CALLABLE 36252HAC5					
77,695.780	16258703	75,423.10	76,449.54		1,026.44	220.47

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
77,695.780	TOTAL GS MORTGAGE SECURITIES TRUST	75,423.10 97.0749	76,449.54 98.3960	6/30/25	1,026.44	220.47
	GS MORTGAGE SECURITIES TRUST CMO SER 2017-GS6 CL A2 DTD 05/01/2017 3.164% 05/10/2050 CALLABLE 36253PAB8					
69,290.280	16258703	67,046.47	67,904.47		858.00	182.70
69,290.280	TOTAL GS MORTGAGE SECURITIES TRUST	67,046.47 96.7617	67,904.47 98.0000	6/30/25	858.00	182.70
	GS MORTGAGE SECURITIES TRUST SER 2020-GSA2 CL A4 *9 DAY DELAY* DTD 12/01/20 1.721 12/10/2053 36264KAU4					
100,000.000	16258703	87,523.44	88,803.00		1,279.56	143.42
100,000.000	TOTAL GS MORTGAGE SECURITIES TRUST	87,523.44 87.5234	88,803.00 88.8030	6/30/25	1,279.56	143.42
	HONDA AUTO RECEIVABLES ASSET BCKD SEC SER 2024-4 CL A3 DTD 10/24/2024 4.330% 05/15/2029 CALLABLE 43816DAC9					
105,000.000	16258703	104,985.14	105,242.55		257.41	202.14
105,000.000	TOTAL HONDA AUTO RECEIVABLES	104,985.14 99.9858	105,242.55 100.2310	6/30/25	257.41	202.14
	HONDA AUTO RECEIVABLES OWNER ASSET BCKD SEC SER 2024-1 CL A3 DTD 02/21/2024 5.210% 08/15/2028 CALLABLE 437918AC9					
200,000.000	16258703	199,991.30	201,714.00		1,722.70	463.11
200,000.000	TOTAL HONDA AUTO RECEIVABLES OWNER	199,991.30 99.9956	201,714.00 100.8570	6/30/25	1,722.70	463.11

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	HONDA AUTO RECEIVABLES OWNER ASSET BCKD SEC SER 2025-2 CL A3 DTD 05/08/2025 4.150% 10/15/2029 NON CALLABLE 437921AD1					
85,000.000	16258703	84,990.51	85,168.30		177.79	156.78
85,000.000	TOTAL HONDA AUTO RECEIVABLES OWNER	84,990.51 99.9888	85,168.30 100.1980	6/30/25	177.79	156.78
	HONDA AUTO RECEIVABLES OWNER ASSET BCKD SEC SER 2024-2 CL A3 DTD 05/21/2024 5.270% 11/20/2028 CALLABLE 437930AC4					
130,000.000	16258702	129,984.21	131,553.50		1,569.29	247.40
80,000.000	16258703	79,990.28	80,956.00		965.72	152.24
210,000.000	TOTAL HONDA AUTO RECEIVABLES OWNER	209,974.49 99.9879	212,509.50 101.1950	6/30/25	2,535.01	399.64
	HONDA AUTO RECEIVABLES OWNER ASSET BCKD SEC SER 2023-4 CL A3 DTD 11/08/2023 5.670% 06/21/2028 NON CALLABLE 438123AC5					
95,000.000	16258703	94,983.27	96,013.65		1,030.38	149.63
95,000.000	TOTAL HONDA AUTO RECEIVABLES OWNER	94,983.27 99.9824	96,013.65 101.0670	6/30/25	1,030.38	149.63
	HONDA AUTO RECEIVABLES OWNER ASSET BCKD SEC SER 2023-4 CL A4 DTD 11/08/2023 5.660% 02/21/2030 CALLABLE 438123AD3					
10,000.000	16258703	9,997.64	10,234.50		236.86	15.72
10,000.000	TOTAL HONDA AUTO RECEIVABLES OWNER	9,997.64 99.9764	10,234.50 102.3450	6/30/25	236.86	15.72

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	HONDA AUTO RECEIVABLES OWNER T ASSET BCKD SEC SER 2024-3 CL A3 DTD 08/21/2024 4.570% 03/21/2029 CALLABLE 43813YAC6					
150,000.000	16258703	149,976.44	150,816.00		839.56	1,904.17
150,000.000	TOTAL HONDA AUTO RECEIVABLES OWNER T	149,976.44 99.9843	150,816.00 100.5440	6/30/25	839.56	1,904.17
	HONDA AUTO RECEIVABLES OWNER TRUST ASSET BCKD SEC SER 2023-3 CL A3 DTD 08/22/2023 5.410% 02/18/2028 CALLABLE 43815QAC1					
56,433.420	16258703	56,421.78	56,796.29		374.51	110.25
56,433.420	TOTAL HONDA AUTO RECEIVABLES OWNER TRUS	56,421.78 99.9794	56,796.29 100.6430	6/30/25	374.51	110.25
	HYUNDAI AUTO RECEIVABLES TRUST ASSET BCKD SEC SER 2024-A CL A3 DTD 03/20/2024 4.990% 02/15/2029 CALLABLE 448973AD9					
145,000.000	16258703	144,968.03	146,303.55		1,335.52	321.58
145,000.000	TOTAL HYUNDAI AUTO RECEIVABLES TRUST	144,968.03 99.9780	146,303.55 100.8990	6/30/25	1,335.52	321.58
	HYUNDAI AUTO RECEIVABLES TRUST ASSET BCKD SEC SER 2024-C CL A3 DTD 10/16/2024 4.410% 05/15/2029 CALLABLE 448976AD2					
160,000.000	16258703	159,988.29	160,804.80		816.51	313.60
160,000.000	TOTAL HYUNDAI AUTO RECEIVABLES TRUST	159,988.29 99.9927	160,804.80 100.5030	6/30/25	816.51	313.60

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	HYUNDAI AUTO RECEIVABLES TRUST ASSET BCKD SEC SER 2023-C CL A3 DTD 11/13/2023 5.540% 10/16/2028 CALLABLE 44918CAD4					
130,000.000	16258703	129,982.91	131,417.00		1,434.09	320.09
130,000.000	TOTAL HYUNDAI AUTO RECEIVABLES TRUST	129,982.91 99.9869	131,417.00 101.0900	6/30/25	1,434.09	320.09
	HYUNDAI AUTO RECEIVABLES TRUST ASSET BCKD SEC SER 2023-B CL A3 DTD 07/19/2023 5.480% 04/17/2028 CALLABLE 44933XAD9					
51,972.650	16258703	51,970.40	52,306.31		335.91	126.58
51,972.650	TOTAL HYUNDAI AUTO RECEIVABLES TRUST	51,970.40 99.9957	52,306.31 100.6420	6/30/25	335.91	126.58
	HYUNDAI AUTO RECEIVABLES TRUST ASSET BCKD SEC SER 2024-B CL A3 DTD 07/24/2024 4.840% 03/15/2029 CALLABLE 44934QAD3					
45,000.000	16258703	44,993.21	45,458.55		465.34	96.80
45,000.000	TOTAL HYUNDAI AUTO RECEIVABLES TRUST	44,993.21 99.9849	45,458.55 101.0190	6/30/25	465.34	96.80
	HYUNDAI AUTO RECEIVABLES TRUST ASSET BCKD SEC SER 2025-A CL A3 DTD 03/12/2025 4.320% 10/15/2029 CALLABLE 44935CAD3					
40,000.000	16258703	39,994.10	40,154.40		160.30	76.80
40,000.000	TOTAL HYUNDAI AUTO RECEIVABLES TRUST	39,994.10 99.9852	40,154.40 100.3860	6/30/25	160.30	76.80

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	JOHN DEERE OWNER TRUST ASSET BCKD SEC SER 2024-B CL A3 DTD 06/18/2024 5.200% 03/15/2029 CALLABLE 47786WAD2					
60,000.000	16258703	59,988.27	60,947.40		959.13	138.67
60,000.000	TOTAL JOHN DEERE OWNER TRUST	59,988.27 99.9804	60,947.40 101.5790	6/30/25	959.13	138.67
	JOHN DEERE OWNER TRUST ASSET BCKD SEC SER 2024-C CL A3 DTD 09/17/2024 4.060% 06/15/2029 CALLABLE 477911AD3					
105,000.000	16258702	104,975.58	104,948.55		27.03-	189.47
75,000.000	16258703	74,982.56	74,963.25		19.31-	135.33
180,000.000	TOTAL JOHN DEERE OWNER TRUST	179,958.14 99.9767	179,911.80 99.9510	6/30/25	46.34-	324.80
	JOHN DEERE OWNER TRUST ASSET BCKD SEC SER 2023-B CL A3 DTD 06/28/2023 5.180% 03/15/2028 CALLABLE 477920AC6					
46,424.380	16258702	46,416.64	46,672.29		255.65	106.88
46,424.380	TOTAL JOHN DEERE OWNER TRUST	46,416.64 99.9833	46,672.29 100.5340	6/30/25	255.65	106.88
	JOHN DEERE OWNER TRUST ASSET BCKD SEC SER 2025-A CL A3 DTD 03/11/2025 4.230% 09/17/2029 CALLABLE 47800DAD6					
45,000.000	16258703	44,997.17	45,111.15		113.98	84.60
45,000.000	TOTAL JOHN DEERE OWNER TRUST	44,997.17 99.9937	45,111.15 100.2470	6/30/25	113.98	84.60

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	JOHN DEERE OWNER TRUST ASSET BCKD SEC SER 2024-A CL A3 DTD 03/19/2024 4.960% 11/15/2028 CALLABLE 47800RAD5					
75,000.000	16258702	74,995.80	75,693.00		697.20	165.33
175,000.000	16258703	174,990.20	176,617.00		1,626.80	385.78
250,000.000	TOTAL JOHN DEERE OWNER TRUST	249,986.00 99.9944	252,310.00 100.9240	6/30/25	2,324.00	551.11
	JP MORGAN CHASE COMMERCIAL CMO SER 2015-JP1 CL A4 DTD 12/01/2015 3.649% 01/15/2049 CALLABLE 46590KAD6					
50,468.590	16258703	49,829.84	50,231.39		401.55	156.83
50,468.590	TOTAL JP MORGAN CHASE COMMERCIAL	49,829.84 98.7344	50,231.39 99.5300	6/30/25	401.55	156.83
	JP MORGAN CHASE COMMERCIAL MOR SER 2017-JP5 CL A5 *14 DAY DELAY* DTD 03/01/17 3.723 03/15/2050 46647TAS7					
75,000.000	16258702	75,433.59	73,819.50		1,614.09-	232.70
75,000.000	TOTAL JP MORGAN CHASE COMMERCIAL MOR	75,433.59 100.5781	73,819.50 98.4260	6/30/25	1,614.09-	232.70
	JPMBB COMMERCIAL MORTGAGE SECU SER 2015-C30 CL A5 *14 DAY DELAY* DTD 07/01/15 3.822 07/15/2048 46644UBA5					
43,779.720	16258703	45,191.25	43,658.01		1,533.24-	139.04
43,779.720	TOTAL JPMBB COMMERCIAL MORTGAGE SECU	45,191.25 103.2242	43,658.01 99.7220	6/30/25	1,533.24-	139.04
	JPMBB COMMERCIAL MORTGAGE SECU SER 2016-C1 CL A5 *14 DAY DELAY* DTD 03/01/16 3.576 03/15/2049 46645LAY3					
75,000.000	16258703	76,792.97	74,377.50		2,415.47-	223.51

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
75,000.000	TOTAL JPMBB COMMERCIAL MORTGAGE SECU	76,792.97 102.3906	74,377.50 99.1700	6/30/25	2,415.47-	223.51
	JPMDB COMMERCIAL MORTGAGE SECU SER 2016-C2 CL A4 *14 DAY DELAY* DTD 05/01/16 3.144 06/15/2049 46590LAT9					
35,000.000	16258703	33,887.11	34,341.65		454.54	91.70
35,000.000	TOTAL JPMDB COMMERCIAL MORTGAGE SECU	33,887.11 96.8203	34,341.65 98.1190	6/30/25	454.54	91.70
	JPMDB COMMERCIAL MORTGAGE SECURITIES CMO SER 2016-C4 CL A2 DTD 11/01/2016 2.882% 12/15/2049 CALLABLE 46646RAH6					
56,561.250	16258703	54,190.53	55,573.12		1,382.59	135.85
56,561.250	TOTAL JPMDB COMMERCIAL MORTGAGE SECURIT	54,190.53 95.8086	55,573.12 98.2530	6/30/25	1,382.59	135.85
	MERCEDES-BENZ AUTO LEASE TRUST ASSET BCKD SEC SER 2023-A CL A3 DTD 05/24/2023 4.740% 01/15/2027 CALLABLE 58768RAC4					
24,297.940	16258703	24,297.09	24,302.31		5.22	51.19
24,297.940	TOTAL MERCEDES-BENZ AUTO LEASE TRUST	24,297.09 99.9965	24,302.31 100.0180	6/30/25	5.22	51.19
	MERCEDES-BENZ AUTO LEASE TRUST ASSET BCKD SEC SER 2025-A CL A3 DTD 05/21/2025 4.610% 04/16/2029 CALLABLE 58768YAD7					
95,000.000	16258703	94,988.42	96,079.20		1,090.78	194.64
95,000.000	TOTAL MERCEDES-BENZ AUTO LEASE TRUST	94,988.42 99.9878	96,079.20 101.1360	6/30/25	1,090.78	194.64

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	MERCEDES-BENZ AUTO LEASE TRUST ASSET BCKD SEC SER 2024-B CL A3 DTD 09/25/2024 4.230% 02/15/2028 CALLABLE 58769GAD5					
100,000.000	16258703	99,983.17	99,972.00		11.17-	188.00
100,000.000	TOTAL MERCEDES-BENZ AUTO LEASE TRUST	99,983.17 99.9832	99,972.00 99.9720	6/30/25	11.17-	188.00
	MERCEDES-BENZ AUTO LEASE TRUST ASSET BCKD SEC SER 2024-A CL A3 DTD 05/23/2024 5.320% 01/18/2028 CALLABLE 58770JAD6					
80,000.000	16258703	79,990.64	80,976.80		986.16	189.16
80,000.000	TOTAL MERCEDES-BENZ AUTO LEASE TRUST	79,990.64 99.9883	80,976.80 101.2210	6/30/25	986.16	189.16
	MERCEDES-BENZ AUTO RECEIVABLES ASSET BCKD SEC SER 2025-1 CL A3 DTD 01/23/2025 4.780% 12/17/2029 CALLABLE 58773DAD6					
290,000.000	16258703	289,938.32	293,830.90		3,892.58	616.09
290,000.000	TOTAL MERCEDES-BENZ AUTO RECEIVABLES	289,938.32 99.9787	293,830.90 101.3210	6/30/25	3,892.58	616.09
	MERCEDES-BENZ AUTO RECEIVABLES ASSET BCKD SEC SER 2024-1 CL A3 DTD 01/24/2024 4.800% 04/16/2029 CALLABLE 587918AD5					
140,000.000	16258702	139,990.70	140,774.20		783.50	298.67
220,000.000	16258703	219,985.39	221,216.60		1,231.21	469.33
360,000.000	TOTAL MERCEDES-BENZ AUTO RECEIVABLES	359,976.09 99.9934	361,990.80 100.5530	6/30/25	2,014.71	768.00

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	MERCEDES-BENZ AUTO RECEIVABLES TRUST ASSET BCKD SEC SER 2023-2 CL A3 DTD 10/25/2023 5.950% 11/15/2028 CALLABLE 58769FAC9					
95,000.000	16258703	94,991.88	96,234.05		1,242.17	251.22
95,000.000	TOTAL MERCEDES-BENZ AUTO RECEIVABLES TR	94,991.88 99.9915	96,234.05 101.2990	6/30/25	1,242.17	251.22
	MISSISSIPPI HIGHER EDUCATION A SER 2014-1 CL A1 *0 DAY DELAY* DTD 07/29/14 10/25/2035 60535YAA1					
33,228.510	16258703	33,275.24	33,032.79		242.45-	50.33
33,228.510	TOTAL MISSISSIPPI HIGHER EDUCATION A	33,275.24 100.1406	33,032.79 99.4110	6/30/25	242.45-	50.33
	MORGAN STANLEY BAML TRUST SER 2016-C32 CL A4 *14 DAY DELAY* DTD 12/01/16 3.720 12/15/2049 61691GAS9					
40,000.000	16258703	39,587.50	39,495.20		92.30-	124.00
40,000.000	TOTAL MORGAN STANLEY BAML TRUST	39,587.50 98.9687	39,495.20 98.7380	6/30/25	92.30-	124.00
	MORGAN STANLEY BAML TRUST SER 2015-C25 CL A5 *14 DAY DELAY* DTD 10/01/15 3.635 10/15/2028 61765TAF0					
135,856.560	16258703	141,232.45	135,500.62		5,731.83-	411.54
135,856.560	TOTAL MORGAN STANLEY BAML TRUST	141,232.45 103.9570	135,500.62 99.7380	6/30/25	5,731.83-	411.54
	MORGAN STANLEY BAML TRUST CMO SER 2016-C29 CL A3 DTD 05/01/2016 3.058% 05/15/2049 NON CALLABLE 61766EBD6					
60,906.410	16258703	57,941.98	60,405.76		2,463.78	155.21

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2025

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
60,906.410	TOTAL MORGAN STANLEY BAML TRUST	57,941.98 95.1328	60,405.76 99.1780	6/30/25	2,463.78	155.21
	MORGAN STANLEY BAML TRUST SER 2016-C28 CL A3 *14 DAY DELAY* DTD 02/01/16 3.272 01/15/2049 61766LBR9					
13,549.140	16258703	12,675.33	13,447.79		772.46	36.94
13,549.140	TOTAL MORGAN STANLEY BAML TRUST	12,675.33 93.5508	13,447.79 99.2520	6/30/25	772.46	36.94
	MORGAN STANLEY BAML TRUST SER 2016-C28 CL A4 *14 DAY DELAY* DTD 02/01/16 3.544 01/15/2026 61766LBS7					
40,000.000	16258703	40,884.38	39,657.20		1,227.18-	118.13
40,000.000	TOTAL MORGAN STANLEY BAML TRUST	40,884.38 102.2109	39,657.20 99.1430	6/30/25	1,227.18-	118.13
	MORGAN STANLEY BAML TRUST CMO SER 2016-C31 CL A4 DTD 11/01/2016 2.840% 11/15/2049 CALLABLE 61766RAY2					
67,429.690	16258703	63,952.84	66,267.20		2,314.36	159.58
67,429.690	TOTAL MORGAN STANLEY BAML TRUST	63,952.84 94.8437	66,267.20 98.2760	6/30/25	2,314.36	159.58
	MORGAN STANLEY CAPITAL I TRUST CMO SER 17-H1 CL A5 DTD 06/01/2017 3.530% 06/15/2050 NON CALLABLE 61691JAV6					
120,000.000	16258702	116,971.87	117,782.40		810.53	353.41
120,000.000	TOTAL MORGAN STANLEY CAPITAL I TRUST	116,971.87 97.4766	117,782.40 98.1520	6/30/25	810.53	353.41

The accompanying notes are an integral part of these statements.

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	NISSAN AUTO LEASE TRUST ASSET BCKD SEC SER 2023-B CL A3 DTD 06/28/2023 5.690% 07/15/2026 CALLABLE 65473FAD9					
9,586.990	16258703	9,586.21	9,599.55		13.34	24.24
9,586.990	TOTAL NISSAN AUTO LEASE TRUST	9,586.21 99.9919	9,599.55 100.1310	6/30/25	13.34	24.24
	NISSAN AUTO LEASE TRUST ASSET BCKD SEC SER 2025-A CL A3 DTD 01/22/2025 4.750% 03/15/2028 CALLABLE 65479XAD4					
310,000.000	16258703	309,995.47	313,487.50		3,492.03	654.44
310,000.000	TOTAL NISSAN AUTO LEASE TRUST	309,995.47 99.9985	313,487.50 101.1250	6/30/25	3,492.03	654.44
	NISSAN AUTO LEASE TRUST ASSET BCKD SEC SER 2024-A CL A3 DTD 01/24/2024 4.910% 04/15/2027 CALLABLE 65481CAD6					
230,000.000	16258703	229,979.48	230,862.50		883.02	501.91
230,000.000	TOTAL NISSAN AUTO LEASE TRUST	229,979.48 99.9911	230,862.50 100.3750	6/30/25	883.02	501.91
	NISSAN AUTO LEASE TRUST ASSET BCKD SEC SER 2024-B CL A3 DTD 07/24/2024 5.490% 11/15/2027 CALLABLE 65481DAD4					
110,000.000	16258703	109,999.48	111,181.40		1,181.92	268.40
110,000.000	TOTAL NISSAN AUTO LEASE TRUST	109,999.48 99.9995	111,181.40 101.0740	6/30/25	1,181.92	268.40

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	NISSAN AUTO RECEIVABLES OWNER ASSET BCKD SEC SER 2024-A CL A3 DTD 05/22/2024 5.280% 12/15/2028 CALLABLE 65479UAD0					
80,000.000	16258703	79,992.53	80,912.80		920.27	187.73
80,000.000	TOTAL NISSAN AUTO RECEIVABLES OWNER	79,992.53 99.9907	80,912.80 101.1410	6/30/25	920.27	187.73
	NISSAN AUTO RECEIVABLES OWNER ASSET BCKD SEC SER 2024-B CL A3 DTD 10/23/2024 4.340% 03/15/2029 CALLABLE 65479WAD6					
110,000.000	16258703	109,989.84	110,239.80		249.96	212.18
110,000.000	TOTAL NISSAN AUTO RECEIVABLES OWNER	109,989.84 99.9908	110,239.80 100.2180	6/30/25	249.96	212.18
	NISSAN AUTO RECEIVABLES OWNER ASSET BCKD SEC SER 2023-B CL A4 DTD 10/25/2023 5.960% 10/15/2030 CALLABLE 65480MAE3					
170,000.000	16258702	169,972.46	174,642.70		4,670.24	450.31
70,000.000	16258703	69,988.66	71,911.70		1,923.04	185.42
240,000.000	TOTAL NISSAN AUTO RECEIVABLES OWNER	239,961.12 99.9838	246,554.40 102.7310	6/30/25	6,593.28	635.73
	NISSAN AUTO RECEIVABLES OWNER ASSET BCKD SEC SER 2025-A CL A3 DTD 05/27/2025 4.490% 12/17/2029 CALLABLE 65481GAD7					
120,000.000	16258703	119,976.96	121,207.20		1,230.24	239.47
120,000.000	TOTAL NISSAN AUTO RECEIVABLES OWNER	119,976.96 99.9808	121,207.20 101.0060	6/30/25	1,230.24	239.47

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	NORTH TEXAS HIGHER EDUCATION A SER 2021-1 CL A1B *0 DAY DELAY* DTD 09/30/21 09/25/2061 66286VAB3					
54,373.890	16258702	54,373.89	54,090.06		283.83-	75.10
54,373.890	TOTAL NORTH TEXAS HIGHER EDUCATION A	54,373.89 100.0000	54,090.06 99.4780	6/30/25	283.83-	75.10
	SANTANDER DRIVE AUTO ASSET BCKD SEC SER 2023-5 CL A3 DTD 10/18/2023 6.020% 09/15/2028 CALLABLE 80286PAC5					
51,848.210	16258703	51,840.28	52,061.82		221.54	138.72
51,848.210	TOTAL SANTANDER DRIVE AUTO	51,840.28 99.9847	52,061.82 100.4120	6/30/25	221.54	138.72
	SMALL BUSINESS ADMIN POOL #SBA1331 DTD 09/22/21 1.304 09/10/2031 831641FS9					
174,754.890	16258702	174,754.89	154,829.34		19,925.55-	694.55
174,754.890	TOTAL SMALL BUSINESS ADMIN POOL #SBA133	174,754.89 100.0000	154,829.34 88.5980	6/30/25	19,925.55-	694.55
	SMALL BUSINESS ADMINISTRATION SER 2008-20I CL 1 *0 DAY DELAY* DTD 09/17/08 5.600 09/01/2028 83162CSA2					
3,972.360	16258702	3,972.36	4,019.71		47.35	74.14
6,836.810	16258703	6,836.81	6,918.30		81.49	127.62
10,809.170	TOTAL SMALL BUSINESS ADMINISTRATION	10,809.17 100.0000	10,938.01 101.1920	6/30/25	128.84	201.76
	SMALL BUSINESS ADMINISTRATION SER 2008-20L CL 1 *0 DAY DELAY* DTD 12/17/08 6.220 12/01/2028 83162CSE4					
8,171.650	16258702	8,171.65	8,382.40		210.75	42.36
8,171.650	TOTAL SMALL BUSINESS ADMINISTRATION	8,171.65 100.0000	8,382.40 102.5790	6/30/25	210.75	42.36

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	SMALL BUSINESS ADMINISTRATION ASSET BCKD SEC SER 2023-25F CL 1 DTD 06/14/2023 4.930% 06/01/2048 NON CALLABLE 83162CT60					
125,197.370	16258702	125,197.37	126,201.45		1,004.08	514.35
125,197.370	TOTAL SMALL BUSINESS ADMINISTRATION	125,197.37 100.0000	126,201.45 100.8020	6/30/25	1,004.08	514.35
	SMALL BUSINESS ADMINISTRATION ASSET BCKD SEC SER 2023-25H CL 1 DTD 08/16/2023 5.150% 08/01/2048 NON CALLABLE 83162CU35					
151,647.140	16258702	151,647.14	153,794.46		2,147.32	3,254.09
151,647.140	TOTAL SMALL BUSINESS ADMINISTRATION	151,647.14 100.0000	153,794.46 101.4160	6/30/25	2,147.32	3,254.09
	SMALL BUSINESS ADMINISTRATION SER 2013-20A CL 1 *0 DAY DELAY* DTD 01/16/13 2.130 01/01/2033 83162CVG5					
62,462.350	16258702	62,462.35	58,309.85		4,152.50-	665.22
62,462.350	TOTAL SMALL BUSINESS ADMINISTRATION	62,462.35 100.0000	58,309.85 93.3520	6/30/25	4,152.50-	665.22
	SMALL BUSINESS ADMINISTRATION ASSET BCKD SEC SER 2023-25K CL 1 DTD 11/15/2023 5.710% 11/01/2048 NON CALLABLE 83162CV34					
160,308.350	16258702	160,308.35	167,220.85		6,912.50	1,525.60
160,308.350	TOTAL SMALL BUSINESS ADMINISTRATION	160,308.35 100.0000	167,220.85 104.3120	6/30/25	6,912.50	1,525.60
	SMALL BUSINESS ADMINISTRATION ASSET BCKD SEC SER 2023-25L CL 1 DTD 12/13/2023 5.280% 12/01/2048 NON CALLABLE 83162CV59					
75,631.280	16258702	75,631.28	77,235.42		1,604.14	267.32

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EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2025

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
75,631.280	TOTAL SMALL BUSINESS ADMINISTRATION	75,631.28 100.0000	77,235.42 102.1210	6/30/25	1,604.14	267.32
	SMALL BUSINESS ADMINISTRATION ASSET BCKD SEC SER 2024-25D CL 1 DTD 04/17/2024 5.380% 04/01/2049 NON CALLABLE 83162CW74					
308,813.570	16258702	311,796.16	316,821.11		5,024.95	4,103.55
308,813.570	TOTAL SMALL BUSINESS ADMINISTRATION	311,796.16 100.9658	316,821.11 102.5930	6/30/25	5,024.95	4,103.55
	SMALL BUSINESS ADMINISTRATION SER 2017-20F CL 1 *0 DAY DELAY* DTD 06/14/17 2.810 06/01/2037 83162CYR8					
52,600.040	16258702	52,600.04	47,888.65		4,711.39-	106.57
52,600.040	TOTAL SMALL BUSINESS ADMINISTRATION	52,600.04 100.0000	47,888.65 91.0430	6/30/25	4,711.39-	106.57
	SMALL BUSINESS ADMINISTRATION SER 2017-20G CL 1 *0 DAY DELAY* DTD 07/12/17 2.980 07/01/2037 83162CYT4					
43,125.550	16258702	43,125.55	40,436.24		2,689.31-	622.95
43,125.550	TOTAL SMALL BUSINESS ADMINISTRATION	43,125.55 100.0000	40,436.24 93.7640	6/30/25	2,689.31-	622.95
	SMALL BUSINESS ADMINISTRATION SER 2018-20G CL 1 *0 DAY DELAY* DTD 07/11/18 3.540 07/01/2038 83162CZP1					
76,501.830	16258702	76,501.83	74,421.75		2,080.08-	1,291.00
76,501.830	TOTAL SMALL BUSINESS ADMINISTRATION	76,501.83 100.0000	74,421.75 97.2810	6/30/25	2,080.08-	1,291.00

The accompanying notes are an integral part of these statements.

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	SMALL BUSINESS ADMINISTRATION ASSET BCKD SEC SER 2025-25E CL 1 DTD 05/14/2025 5.120% 05/01/2050 NON CALLABLE 83162C2G7					
130,000.000	16258702	130,000.00	131,639.30		1,639.30	868.98
130,000.000	TOTAL SMALL BUSINESS ADMINISTRATION	130,000.00 100.0000	131,639.30 101.2610	6/30/25	1,639.30	868.98
	SMALL BUSINESS ADMINISTRATION ASSET BCKD SEC SER 2025-25F CL 1 DTD 06/11/2025 5.100% 06/01/2050 NON CALLABLE 83162C2J1					
100,000.000	16258702	100,000.00	101,437.00		1,437.00	283.33
100,000.000	TOTAL SMALL BUSINESS ADMINISTRATION	100,000.00 100.0000	101,437.00 101.4370	6/30/25	1,437.00	283.33
	SMALL BUSINESS ADMINISTRATION SER 2015-10B CL 1 *9 DAY DELAY* DTD 09/23/15 2.829 09/10/2025 831641FE0					
49,528.200	16258702	49,528.20	49,358.81		169.39-	468.33
49,528.200	TOTAL SMALL BUSINESS ADMINISTRATION	49,528.20 100.0000	49,358.81 99.6580	6/30/25	169.39-	468.33
	SMALL BUSINESS ADMINISTRATION SER 2016-10A CL 1 *10 DAY DELAY* DTD 03/23/16 2.507 03/10/2026 831641FF7					
24,506.320	16258702	24,506.32	24,175.48		330.84-	190.21
24,506.320	TOTAL SMALL BUSINESS ADMINISTRATION	24,506.32 100.0000	24,175.48 98.6500	6/30/25	330.84-	190.21
	SMALL BUSINESS ADMINISTRATION SER 2017-10A CL 1 *9 DAY DELAY* DTD 03/29/17 2.845 03/10/2027 831641FH3					
33,437.590	16258702	33,437.59	32,687.92		749.67-	317.97

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
33,437.590	TOTAL SMALL BUSINESS ADMINISTRATION	33,437.59 100.0000	32,687.92 97.7580	6/30/25	749.67-	317.97
	SMALL BUSINESS ADMINISTRATION SER 2017-10B CL 1 *9 DAY DELAY* DTD 09/20/17 2.518 09/10/2027 831641FJ9					
43,531.870	16258702	43,531.87	42,244.20		1,287.67-	366.38
43,531.870	TOTAL SMALL BUSINESS ADMINISTRATION	43,531.87 100.0000	42,244.20 97.0420	6/30/25	1,287.67-	366.38
	SMALL BUSINESS ADMINISTRATION SER 2018-10B CL 1 *9 DAY DELAY* DTD 09/19/18 3.548 09/10/2028 831641FL4					
42,687.980	16258702	42,687.98	42,104.86		583.12-	506.24
42,687.980	TOTAL SMALL BUSINESS ADMINISTRATION	42,687.98 100.0000	42,104.86 98.6340	6/30/25	583.12-	506.24
	SMALL BUSINESS ADMINISTRATION SER 2019-10A CL 1 *9 DAY DELAY* DTD 03/20/19 3.113 03/10/2029 831641FM2					
47,457.180	16258702	47,457.18	46,299.22		1,157.96-	493.80
47,457.180	TOTAL SMALL BUSINESS ADMINISTRATION	47,457.18 100.0000	46,299.22 97.5600	6/30/25	1,157.96-	493.80
	SMALL BUSINESS ADMINISTRATION SER 2020-10A CL 1 *0 DAY DELAY* DTD 03/25/20 2.078 03/01/2030 831641FP5					
54,942.590	16258702	54,942.59	51,041.12		3,901.47-	380.57
54,942.590	TOTAL SMALL BUSINESS ADMINISTRATION	54,942.59 100.0000	51,041.12 92.8990	6/30/25	3,901.47-	380.57

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
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SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2025

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	SMALL BUSINESS ADMINISTRATION ASSET BCKD SEC SER 2023-10B CL 1 DTD 09/20/2023 5.688% 09/10/2033 NON CALLABLE 831641FW0					
152,391.830	16258702	152,391.83	158,533.22		6,141.39	2,897.27
439,247.050	16258703	439,247.05	456,948.71		17,701.66	8,350.94
591,638.880	TOTAL SMALL BUSINESS ADMINISTRATION	591,638.88 100.0000	615,481.93 104.0300	6/30/25	23,843.05	11,248.21
	SMALL BUSINESS ADMINISTRATION ASSET BCKD SEC SER 2025-10A CL 1 DTD 03/26/2025 4.963% 03/10/2035 NON CALLABLE 831641FZ3					
230,000.000	16258702	230,000.00	232,502.40		2,502.40	3,033.55
230,000.000	TOTAL SMALL BUSINESS ADMINISTRATION	230,000.00 100.0000	232,502.40 101.0880	6/30/25	2,502.40	3,033.55
	SYNCHRONY CARD ISSUANCE ASSET BCKD SEC SER 2023-A2 CL A DTD 11/15/2023 5.740% 10/15/2029 NON CALLABLE 87166PAL5					
185,000.000	16258703	184,966.52	188,357.75		3,391.23	471.96
185,000.000	TOTAL SYNCHRONY CARD ISSUANCE	184,966.52 99.9819	188,357.75 101.8150	6/30/25	3,391.23	471.96
	SYNCHRONY CARD ISSUANCE TRUST ASSET BCKD SEC SER 2024-A1 CL A DTD 03/18/2024 5.040% 03/15/2030 NON CALLABLE 87166PAM3					
105,000.000	16258702	104,983.61	106,395.45		1,411.84	235.20
200,000.000	16258703	199,968.78	202,658.00		2,689.22	448.00
305,000.000	TOTAL SYNCHRONY CARD ISSUANCE TRUST	304,952.39 99.9844	309,053.45 101.3290	6/30/25	4,101.06	683.20

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	SYNCHRONY CARD ISSUANCE TRUST ASSET BCKD SEC SER 2025-A2 CL A DTD 06/09/2025 4.490% 05/15/2031 NON CALLABLE 87166PAQ4					
110,000.000	16258703	109,976.75	111,021.90		1,045.15	301.83
110,000.000	TOTAL SYNCHRONY CARD ISSUANCE TRUST	109,976.75 99.9789	111,021.90 100.9290	6/30/25	1,045.15	301.83
	TOYOTA AUTO RECEIVABLES ASSET BCKD SEC SER 2024-C AL A3 DTD 07/30/2024 4.880% 03/15/2029 CALLABLE 89237QAD2					
50,000.000	16258703	49,999.97	50,474.50		474.53	108.44
50,000.000	TOTAL TOYOTA AUTO RECEIVABLES	49,999.97 99.9999	50,474.50 100.9490	6/30/25	474.53	108.44
	TOYOTA AUTO RECEIVABLES ASSET BCKD SEC SER 2024-A CL A3 DTD 01/30/2024 4.830% 10/16/2028 CALLABLE 89238DAD0					
150,000.000	16258703	149,969.99	150,894.00		924.01	322.00
150,000.000	TOTAL TOYOTA AUTO RECEIVABLES	149,969.99 99.9800	150,894.00 100.5960	6/30/25	924.01	322.00
	TOYOTA AUTO RECEIVABLES ASSET BCKD SEC SER 2025-A CL A3 DTD 01/29/2025 4.640% 08/15/2029 CALLABLE 89240JAD3					
210,000.000	16258703	209,991.58	211,938.30		1,946.72	433.07
210,000.000	TOTAL TOYOTA AUTO RECEIVABLES	209,991.58 99.9960	211,938.30 100.9230	6/30/25	1,946.72	433.07

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	TOYOTA AUTO RECEIVABLES OWNER ASSET BCKD SEC SER 2023-C CL A3 DTD 08/15/2023 5.160% 04/17/2028 CALLABLE 89231FAD2					
77,924.500	16258703	77,906.87	78,346.07		439.20	178.71
77,924.500	TOTAL TOYOTA AUTO RECEIVABLES OWNER	77,906.87 99.9774	78,346.07 100.5410	6/30/25	439.20	178.71
	TOYOTA AUTO RECEIVABLES OWNER ASSET BCKD SEC SER 2025-B CL A3 DTD 04/30/2025 4.340% 11/15/2029 CALLABLE 89231HAD8					
75,000.000	16258703	74,995.70	75,461.25		465.55	144.68
75,000.000	TOTAL TOYOTA AUTO RECEIVABLES OWNER	74,995.70 99.9943	75,461.25 100.6150	6/30/25	465.55	144.68
	TOYOTA AUTO RECEIVABLES OWNER ASSET BCKD SEC SER 2024-B CL A3 DTD 04/30/2024 5.330% 01/16/2029 CALLABLE 89237NAD9					
90,000.000	16258703	89,987.17	91,200.60		1,213.43	213.21
90,000.000	TOTAL TOYOTA AUTO RECEIVABLES OWNER	89,987.17 99.9857	91,200.60 101.3340	6/30/25	1,213.43	213.21
	TOYOTA AUTO RECEIVABLES OWNER ASSET BCKD SEC SER 2023-D CL A3 DTD 11/14/2023 5.540% 08/15/2028 CALLABLE 89239FAD4					
73,000.000	16258703	73,510.43	73,856.29		345.86	179.74
73,000.000	TOTAL TOYOTA AUTO RECEIVABLES OWNER	73,510.43 100.6992	73,856.29 101.1730	6/30/25	345.86	179.74

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	TOYOTA AUTO RECEIVABLES OWNER ASSET BCKD SEC SER 2024-D CL A3 DTD 10/17/2024 4.400% 06/15/2029 CALLABLE 89239TAD4					
95,000.000	16258703	94,994.70	95,400.90		406.20	185.78
95,000.000	TOTAL TOYOTA AUTO RECEIVABLES OWNER	94,994.70 99.9944	95,400.90 100.4220	6/30/25	406.20	185.78
	UBS COMMERCIAL MORTGAGE TRUST CMO SER 2018-C8 CL A4 DTD 02/01/2018 3.983% 02/15/2051 CALLABLE 90276VAE9					
105,000.000	16258702	109,585.55	103,146.75		6,438.80-	348.51
105,000.000	TOTAL UBS COMMERCIAL MORTGAGE TRUST	109,585.55 104.3672	103,146.75 98.2350	6/30/25	6,438.80-	348.51
	UBS COMMERCIAL MORTGAGE TRUST CMO SER 2017-C7 CL A4 DTD 12/01/2017 3.679% 12/15/2050 CALLABLE 90276WAS6					
95,000.000	16258702	91,968.16	93,119.00		1,150.84	291.25
95,000.000	TOTAL UBS COMMERCIAL MORTGAGE TRUST	91,968.16 96.8086	93,119.00 98.0200	6/30/25	1,150.84	291.25
	USB COMMERCIAL MORTGAGE TRUST CMO 2017-C3 CL A3 DTD 08/01/2017 3.167% 08/15/2050 CALLABLE 90276GAR3					
65,000.000	16258703	61,232.03	63,611.60		2,379.57	171.86
65,000.000	TOTAL USB COMMERCIAL MORTGAGE TRUST	61,232.03 94.2031	63,611.60 97.8640	6/30/25	2,379.57	171.86

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	VERIZON MASTER TRUST ASSET BCKD SEC SER 2023-4 CL A1A DTD 06/30/2023 5.160% 06/20/2029 CALLABLE 92348KBS1					
95,000.000	16258702	94,989.43	95,805.60		816.17	149.78
35,000.000	16258703	34,996.10	35,296.80		300.70	55.18
130,000.000	TOTAL VERIZON MASTER TRUST	129,985.53 99.9889	131,102.40 100.8480	6/30/25	1,116.87	204.96
	VERIZON MASTER TRUST ASSET BCKD SEC SER 2023-7 CL A1A DTD 11/20/2023 5.670% 11/20/2029 NON CALLABLE 92348KCD3					
80,000.000	16258703	79,990.10	81,598.40		1,608.30	138.60
80,000.000	TOTAL VERIZON MASTER TRUST	79,990.10 99.9876	81,598.40 101.9980	6/30/25	1,608.30	138.60
	VERIZON MASTER TRUST ASSET BCKD SEC SER 2024-1 CL A1A DTD 01/18/2024 5.000% 12/20/2028 CALLABLE 92348KCL5					
75,000.000	16258703	74,997.77	75,150.75		152.98	114.58
75,000.000	TOTAL VERIZON MASTER TRUST	74,997.77 99.9970	75,150.75 100.2010	6/30/25	152.98	114.58
	VERIZON MASTER TRUST ASSET BCKD SEC SER 2024-3 CL A1A DTD 04/23/2024 5.340% 04/22/2030 CALLABLE 92348KCQ4					
140,000.000	16258702	139,969.00	142,951.20		2,982.20	228.43
85,000.000	16258703	84,981.18	86,791.80		1,810.62	138.69
225,000.000	TOTAL VERIZON MASTER TRUST	224,950.18 99.9779	229,743.00 102.1080	6/30/25	4,792.82	367.12

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	VERIZON MASTER TRUST ASSET BCKD SEC SER 2024-6 CL A1A DTD 09/18/2024 4.170% 08/20/2030 CALLABLE 92348KDE0					
175,000.000	16258703	174,954.55	175,229.25		274.70	222.98
175,000.000	TOTAL VERIZON MASTER TRUST	174,954.55 99.9740	175,229.25 100.1310	6/30/25	274.70	222.98
	VERIZON MASTER TRUST ASSET BCKD SEC SER 2024-8 CL A1A DTD 11/26/2024 4.620% 11/20/2030 CALLABLE 92348KDM2					
40,000.000	16258703	39,990.98	40,484.40		493.42	56.47
40,000.000	TOTAL VERIZON MASTER TRUST	39,990.98 99.9774	40,484.40 101.2110	6/30/25	493.42	56.47
	VERIZON MASTER TRUST ASSET BCKD SEC SER 2025-5 CL A1A DTD 06/24/2025 4.400% 06/20/2031 NON CALLABLE 92348KEF6					
65,000.000	16258703	64,995.65	65,350.35		354.70	55.61
65,000.000	TOTAL VERIZON MASTER TRUST	64,995.65 99.9933	65,350.35 100.5390	6/30/25	354.70	55.61
	VOLKSWAGEN AUTO ASSET BCKD SEC SER 2025-A CL A3 DTD 06/17/2025 4.500% 06/20/2028 CALLABLE 92868WAD9					
100,000.000	16258703	99,992.97	100,696.00		703.03	175.00
100,000.000	TOTAL VOLKSWAGEN AUTO	99,992.97 99.9930	100,696.00 100.6960	6/30/25	703.03	175.00

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	VOLKSWAGEN AUTO LEASE TRUST ASSET BCKD SEC SER 2024-A CL A3 DTD 03/27/2024 5.210% 06/21/2027 NON CALLABLE 92866EAD1					
165,000.000	16258703	164,986.17	166,470.15		1,483.98	262.67
165,000.000	TOTAL VOLKSWAGEN AUTO LEASE TRUST	164,986.17 99.9916	166,470.15 100.8910	6/30/25	1,483.98	262.67
	VOLKSWAGEN AUTO LOAN ENHANCED ASSET BCKD SEC SER 2023-2 CL A3 DTD 11/21/2023 5.480% 12/20/2028 CALLABLE 92867YAD6					
140,000.000	16258703	139,985.92	142,128.00		2,142.08	234.42
140,000.000	TOTAL VOLKSWAGEN AUTO LOAN ENHANCED	139,985.92 99.9899	142,128.00 101.5200	6/30/25	2,142.08	234.42
	VOLKSWAGEN AUTO LOAN ENHANCED ASSET BCKD SEC SER 2025-1 CL A3 DTD 03/25/2025 4.500% 08/20/2029 CALLABLE 92868MAD1					
55,000.000	16258703	54,998.13	55,408.65		410.52	68.76
55,000.000	TOTAL VOLKSWAGEN AUTO LOAN ENHANCED	54,998.13 99.9966	55,408.65 100.7430	6/30/25	410.52	68.76
	WELLS FARGO CARD ISSUANCE TRUST ASSET BCKD SEC SER 2024-A1 CL A DTD 03/01/2024 4.940% 02/15/2029 CALLABLE 92970QAA3					
355,000.000	16258703	354,903.65	359,607.90		4,704.25	730.71
355,000.000	TOTAL WELLS FARGO CARD ISSUANCE TRUST	354,903.65 99.9729	359,607.90 101.2980	6/30/25	4,704.25	730.71

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	WELLS FARGO CARD ISSUANCE TRUST ASSET BCKD SEC SER 2024-A2 CL A DTD 10/24/2024 4.290% 10/15/2029 NON CALLABLE 92970QAE5					
105,000.000	16258703	104,984.40	105,493.50		509.10	200.20
105,000.000	TOTAL WELLS FARGO CARD ISSUANCE TRUST	104,984.40 99.9851	105,493.50 100.4700	6/30/25	509.10	200.20
	WELLS FARGO COML CMO SER 2016-LC25 CL A3 DTD 12/01/2016 3.374% 12/15/2059 CALLABLE 95000JAU2					
106,677.280	16258702	100,305.81	104,949.11		4,643.30	299.94
106,677.280	TOTAL WELLS FARGO COML	100,305.81 94.0273	104,949.11 98.3800	6/30/25	4,643.30	299.94
	WELLS FARGO COMMERCIAL MORTGAG SER 2015-P2 CL A4 *14 DAY DELAY* DTD 12/01/15 3.809 12/15/2048 95000AAU1					
70,000.000	16258703	70,727.34	69,580.00		1,147.34-	222.19
70,000.000	TOTAL WELLS FARGO COMMERCIAL MORTGAG	70,727.34 101.0391	69,580.00 99.4000	6/30/25	1,147.34-	222.19
	WELLS FARGO COMMERCIAL MORTGAG SER 2016-BNK1 CL A3 *14 DAY DELAY* DTD 08/01/16 2.652 08/15/2049 95000GAY0					
40,000.000	16258703	39,662.50	39,002.40		660.10-	88.40
40,000.000	TOTAL WELLS FARGO COMMERCIAL MORTGAG	39,662.50 99.1562	39,002.40 97.5060	6/30/25	660.10-	88.40
	WELLS FARGO COMMERCIAL MORTGAG SER 2018-C44 CL A5 *14 DAY DELAY* DTD 05/01/18 4.212 05/15/2051 95001JAX5					
75,000.000	16258702	75,254.88	74,066.25		1,188.63-	263.25

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN
EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT YEAR END) JUNE 30, 2025

SCHEDULE I

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
75,000.000	TOTAL WELLS FARGO COMMERCIAL MORTGAG	75,254.88 100.3398	74,066.25 98.7550	6/30/25	1,188.63-	263.25
	WELLS FARGO COMMERCIAL MORTGAG SER 2018-C43 CL A4 *14 DAY DELAY* DTD 03/01/18 4.012 03/15/2051 95001LAU6					
140,000.000	16258702	139,567.97	137,789.40		1,778.57-	468.07
140,000.000	TOTAL WELLS FARGO COMMERCIAL MORTGAG	139,567.97 99.6914	137,789.40 98.4210	6/30/25	1,778.57-	468.07
	WELLS FARGO COMMERCIAL MORTGAG SER 2017-C38 CL A4 *14 DAY DELAY* DTD 07/01/17 3.190 07/15/2050 95001MAE0					
44,334.000	16258703	42,501.77	43,423.38		921.61	117.85
44,334.000	TOTAL WELLS FARGO COMMERCIAL MORTGAG	42,501.77 95.8672	43,423.38 97.9460	6/30/25	921.61	117.85
	WELLS FARGO COMMERCIAL MORTGAG SER 2017-C38 CL A5 *14 DAY DELAY* DTD 07/01/17 3.453 07/15/2050 95001MAF7					
105,000.000	16258702	103,199.41	102,892.65		306.76-	302.14
105,000.000	TOTAL WELLS FARGO COMMERCIAL MORTGAG	103,199.41 98.2852	102,892.65 97.9930	6/30/25	306.76-	302.14
	WELLS FARGO COMMERCIAL MORTGAGE TRUST SER 2015-LC22 CL A4 *14 DAY DELAY* DTD 09/01/15 3.839 09/15/2058 94989TAZ7					
48,604.490	16258703	48,315.90	48,459.65		143.75	155.49
48,604.490	TOTAL WELLS FARGO COMMERCIAL MORTGAGE	48,315.90 99.4062	48,459.65 99.7020	6/30/25	143.75	155.49

The accompanying notes are an integral part of these statements.

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	WELLS FARGO COMMERCIAL MORTGAGE CMO SER 2015-C31 CL A4 DTD 11/01/2015 3.695% 11/15/2048 NON CALLABLE 94989WAS6					
170,000.000	16258703	177,052.34	169,297.90		7,754.44-	523.46
170,000.000	TOTAL WELLS FARGO COMMERCIAL MORTGAGE	177,052.34 104.1484	169,297.90 99.5870	6/30/25	7,754.44-	523.46
	WELLS FARGO COMMERCIAL MORTGAGE CMO SER 2016-C35 CL A3 DTD 07/01/2016 2.674% 07/15/2048 CALLABLE 95000FAS5					
90,458.540	16258703	86,315.34	89,035.63		2,720.29	201.61
90,458.540	TOTAL WELLS FARGO COMMERCIAL MORTGAGE	86,315.34 95.4198	89,035.63 98.4270	6/30/25	2,720.29	201.61
	WELLS FARGO COMMERCIAL MORTGAGE CMO SER 2016-LC24 CL A3 DTD 09/01/2016 2.684% 10/15/2049 CALLABLE 95000HBE1					
85,157.220	16258703	79,771.70	83,694.22		3,922.52	190.47
85,157.220	TOTAL WELLS FARGO COMMERCIAL MORTGAGE	79,771.70 93.6758	83,694.22 98.2820	6/30/25	3,922.52	190.47
	WELLS FARGO COMMERCIAL MORTGAGE CMO SER 2017-C39 CL A4 DTD 08/01/2017 3.157% 09/15/2050 CALLABLE 95000XAE7					
110,000.000	16258702	105,204.69	107,208.20		2,003.51	289.39
160,000.000	16258703	154,529.30	155,939.20		1,409.90	420.93
270,000.000	TOTAL WELLS FARGO COMMERCIAL MORTGAGE	259,733.99 96.1978	263,147.40 97.4620	6/30/25	3,413.41	710.32

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	WELLS FARGO COMMERCIAL MORTGAGE CMO SER 2017-C40 CL A3 DTD 10/01/2017 3.317% 10/15/2050 CALLABLE 95000YAX3					
90,000.000	16258703	88,175.39	88,146.90		28.49-	0.00
90,000.000	TOTAL WELLS FARGO COMMERCIAL MORTGAGE	88,175.39 97.9727	88,146.90 97.9410	6/30/25	28.49-	0.00
	WELLS FARGO COMMERCIAL MORTGAGE TRST CMO SER 2016-NXS6 CL A3 DTD 10/01/2016 2.642% 11/15/2049 NON CALLABLE 95000KBA2					
59,715.730	16258703	56,771.93	58,958.53		2,186.60	131.47
59,715.730	TOTAL WELLS FARGO COMMERCIAL MORTGAGE T	56,771.93 95.0703	58,958.53 98.7320	6/30/25	2,186.60	131.47
	WORLD OMNI AUTO ASSET BCKD SEC SER 2024-B CL A3 DTD 05/22/2024 5.270% 09/17/2029 CALLABLE 98164HAD0					
60,000.000	16258703	59,991.67	60,603.00		611.33	140.53
60,000.000	TOTAL WORLD OMNI AUTO	59,991.67 99.9861	60,603.00 101.0050	6/30/25	611.33	140.53
	WORLD OMNI AUTO RECEIVABLES ASSET BCKD SEC SER 2023-D CL A3 DTD 11/08/2023 5.790% 02/15/2029 CALLABLE 98164DAD9					
100,000.000	16258703	99,983.44	101,027.00		1,043.56	257.33
100,000.000	TOTAL WORLD OMNI AUTO RECEIVABLES	99,983.44 99.9834	101,027.00 101.0270	6/30/25	1,043.56	257.33

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	WORLD OMNI AUTO RECEIVABLES ASSET BCKD SEC 2024-C CL A3 DTD 08/20/2024 4.430% 12/17/2029 CALLABLE 98164NAD7					
310,000.000	16258703	309,937.78	311,193.50		1,255.72	610.36
310,000.000	TOTAL WORLD OMNI AUTO RECEIVABLES	309,937.78 99.9799	311,193.50 100.3850	6/30/25	1,255.72	610.36
	WORLD OMNI AUTO RECEIVABLES TR ASSET BCKD SEC SER 2025-A CL A3 DTD 01/29/2025 4.990% 03/15/2030 CALLABLE 98164YAD3					
205,000.000	16258703	204,984.85	207,564.55		2,579.70	454.64
205,000.000	TOTAL WORLD OMNI AUTO RECEIVABLES TR	204,984.85 99.9926	207,564.55 101.2510	6/30/25	2,579.70	454.64
	WORLD OMNI AUTO RECIEVABLES ASSET BCKD SEC SER 2025-B CL A3 DTD 05/14/2025 4.340% 09/16/2030 CALLABLE 98164TAD4					
120,000.000	16258703	119,989.40	120,885.60		896.20	231.47
120,000.000	TOTAL WORLD OMNI AUTO RECIEVABLES	119,989.40 99.9912	120,885.60 100.7380	6/30/25	896.20	231.47
	WORLD OMNI AUTOMOBILE LEASE ASSET BCKD SEC SER 2025-A CL A3 DTD 03/12/2025 4.420% 04/17/2028 CALLABLE 98164PAD2					
35,000.000	16258703	34,997.73	35,080.15		82.42	68.76
35,000.000	TOTAL WORLD OMNI AUTOMOBILE LEASE	34,997.73 99.9935	35,080.15 100.2290	6/30/25	82.42	68.76

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	WORLD OMNI AUTOMOBILE LEASE ASSET BCKD SEC SER 2023-A CL A3 DTD 05/24/2023 5.070% 09/15/2026 NON CALLABLE 981944AD3					
12,580.040	16258703	12,579.56	12,586.08		6.52	28.35
12,580.040	TOTAL WORLD OMNI AUTOMOBILE LEASE	12,579.56 99.9962	12,586.08 100.0480	6/30/25	6.52	28.35
	WORLD OMNI AUTOMOBILE LEASE SE ASSET BCKD SEC SER 2024-A CL A3 DTD 04/17/2024 5.260% 10/15/2027 CALLABLE 981946AD8					
135,000.000	16258703	134,988.61	136,433.70		1,445.09	315.60
135,000.000	TOTAL WORLD OMNI AUTOMOBILE LEASE SE	134,988.61 99.9916	136,433.70 101.0620	6/30/25	1,445.09	315.60
	WORLD OMNI SELECT AUTO TRUST ASSET BCKD SEC SER 2024-A CL A3 DTD 07/24/2024 4.980% 02/15/2030 CALLABLE 98164LAD1					
50,000.000	16258703	49,989.23	50,262.00		272.77	110.67
50,000.000	TOTAL WORLD OMNI SELECT AUTO TRUST	49,989.23 99.9785	50,262.00 100.5240	6/30/25	272.77	110.67
	TOTAL MORTGAGE BACKED OBLIGATION	23,920,519.83	23,984,581.97		64,062.14	83,112.51
	TOTAL MORTGAGE/ASSET-BACKED SECURITIES	**41,728,104.17**	**41,557,849.52**		**170,254.65-**	**156,055.30**
	MUNICIPAL BONDS					
	EDUCATIONAL FACILITIES					
	UNIV OF MICHIGAN MI HIGHER EDUCATION DTD 04/12/2022 3.456% 04/01/2032 NON CALLABLE 914455VF4					
270,000.000	16258702	270,000.00	257,148.00		12,852.00-	2,332.80

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
270,000.000	TOTAL UNIV OF MICHIGAN MI	270,000.00 100.0000	257,148.00 95.2400	6/30/25	12,852.00-	2,332.80
	TOTAL EDUCATIONAL FACILITIES	270,000.00	257,148.00		12,852.00-	2,332.80
	GENERAL OBLIGATION					
	ATLANTA GA TXBL-REF-SER C DTD 12/23/21 2.288 12/01/2033 047772G85					
50,000.000	16258702	50,000.00	42,250.00		7,750.00-	95.33
50,000.000	TOTAL ATLANTA GA	50,000.00 100.0000	42,250.00 84.5000	6/30/25	7,750.00-	95.33
	BEXAR CNTY TX TXBL-REF DTD 12/30/21 2.171 06/15/2032 0882812T6					
75,000.000	16258702	75,000.00	65,060.25		9,939.75-	72.37
75,000.000	TOTAL BEXAR CNTY TX	75,000.00 100.0000	65,060.25 86.7470	6/30/25	9,939.75-	72.37
	CALIFORNIA STATE GENERAL OBLIGATION DTD 10/11/2023 5.750% 10/01/2031 NON CALLABLE 13063D7E2					
100,000.000	16258702	105,272.00	107,198.00		1,926.00	1,437.50
100,000.000	TOTAL CALIFORNIA STATE	105,272.00 105.2720	107,198.00 107.1980	6/30/25	1,926.00	1,437.50
	COAST CA CMNTY CLG DIST TXBL-REF DTD 12/17/19 2.788 08/01/2033 190335KR9					
145,000.000	16258702	145,000.00	127,771.10		17,228.90-	1,684.42
145,000.000	TOTAL COAST CA CMNTY CLG DIST	145,000.00 100.0000	127,771.10 88.1180	6/30/25	17,228.90-	1,684.42

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	CULBERSON CNTY-ALLAMOORE SCH TEXAS GENERAL OBLIGATION DTD 12/12/2024 7.000% 02/15/2026 NON CALLABLE PSF-GTD 229858CC7					
140,000.000	16258703	143,670.80	142,060.80		1,610.00-	3,702.22
140,000.000	TOTAL CULBERSON CNTY-ALLAMOORE SCH TEXA	143,670.80 102.6220	142,060.80 101.4720	6/30/25	1,610.00-	3,702.22
	GARFIELD PITKIN & EAGLE COLORADO GENERAL OBLIGATION DTD 08/10/2021 4.000% 12/15/2029 NON CALLABLE ST AID WITHHLDG 365892NH7					
170,000.000	16258702	178,496.60	169,311.50		9,185.10-	302.22
170,000.000	TOTAL GARFIELD PITKIN & EAGLE COLORADO	178,496.60 104.9980	169,311.50 99.5950	6/30/25	9,185.10-	302.22
	HAWAII ST TXBL-REF-SER GJ DTD 10/12/21 1.710 08/01/2028 419792G42					
60,000.000	16258702	60,000.00	56,131.20		3,868.80-	427.50
55,000.000	16258703	47,600.85	51,453.60		3,852.75	391.88
115,000.000	TOTAL HAWAII ST	107,600.85 93.5660	107,584.80 93.5520	6/30/25	16.05-	819.38
	HONOLULU CITY & CNTY HI TXBL-REF-SER F-GREEN BOND DTD 09/05/18 3.753 09/01/2030 438687EJ0					
80,000.000	16258702	80,000.00	78,728.80		1,271.20-	1,000.80
80,000.000	TOTAL HONOLULU CITY & CNTY HI	80,000.00 100.0000	78,728.80 98.4110	6/30/25	1,271.20-	1,000.80

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	JOHNSON CNTY KANSAS GENERAL OBLIGATION DTD 11/10/2020 2.000% 09/01/2030 NON CALLABLE 47844PNZ4					
165,000.000	16258702	139,705.50	149,221.05		9,515.55	1,100.00
165,000.000	TOTAL JOHNSON CNTY KANSAS	139,705.50 84.6700	149,221.05 90.4370	6/30/25	9,515.55	1,100.00
	KING CNTY WA PUBLIC HOSP DIST TXBL-REF DTD 10/27/21 2.601 12/01/2034 494791SX5					
75,000.000	16258702	75,000.00	63,627.75		11,372.25-	162.56
75,000.000	TOTAL KING CNTY WA PUBLIC HOSP DIST	75,000.00 100.0000	63,627.75 84.8370	6/30/25	11,372.25-	162.56
	LOS ANGELES CA CMNTY CLG DIST TXBL-REF DTD 11/10/20 1.606 08/01/2028 54438CYM8					
150,000.000	16258703	138,445.50	140,875.50		2,430.00	1,003.75
150,000.000	TOTAL LOS ANGELES CA CMNTY CLG DIST	138,445.50 92.2970	140,875.50 93.9170	6/30/25	2,430.00	1,003.75
	LOS ANGELES CA CMNTY CLG DIST TXBL-REF DTD 11/10/20 1.806 08/01/2030 54438CYN6					
150,000.000	16258702	132,330.00	134,503.50		2,173.50	1,128.75
150,000.000	TOTAL LOS ANGELES CA CMNTY CLG DIST	132,330.00 88.2200	134,503.50 89.6690	6/30/25	2,173.50	1,128.75
	MASSACHUSETTS ST BUILD AMERICA BONDS -SER D DTD 08/26/10 4.500 08/01/2031 57582PWH9					
100,000.000	16258702	103,589.83	99,774.00		3,815.83-	1,875.00
100,000.000	TOTAL MASSACHUSETTS ST	103,589.83 103.5898	99,774.00 99.7740	6/30/25	3,815.83-	1,875.00

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	MASSACHUSETTS ST TXBL-REF-SER E DTD 12/03/20 0.695 11/01/2025 57582RK88					
100,000.000	16258703	88,614.00	98,876.00		10,262.00	115.83
100,000.000	TOTAL MASSACHUSETTS ST	88,614.00 88.6140	98,876.00 98.8760	6/30/25	10,262.00	115.83
	MISSISSIPPI ST TXBL-REF-SER E DTD 12/09/21 2.387 10/01/2034 605581QU4					
160,000.000	16258702	160,000.00	134,604.80		25,395.20-	954.80
160,000.000	TOTAL MISSISSIPPI ST	160,000.00 100.0000	134,604.80 84.1280	6/30/25	25,395.20-	954.80
	NEW YORK ST TXBL-REF-SER B-GROUP 2 DTD 10/30/19 2.360 02/15/2027 649791PS3					
100,000.000	16258703	91,088.00	97,493.00		6,405.00	891.56
100,000.000	TOTAL NEW YORK ST	91,088.00 91.0880	97,493.00 97.4930	6/30/25	6,405.00	891.56
	OREGON ST TAXABLE-PENSION DTD 10/31/03 5.892 06/01/2027 68607LXQ5					
55,189.500	16258703	62,028.73	56,499.15		5,529.58-	270.98
55,189.500	TOTAL OREGON ST TAXABLE-PENSION	62,028.73 112.3923	56,499.15 102.3730	6/30/25	5,529.58-	270.98
	PALOMAR CALIFORNIA CMNTY CLG DIST GENERAL OBLIGATION DTD 11/03/2020 1.419% 08/01/2027 NON CALLABLE 697511FE8					
55,000.000	16258703	46,229.15	52,254.40		6,025.25	325.19
55,000.000	TOTAL PALOMAR CALIFORNIA CMNTY CLG DIST	46,229.15 84.0530	52,254.40 95.0080	6/30/25	6,025.25	325.19

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	SAN DIEGO CA CMNTY CLG DIST TXBL-REF DTD 12/28/21 2.383 08/01/2033 797272RV5					
50,000.000	16258702	50,000.00	42,949.00		7,051.00-	496.46
50,000.000	TOTAL SAN DIEGO CA CMNTY CLG DIST	50,000.00 100.0000	42,949.00 85.8980	6/30/25	7,051.00-	496.46
	TEXAS STATE GENERAL OBLIGATION DTD 11/18/2021 4.000% 10/01/2029 NON CALLABLE 882724WW3					
100,000.000	16258702	99,750.00	100,262.00		512.00	1,000.00
100,000.000	TOTAL TEXAS STATE	99,750.00 99.7500	100,262.00 100.2620	6/30/25	512.00	1,000.00
	UTAH ST BUILD AMERICA BONDS-SER B DTD 09/30/10 3.539 07/01/2025 917542QV7					
17,713.490	16258703	19,227.64	17,713.49		1,514.15-	313.44
17,713.490	TOTAL UTAH ST	19,227.64 108.5480	17,713.49 100.0000	6/30/25	1,514.15-	313.44
	TOTAL GENERAL OBLIGATION	2,091,048.60	2,028,618.89		62,429.71-	18,752.56
	HOUSING FINANCE REVENUE					
	INDIANA STATE HSG & CMNTY DEV AUTH SINGLE FAMILY HOUSING REVENUE DTD 05/11/2023 5.750% 07/01/2054 CALLABLE GNMA/FNMA/FHLMC COLL 45505TD99					
105,000.000	16258702	108,276.00	108,176.25		99.75-	3,018.75
105,000.000	TOTAL INDIANA STATE HSG & CMNTY DEV AUT	108,276.00 103.1200	108,176.25 103.0250	6/30/25	99.75-	3,018.75

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	MARYLAND STATE CMNTY SINGLE FAMILY HOUSING REVENUE DTD 08/15/2023 6.000% 09/01/2053 CALLABLE GNMA/FNMA/FHLMC COLL 57419T3R0					
175,000.000	16258702	179,112.50	180,999.00		1,886.50	3,500.00
175,000.000	TOTAL MARYLAND STATE CMNTY	179,112.50 102.3500	180,999.00 103.4280	6/30/25	1,886.50	3,500.00
	MINNESOTA STATE HSG FIN SINGLE FAMILY HOUSING REVENUE DTD 07/26/2023 6.000% 07/01/2053 CALLABLE 60416TV96					
85,000.000	16258702	86,273.30	88,053.20		1,779.90	2,550.00
85,000.000	TOTAL MINNESOTA STATE HSG FIN	86,273.30 101.4980	88,053.20 103.5920	6/30/25	1,779.90	2,550.00
	NEVADA STATE HSG DIV SINGLE FAMILY SINGLE FAMILY HOUSING REVENUE DTD 06/08/2023 5.750% 10/01/2053 CALLABLE GNMA/FNMA/FHLMC COLL 641279VA9					
95,000.000	16258702	97,040.60	97,751.20		710.60	1,365.63
95,000.000	TOTAL NEVADA STATE HSG DIV SINGLE FAMIL	97,040.60 102.1480	97,751.20 102.8960	6/30/25	710.60	1,365.63
	TOTAL HOUSING FINANCE REVENUE	470,702.40	474,979.65		4,277.25	10,434.38
	UTILITY REVENUE					
	LOUISIANA STATE LOCAL GOVT ENVRNM POWER REVENUE DTD 05/19/2022 3.615% 02/01/2029 NON CALLABLE 54627RAL4					
91,197.660	16258703	90,507.48	90,578.43		70.95	1,373.65
91,197.660	TOTAL LOUISIANA STATE LOCAL GOVT ENVRNM	90,507.48 99.2432	90,578.43 99.3210	6/30/25	70.95	1,373.65

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	OKLAHOMA DEV FIN AUTH REV POWER REVENUE DTD 07/20/2022 4.285% 02/01/2034 NON CALLABLE 6789083Z5					
15,575.200	16258702	15,575.20	15,442.97		132.23-	278.08
15,575.200	TOTAL OKLAHOMA DEV FIN AUTH REV	15,575.20 100.0000	15,442.97 99.1510	6/30/25	132.23-	278.08
	OKLAHOMA STATE DEV FIN AUTH POWER REVENUE DTD 09/07/2022 4.135% 12/01/2033 NON CALLABLE 6789084F8					
42,830.070	16258702	42,830.07	42,280.99		549.08-	147.59
42,830.070	TOTAL OKLAHOMA STATE DEV FIN AUTH	42,830.07 100.0000	42,280.99 98.7180	6/30/25	549.08-	147.59
	SAN FRANCISCO CALIFORNIA CITY & CNTY WATER REVENUE DTD 07/31/2024 4.655% 10/01/2027 CALLABLE 79768HJN9					
75,000.000	16258703	75,000.00	76,029.00		1,029.00	872.81
75,000.000	TOTAL SAN FRANCISCO CALIFORNIA CITY & C	75,000.00 100.0000	76,029.00 101.3720	6/30/25	1,029.00	872.81
	TEXAS NATURAL GAS SECURITIZATION UTILITIES REVENUE DTD 03/23/2023 5.102% 04/01/2035 NON CALLABLE 88258MAA3					
176,534.140	16258702	177,553.75	180,555.59		3,001.84	2,189.52
176,534.140	TOTAL TEXAS NATURAL GAS SECURITIZATION	177,553.75 100.5776	180,555.59 102.2780	6/30/25	3,001.84	2,189.52
	TOTAL UTILITY REVENUE	401,466.50	404,886.98		3,420.48	4,861.65
	OTHER REVENUE					

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	ALABAMA FEDERAL AID HIGHWAY FIN REVENUE BONDS DTD 10/14/2021 2.256% 09/01/2033 NON CALLABLE 010268ES5					
15,000.000	16258702	15,000.00	12,626.55		2,373.45-	112.80
15,000.000	TOTAL ALABAMA FEDERAL AID HIGHWAY FIN	15,000.00 100.0000	12,626.55 84.1770	6/30/25	2,373.45-	112.80
	BERGEN CNTY NEW JERSEY IMPT AUTH REV REVENUE BONDS DTD 06/12/2025 5.250% 06/11/2026 NON CALLABLE CNTY GTD 083778PM6					
70,000.000	16258703	70,433.30	70,564.20		130.90	193.96
70,000.000	TOTAL BERGEN CNTY NEW JERSEY IMPT AUTH	70,433.30 100.6190	70,564.20 100.8060	6/30/25	130.90	193.96
	CHANDLER AZ EXCISE TAX REVENUE TXBL-REF DTD 12/01/21 2.007 07/01/2030 158855FA9					
70,000.000	16258702	70,000.00	63,585.20		6,414.80-	702.45
70,000.000	TOTAL CHANDLER AZ EXCISE TAX REVENUE	70,000.00 100.0000	63,585.20 90.8360	6/30/25	6,414.80-	702.45
	CURATORS OF THE UNIV OF MISSOU TXBL-REF-SYSTEM FACS REV BONDS DTD 05/05/20 2.012 11/01/2027 231266MN4					
100,000.000	16258703	94,067.00	95,613.00		1,546.00	335.33
100,000.000	TOTAL CURATORS OF THE UNIV OF MISSOU	94,067.00 94.0670	95,613.00 95.6130	6/30/25	1,546.00	335.33
	INDIANA ST FIN AUTH REVENUE TXBL-REF-DEACONESS HEALTH SYST DTD 10/28/21 1.994 03/01/2028 45506ECT8					
100,000.000	16258703	93,377.00	94,022.00		645.00	664.67

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
100,000.000	TOTAL INDIANA ST FIN AUTH REVENUE	93,377.00 93.3770	94,022.00 94.0220	6/30/25	645.00	664.67
	KENTUCKY ST HGR EDU STUDENT LO TXBL-STUDENT LOAN ASSET-BACKED DTD 11/25/20 11/25/2050 49130NEZ8					
147,697.210	16258702	146,047.17	146,378.27		331.10	186.59
147,697.210	TOTAL KENTUCKY ST HGR EDU STUDENT LO	146,047.17 98.8828	146,378.27 99.1070	6/30/25	331.10	186.59
	LOUISIANA LOC GOVT ENVIRONMENTAL REVENUE BONDS DTD 03/29/2023 5.081% 06/01/2031 NON CALLABLE 54627RAR1					
48,410.430	16258703	48,410.43	49,095.44		685.01	204.98
48,410.430	TOTAL LOUISIANA LOC GOVT ENVIRONMENTAL	48,410.43 100.0000	49,095.44 101.4150	6/30/25	685.01	204.98
	LOUISIANA LOCAL GOVT ENVIRONMENTAL REVENUE BONDS DTD 05/19/2022 4.145% 02/01/2033 NON CALLABLE 54627RAM2					
120,000.000	16258702	112,054.80	118,718.40		6,663.60	2,072.50
120,000.000	TOTAL LOUISIANA LOCAL GOVT ENVIRONMENTA	112,054.80 93.3790	118,718.40 98.9320	6/30/25	6,663.60	2,072.50
	MARYLAND ST CMNTY DEV ADMIN DE TXBL-REF-RESIDENTIAL-SER A DTD 04/27/17 3.242 09/01/2048 57419RL86					
10,000.000	16258702	10,000.00	9,940.20		59.80-	108.07
10,000.000	TOTAL MARYLAND ST CMNTY DEV ADMIN DE	10,000.00 100.0000	9,940.20 99.4020	6/30/25	59.80-	108.07

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	MASSACHUSETTS ST WTR RESOURCES TXBL-REF-GREEN BONDS-SER C DTD 12/22/21 2.390 08/01/2033 576051ZR0					
65,000.000	16258702	65,000.00	55,592.55		9,407.45-	647.29
65,000.000	TOTAL MASSACHUSETTS ST WTR RESOURCES	65,000.00 100.0000	55,592.55 85.5270	6/30/25	9,407.45-	647.29
	MASSACHUSETTS STATE SPL OBLIG REVENUE BONDS DTD 08/30/2022 3.769% 07/15/2029 NON CALLABLE 576004HE8					
90,000.000	16258702	90,000.00	89,305.20		694.80-	1,564.14
90,000.000	TOTAL MASSACHUSETTS STATE SPL OBLIG	90,000.00 100.0000	89,305.20 99.2280	6/30/25	694.80-	1,564.14
	MASSACHUSETTS STATE SPL OBLIG REVENUE BONDS DTD 08/30/2022 4.110% 07/15/2031 NON CALLABLE 576004HG3					
33,053.550	16258703	33,013.15	32,969.92		43.23-	626.42
33,053.550	TOTAL MASSACHUSETTS STATE SPL OBLIG	33,013.15 99.8778	32,969.92 99.7470	6/30/25	43.23-	626.42
	MICHIGAN ST FIN AUTH REVENUE TXBL-VARIABLE-SER A-1B DTD 07/27/21 07/25/2061 59447TV91					
11,664.650	16258703	11,664.65	11,663.60		1.05-	7.53
11,664.650	TOTAL MICHIGAN ST FIN AUTH REVENUE	11,664.65 100.0000	11,663.60 99.9910	6/30/25	1.05-	7.53
	MICHIGAN ST FIN AUTH REVENUE TXBL-REF-SER T DTD 12/18/19 3.084 12/01/2034 59447TXW8					
90,000.000	16258702	90,000.00	80,547.30		9,452.70-	231.30

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
90,000.000	TOTAL MICHIGAN ST FIN AUTH REVENUE	90,000.00 100.0000	80,547.30 89.4970	6/30/25	9,452.70-	231.30
	N TEXAS ST HGR EDU AUTH TXBL-VARIABLE-REF-SENIOR-SER A DTD 10/28/21 10/25/2061 662826FP6					
68,271.190	16258702	68,271.19	66,931.71		1,339.48-	73.57
68,271.190	TOTAL N TEXAS ST HGR EDU AUTH	68,271.19 100.0000	66,931.71 98.0380	6/30/25	1,339.48-	73.57
	NEW HAMPSHIRE ST HSG FIN AUTHS TXBL-REF-ACQ-SER B DTD 07/13/17 3.163 07/01/2040 64469DB91					
25,000.000	16258702	25,000.00	24,810.25		189.75-	343.98
25,000.000	TOTAL NEW HAMPSHIRE ST HSG FIN AUTHS	25,000.00 100.0000	24,810.25 99.2410	6/30/25	189.75-	343.98
	NEW YORK CITY NEW YORK TRANSITIONAL REVENUE BONDS DTD 08/17/2017 2.860% 08/01/2025 ESCROWED TO MATURITY 64971X5L8					
85,000.000	16258703	79,215.75	84,883.55		5,667.80	1,012.92
85,000.000	TOTAL NEW YORK CITY NEW YORK TRANSITION	79,215.75 93.1950	84,883.55 99.8630	6/30/25	5,667.80	1,012.92
	NEW YORK CITY NEW YORK TRANSITIONAL REVENUE BONDS DTD 08/17/2017 2.860% 08/01/2025 NON CALLABLE 64971X5P9					
10,000.000	16258703	9,319.50	9,985.90		666.40	119.17
10,000.000	TOTAL NEW YORK CITY NEW YORK TRANSITION	9,319.50 93.1950	9,985.90 99.8590	6/30/25	666.40	119.17

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	NEW YORK NEW YORK CITY TRANSITIONAL REVENUE BONDS DTD 02/25/2025 4.724% 11/01/2026 NON CALLABLE 64972JRA8					
85,000.000	16258703	85,000.00	85,691.90		691.90	669.23
85,000.000	TOTAL NEW YORK NEW YORK CITY TRANSITION	85,000.00 100.0000	85,691.90 100.8140	6/30/25	691.90	669.23
	NEW YORK NEW YORK CITY TRANSITIONAL REVENUE BONDS DTD 05/29/2025 4.930% 05/01/2031 NON CALLABLE 64972JUL0					
35,000.000	16258702	35,000.00	35,997.15		997.15	153.38
35,000.000	TOTAL NEW YORK NEW YORK CITY TRANSITION	35,000.00 100.0000	35,997.15 102.8490	6/30/25	997.15	153.38
	NEW YORK ST DORM AUTH ST PERS BUILD AMERICA BONDS DTD 06/03/10 5.500 03/15/2030 649902T29					
65,355.250	16258703	66,007.50	66,559.75		552.25	1,058.39
65,355.250	TOTAL NEW YORK ST DORM AUTH ST PERS	66,007.50 100.9980	66,559.75 101.8430	6/30/25	552.25	1,058.39
	NEW YORK ST DORM AUTH ST PERSO UNREFUNDED-BUILD AMERICA BONDS DTD 08/31/09 5.628 03/15/2039 64990FMT8					
235,000.000	16258702	242,127.55	241,730.40		397.15-	3,894.26
235,000.000	TOTAL NEW YORK ST DORM AUTH ST PERSO	242,127.55 103.0330	241,730.40 102.8640	6/30/25	397.15-	3,894.26
	OHIO ST HOSP FAC REVENUE TXBL-REF-CLEVELAND CLINIC HLTH DTD 11/05/19 2.785 01/01/2031 677561LJ9					
200,000.000	16258702	175,938.00	184,786.00		8,848.00	2,785.00

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
200,000.000	TOTAL OHIO ST HOSP FAC REVENUE	175,938.00 87.9690	184,786.00 92.3930	6/30/25	8,848.00	2,785.00
	RHODE ISLAND ST STUDENT LOAN A TXBL-LIBOR FLOATING-FFELP LOAN DTD 11/19/12 09/01/2036 762315MH9					
31,653.230	16258702	31,415.82	31,632.97		217.15	146.26
31,653.230	TOTAL RHODE ISLAND ST STUDENT LOAN A	31,415.82 99.2500	31,632.97 99.9360	6/30/25	217.15	146.26
	SAINT PAUL MN HSG & REDEV AUTH TXBL-REF-HEALTHPARTNERS OBLIG DTD 06/11/15 4.189 07/01/2027 792905DW8					
30,000.000	16258702	30,000.00	29,872.20		127.80-	628.35
30,000.000	TOTAL SAINT PAUL MN HSG & REDEV AUTH	30,000.00 100.0000	29,872.20 99.5740	6/30/25	127.80-	628.35
	TEXAS ST BUILD AMERICA BONDS-SER A DTD 09/29/10 4.631 04/01/2033 882722VP3					
50,000.000	16258702	54,528.00	50,170.50		4,357.50-	578.88
50,000.000	TOTAL TEXAS ST	54,528.00 109.0560	50,170.50 100.3410	6/30/25	4,357.50-	578.88
	VERMONT ST STUDENT ASSISTANCECORP STUDENT LOAN REVEN TXBL-FLOATING- STUDENT LOAN ASSET BACKED NTS-SER 1- CLASS A DTD 11/28/12 07/28/2034 924279AC6					
1,724.360	16258702	1,724.36	1,708.70		15.66-	0.74
6,234.210	16258703	6,234.21	6,177.60		56.61-	2.67
7,958.570	TOTAL VERMONT ST STUDENT ASSISTANCECORP	7,958.57 100.0000	7,886.30 99.0920	6/30/25	72.27-	3.41

PAR VALUE/SHARES	DESCRIPTION	COST VALUE / UNIT COST	MARKET VALUE / UNIT PRICE	PRICING DATE	UNREALIZED GAIN/LOSS	ACCRUED INCOME
	VIRGINIA ST HSG DEV AUTH CMWLT TXBL-PASS-THRU-SER A DTD 06/01/16 3.100 06/25/2041 92812UQ68					
33,374.820	16258702	33,374.82	29,897.50		3,477.32-	17.24
33,374.820	TOTAL VIRGINIA ST HSG DEV AUTH CMWLT	33,374.82 100.0000	29,897.50 89.5810	6/30/25	3,477.32-	17.24
	TOTAL OTHER REVENUE	1,892,224.20	1,881,457.91		10,766.29-	19,142.07
	TOTAL MUNICIPAL BONDS	**5,125,441.70**	**5,047,091.43**		**78,350.27-**	**55,523.46**
	TOTAL BONDS & NOTES	**85,738,041.78**	**85,750,816.05**		**12,774.27**	**622,258.12**
	MUTUAL FUNDS					
	MUTUAL FUNDS - CORPORATE BONDS					
	BAIRD CORE BOND FUND - CLASS I #71 057071870					
8,294,680.064	16258700	84,312,353.22	84,688,683.45		376,330.23	0.00
8,294,680.064	TOTAL BAIRD CORE BOND FUND - CLASS I #7	84,312,353.22 10.1646	84,688,683.45 10.2100	6/30/25	376,330.23	0.00
	BLACKROCK STRATEGIC INCOME OPPORTUNITIES PORTFOLIO CLASS K #1944 09260B374					
4,527,096.070	16258700	44,241,623.85	43,867,560.92		374,062.93-	0.00
4,527,096.070	TOTAL BLACKROCK STRATEGIC INCOME	44,241,623.85 9.7726	43,867,560.92 9.6900	6/30/25	374,062.93-	0.00
	TOTAL MUTUAL FUNDS - CORPORATE BONDS	128,553,977.07	128,556,244.37		2,267.30	0.00
	TOTAL MUTUAL FUNDS	**128,553,977.07**	**128,556,244.37**		**2,267.30**	**0.00**

* Denotes Party-in-Interest

Total investments $ 457,318,597

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
		CASH EQUIVALENTS			
		PRINCIPAL DEPOSIT SWEEP PROGRAM CUSIP VP7000251			
9/30/24	15,007,770.810	CASH SWEEP PURCHASES FOR THE PERIOD 7/01/24 TO 9/30/24	0.00	15,007,770.81-	15,007,770.81
	15,007,770.810	ASSET TOTAL	0.00	15,007,770.81-	15,007,770.81
		TOTAL CASH EQUIVALENTS	**0.00**	**15,007,770.81-**	**15,007,770.81**
		POOLED, COMMON AND COLLECTIVE FUNDS			
		WELLINGTON INTERNATIONAL FUND CUSIP 949997506			
7/31/24	3,382.438	PURCHASED 3,382.438 SHARES/UNITS AT $12.34 ON TRADE DATE 7/31/24 TO SETTLE 7/31/24 MISCELLANEOUS COMMISSION $0.00 DIVIDEND PER 7/31/24 WELLINGTON STMT	0.00	41,739.29-	41,739.29
8/30/24	12,586.030	PURCHASED 12,586.03 SHARES/UNITS AT $12.80 ON TRADE DATE 8/30/24 TO SETTLE 8/30/24 MISCELLANEOUS COMMISSION $0.00 DIVIDEND PER 8/31/24 WELLINGTON STMT	0.00	161,101.19-	161,101.19
9/30/24	11,756.611	PURCHASED 11,756.611 SHARES/UNITS AT $12.87 ON TRADE DATE 9/30/24 TO SETTLE 9/30/24 MISCELLANEOUS COMMISSION $0.00 DIVIDEND PER 9/30/24 WELLINGTON STMT	0.00	151,307.58-	151,307.58
	27,725.079	ASSET TOTAL	0.00	354,148.06-	354,148.06
		TOTAL POOLED, COMMON AND COLLECTIVE FUNDS	**0.00**	**354,148.06-**	**354,148.06**

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
		MUTUAL FUNDS			
		BLACKROCK STRAT INC OPP-K #1944 CUSIP 09260B374			
7/31/24	14,942.619	PURCHASED 14,942.619 SHARES/UNITS UNDER TERMS OF DIVIDEND REINVESTMENT PAYABLE 8/01/24	0.00	142,104.31-	142,104.31
8/02/24	627,615.063	PURCHASED 627,615.063 SHARES/UNITS AT $9.56 ON TRADE DATE 8/02/24 TO SETTLE 8/05/24 COMMISSION $0.00 627,615.063 SHARES AT 9.56 USD	0.00	6,000,000.00-	6,000,000.00
8/31/24	18,755.351	PURCHASED 18,755.351 SHARES/UNITS UNDER TERMS OF DIVIDEND REINVESTMENT PAYABLE 9/03/24	0.00	179,488.71-	179,488.71
9/30/24	17,416.962	PURCHASED 17,416.962 SHARES/UNITS UNDER TERMS OF DIVIDEND REINVESTMENT PAYABLE 10/01/24	0.00	168,073.68-	168,073.68
	678,729.995	ASSET TOTAL	0.00	6,489,666.70-	6,489,666.70
		WELLINGTON CTF OPP CUSIP 949997068			
7/31/24	5,771.146	PURCHASED 5,771.146 SHARES/UNITS AT $17.88 ON TRADE DATE 7/31/24 TO SETTLE 7/31/24 MISCELLANEOUS COMMISSION $0.00 DIVIDEND PER 7/31/24 WELLINGTON STMT	0.00	103,188.09-	103,188.09

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
8/30/24	3,552.041	PURCHASED 3,552.041 SHARES/UNITS AT $18.34 ON TRADE DATE 8/30/24 TO SETTLE 8/30/24 MISCELLANEOUS COMMISSION $0.00 DIVIDEND PER 8/31/24 WELLINGTON STMT	0.00	65,144.44-	65,144.44
9/30/24	4,942.894	PURCHASED 4,942.894 SHARES/UNITS AT $18.76 ON TRADE DATE 9/30/24 TO SETTLE 9/30/24 MISCELLANEOUS COMMISSION $0.00 DIVIDEND PER 9/30/24 WELLINGTON STMT	0.00	92,728.69-	92,728.69
	14,266.081	ASSET TOTAL	0.00	261,061.22-	261,061.22
		TOTAL MUTUAL FUNDS	**0.00**	**6,750,727.92-**	**6,750,727.92**
		MISCELLANEOUS ASSETS			
		CASH HELD AT SSGA CUSIP MS6912823			
7/31/24	612,500.000	PURCHASED 612,500 SHARES/UNITS AT $1.00 ON TRADE DATE 7/31/24 TO SETTLE 7/31/24 MISCELLANEOUS COMMISSION $0.00 OFFSET TO SELL SHS 8/2/24 SETTLE DATE	0.00	612,500.00-	612,500.00
	612,500.000	ASSET TOTAL	0.00	612,500.00-	612,500.00
		CASH HELD AT WELLINGTON CUSIP MS6777341			

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE - LINE 4i - SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN THE YEAR)
FOR THE YEAR ENDED JUNE 30, 2025 SCHEDULE II

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
7/31/24	262,500.000	PURCHASED 262,500 SHARES/UNITS AT $1.00 ON TRADE DATE 7/31/24 TO SETTLE 7/31/24 MISCELLANEOUS COMMISSION $0.00 OFFSET TO SELL SHS 8/2/24 SETTLE DATE	0.00	262,500.00-	262,500.00
7/31/24	12,000,000.000	PURCHASED 12,000,000 SHARES/UNITS AT $1.00 ON TRADE DATE 7/31/24 TO SETTLE 7/31/24 MISCELLANEOUS COMMISSION $0.00 OFFSET TO SELL SHS 8/2/24 SETTLE DATE	0.00	12,000,000.00-	12,000,000.00
7/31/24	175,000.000	PURCHASED 175,000 SHARES/UNITS AT $1.00 ON TRADE DATE 7/31/24 TO SETTLE 7/31/24 MISCELLANEOUS COMMISSION $0.00 OFFSET TO SELL SHS 8/2/24 SETTLE DATE	0.00	175,000.00-	175,000.00
	12,437,500.000	ASSET TOTAL	0.00	12,437,500.00-	12,437,500.00
		TOTAL MISCELLANEOUS ASSETS	**0.00**	**13,050,000.00-**	**13,050,000.00**

The accompanying notes are an integral part of these schedules.

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
		CASH EQUIVALENTS			
		PRINCIPAL DEPOSIT SWEEP PROGRAM CUSIP VP7000251			
6/30/25	191,304,542.260	CASH SWEEP PURCHASES FOR THE PERIOD 10/01/24 TO 6/30/25	0.00	191,304,542.26-	191,304,542.26
	191,304,542.260	ASSET TOTAL	0.00	191,304,542.26-	191,304,542.26
		TOTAL CASH EQUIVALENTS	**0.00**	**191,304,542.26-**	**191,304,542.26**
		POOLED, COMMON AND COLLECTIVE FUNDS			
		WELLINGTON INTERNATIONAL FUND CUSIP 949997506			
10/31/24	2,722.674	PURCHASED 2,722.674 SHARES/UNITS AT $12.19 ON TRADE DATE 10/31/24 TO SETTLE 10/31/24 MISCELLANEOUS COMMISSION $0.00 DIVIDEND PER 10/31/24 WELLINGTON STMT 16258700	0.00	33,189.40-	33,189.40
11/29/24	7,989.422	PURCHASED 7,989.422 SHARES/UNITS AT $12.23 ON TRADE DATE 11/29/24 TO SETTLE 11/29/24 MISCELLANEOUS COMMISSION $0.00 DIVIDEND PER 11/29/24 WELLINGTON STMT 16258700	0.00	97,710.63-	97,710.63
12/31/24	4,352.889	PURCHASED 4,352.889 SHARES/UNITS AT $11.92 ON TRADE DATE 12/31/24 TO SETTLE 12/31/24 MISCELLANEOUS COMMISSION $0.00 DIVIDEND PER 12/31/24 WELLINGTON STMT 16258700	0.00	51,886.44-	51,886.44

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
1/31/25	1,969.669	PURCHASED 1,969.669 SHARES/UNITS AT $12.48 ON TRADE DATE 1/31/25 TO SETTLE 1/31/25 MISCELLANEOUS COMMISSION $0.00 DIVIDEND PER 1/31/25 WELLINGTON STMT 16258700	0.00	24,581.47-	24,581.47
2/28/25	5,963.425	PURCHASED 5,963.425 SHARES/UNITS AT $12.74 ON TRADE DATE 2/28/25 TO SETTLE 2/28/25 MISCELLANEOUS COMMISSION $0.00 DIVIDEND PER 2/28/25 WELLINGTON STMT 16258700	0.00	75,974.04-	75,974.04
3/31/25	20,538.768	PURCHASED 20,538.768 SHARES/UNITS AT $12.72 ON TRADE DATE 3/31/25 TO SETTLE 3/31/25 MISCELLANEOUS COMMISSION $0.00 REINVST PER 03/31/25 WELLINGTON STMT 16258700	0.00	261,253.13-	261,253.13
4/30/25	20,314.171	PURCHASED 20,314.171 SHARES/UNITS AT $13.21 ON TRADE DATE 4/30/25 TO SETTLE 4/30/25 MISCELLANEOUS COMMISSION $0.00 AS PER 4/30/25 WELLINGTON STMT 16258700	0.00	268,350.20-	268,350.20
5/30/25	31,657.341	PURCHASED 31,657.341 SHARES/UNITS AT $13.79 ON TRADE DATE 5/30/25 TO SETTLE 5/30/25 MISCELLANEOUS COMMISSION $0.00 PER CTF INTL RESEARCH EQ 05/31/2025 STMT 16258700	0.00	436,554.73-	436,554.73

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
6/30/25	11,622.555	PURCHASED 11,622.555 SHARES/UNITS AT $14.12 ON TRADE DATE 6/30/25 TO SETTLE 6/30/25 MISCELLANEOUS COMMISSION $0.00 PER CTF INTL RESEARCH EQ 06/30/2025 STMT 16258700	0.00	164,110.48-	164,110.48
	107,130.914	ASSET TOTAL	0.00	1,413,610.52-	1,413,610.52
		TOTAL POOLED, COMMON AND COLLECTIVE FUNDS	**0.00**	**1,413,610.52-**	**1,413,610.52**
		BONDS & NOTES			
		AGILENT TECHNOLOGIES 4.200% 9/09/27 CUSIP 00846UAQ4			
5/29/25	20,000.000	PURCHASED 20,000 SHARES/UNITS AT 99.367 ON TRADE DATE 5/29/25 TO SETTLE 5/30/25 BARCLAYS CAPITAL INC. FIXED IN COMMISSION $0.00 20,000 PAR VALUE AT 99.367 % 16258703	0.00	19,873.40-	19,873.40
	20,000.000	ASSET TOTAL	0.00	19,873.40-	19,873.40
		AGREE LP 2.900% 10/01/30 CUSIP 008513AA1			
10/21/24	80,000.000	PURCHASED 80,000 SHARES/UNITS AT 89.465 ON TRADE DATE 10/21/24 TO SETTLE 10/22/24 BANC OF AMERICA SECURITIES LLC COMMISSION $0.00 80,000 PAR VALUE AT 89.465 % 16258702	0.00	71,572.00-	71,572.00
	80,000.000	ASSET TOTAL	0.00	71,572.00-	71,572.00
		ALEXANDRIA REAL ESTA 2.000% 5/18/32 CUSIP 015271AW9			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
10/24/24	70,000.000	PURCHASED 70,000 SHARES/UNITS AT 81.102 ON TRADE DATE 10/24/24 TO SETTLE 10/25/24 MERRILL LYNCH, PIERCE, FENNER COMMISSION $0.00 70,000 PAR VALUE AT 81.102 % 16258702	0.00	56,771.40-	56,771.40
	70,000.000	ASSET TOTAL	0.00	56,771.40-	56,771.40
		ALEXANDRIA REAL ESTA 3.800% 4/15/26 CUSIP 015271AP4			
1/10/25	50,000.000	PURCHASED 50,000 SHARES/UNITS AT 98.579 ON TRADE DATE 1/10/25 TO SETTLE 1/13/25 BNP PARIBAS SECURITIES BOND COMMISSION $0.00 50,000 PAR VALUE AT 98.579 % 16258703	0.00	49,289.50-	49,289.50
	50,000.000	ASSET TOTAL	0.00	49,289.50-	49,289.50
		ALEXANDRIA REAL ESTA 4.500% 7/30/29 CUSIP 015271AG4			
6/11/25	40,000.000	PURCHASED 40,000 SHARES/UNITS AT 98.635 ON TRADE DATE 6/11/25 TO SETTLE 6/12/25 MARKETAXESS CORPORATION COMMISSION $0.00 40,000 PAR VALUE AT 98.635 % 16258702	0.00	39,454.00-	39,454.00
	40,000.000	ASSET TOTAL	0.00	39,454.00-	39,454.00
		AMER EXPR CREDIT ABS 4.280% 4/15/30 CUSIP 02582JKP4			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
5/06/25	100,000.000	PURCHASED 100,000 SHARES/UNITS AT 99.9982 ON TRADE DATE 5/06/25 TO SETTLE 5/13/25 RBC DAIN RAUSCHER INC. COMMISSION $0.00 100,000 PAR VALUE AT 99.99819 % 16258703	0.00	99,998.19-	99,998.19
	100,000.000	ASSET TOTAL	0.00	99,998.19-	99,998.19
		AMEREN ILLINOIS CO 3.800% 5/15/28 CUSIP 02361DAS9			
3/06/25	30,000.000	PURCHASED 30,000 SHARES/UNITS AT 98.094 ON TRADE DATE 3/06/25 TO SETTLE 3/07/25 DEUTSCHE BANK SECURITIES INC. COMMISSION $0.00 30,000 PAR VALUE AT 98.094 % 16258703	0.00	29,428.20-	29,428.20
	30,000.000	ASSET TOTAL	0.00	29,428.20-	29,428.20
		AMEREN ILLINOIS CO 3.850% 9/01/32 CUSIP 02361DAY6			
6/25/25	40,000.000	PURCHASED 40,000 SHARES/UNITS AT 94.305 ON TRADE DATE 6/25/25 TO SETTLE 6/26/25 PERSHING COMMISSION $0.00 40,000 PAR VALUE AT 94.305 % 16258702	0.00	37,722.00-	37,722.00
	40,000.000	ASSET TOTAL	0.00	37,722.00-	37,722.00
		AMERICAN EXPRESS ABS 4.560% 12/25/29 CUSIP 02582JKM1			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
2/04/25	100,000.000	PURCHASED 100,000 SHARES/UNITS AT 99.9778 ON TRADE DATE 2/04/25 TO SETTLE 2/11/25 WELLS FARGO SECURITIES, LLC COMMISSION $0.00 100,000 PAR VALUE AT 99.97779 % 16258703	0.00	99,977.79-	99,977.79
	100,000.000	ASSET TOTAL	0.00	99,977.79-	99,977.79
		AMERICAN EXPRESS V-D 4.731% 4/25/29 CUSIP 025816ED7			
4/21/25	50,000.000	PURCHASED 50,000 SHARES/UNITS AT 100 ON TRADE DATE 4/21/25 TO SETTLE 4/25/25 MORGAN STANLEY & CO. COMMISSION $0.00 50,000 PAR VALUE AT 100 % 16258703	0.00	50,000.00-	50,000.00
	50,000.000	ASSET TOTAL	0.00	50,000.00-	50,000.00
		AMERICAN EXPRESS V-D 5.016% 4/25/31 CUSIP 025816EF2			
4/21/25	20,000.000	PURCHASED 20,000 SHARES/UNITS AT 100 ON TRADE DATE 4/21/25 TO SETTLE 4/25/25 MORGAN STANLEY & CO. COMMISSION $0.00 20,000 PAR VALUE AT 100 % 16258702	0.00	20,000.00-	20,000.00
	20,000.000	ASSET TOTAL	0.00	20,000.00-	20,000.00
		AMERICAN EXPRESS V-D 5.532% 4/25/30 CUSIP 025816DU0			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
10/22/24	65,000.000	PURCHASED 65,000 SHARES/UNITS AT 103.175 ON TRADE DATE 10/22/24 TO SETTLE 10/23/24 US BANCORP INVESTMENTS INC. COMMISSION $0.00 65,000 PAR VALUE AT 103.175 % 16258702	0.00	67,063.75-	67,063.75
	65,000.000	ASSET TOTAL	0.00	67,063.75-	67,063.75
		AMERICAN HONDA MTN 4.450% 10/22/27 CUSIP 02665WFT3			
10/21/24	60,000.000	PURCHASED 60,000 SHARES/UNITS AT 99.931 ON TRADE DATE 10/21/24 TO SETTLE 10/23/24 J.P. MORGAN SECURITIES INC., - COMMISSION $0.00 60,000 PAR VALUE AT 99.931 % 16258703	0.00	59,958.60-	59,958.60
10/24/24	90,000.000	PURCHASED 90,000 SHARES/UNITS AT 98.817 ON TRADE DATE 10/24/24 TO SETTLE 10/25/24 MORGAN STANLEY & CO. COMMISSION $0.00 90,000 PAR VALUE AT 98.817 % 16258702	0.00	88,935.30-	88,935.30
	150,000.000	ASSET TOTAL	0.00	148,893.90-	148,893.90
		AMERICAN HONDA MTN 4.550% 3/03/28 CUSIP 02665WFX4			
3/03/25	20,000.000	PURCHASED 20,000 SHARES/UNITS AT 99.887 ON TRADE DATE 3/03/25 TO SETTLE 3/05/25 CITIGROUP GBL MKTS/SALOMON BRO COMMISSION $0.00 20,000 PAR VALUE AT 99.887 % 16258703	0.00	19,977.40-	19,977.40

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
	20,000.000	ASSET TOTAL	0.00	19,977.40-	19,977.40
		AMERICAN INTL GROUP 4.850% 5/07/30 CUSIP 026874DW4			
5/05/25	10,000.000	PURCHASED 10,000 SHARES/UNITS AT 99.851 ON TRADE DATE 5/05/25 TO SETTLE 5/07/25 CITIGROUP GBL MKTS/SALOMON BRO COMMISSION $0.00 10,000 PAR VALUE AT 99.851 % 16258702	0.00	9,985.10-	9,985.10
	10,000.000	ASSET TOTAL	0.00	9,985.10-	9,985.10
		AMPHENOL CORP 2.200% 9/15/31 CUSIP 032095AL5			
10/22/24	70,000.000	PURCHASED 70,000 SHARES/UNITS AT 84.714 ON TRADE DATE 10/22/24 TO SETTLE 10/23/24 J.P. MORGAN SECURITIES INC., - COMMISSION $0.00 70,000 PAR VALUE AT 84.714 % 16258702	0.00	59,299.80-	59,299.80
10/28/24	60,000.000	PURCHASED 60,000 SHARES/UNITS AT 84.372 ON TRADE DATE 10/28/24 TO SETTLE 10/29/24 J.P. MORGAN SECURITIES INC., - COMMISSION $0.00 60,000 PAR VALUE AT 84.372 % 16258702	0.00	50,623.20-	50,623.20
	130,000.000	ASSET TOTAL	0.00	109,923.00-	109,923.00
		ANALOG DEVICES INC 4.250% 6/15/28 CUSIP 032654BD6			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
6/12/25	30,000.000	PURCHASED 30,000 SHARES/UNITS AT 99.892 ON TRADE DATE 6/12/25 TO SETTLE 6/16/25 BANC OF AMERICA SECURITIES LLC COMMISSION $0.00 30,000 PAR VALUE AT 99.892 % 16258703	0.00	29,967.60-	29,967.60
	30,000.000	ASSET TOTAL	0.00	29,967.60-	29,967.60
		AON NORTH AMERICA 5.150% 3/01/29 CUSIP 03740MAB6			
10/23/24	50,000.000	PURCHASED 50,000 SHARES/UNITS AT 101.422 ON TRADE DATE 10/23/24 TO SETTLE 10/24/24 UBS SECURITIES LLC COMMISSION $0.00 50,000 PAR VALUE AT 101.422 % 16258702	0.00	50,711.00-	50,711.00
	50,000.000	ASSET TOTAL	0.00	50,711.00-	50,711.00
		AT&T INC 2.750% 6/01/31 CUSIP 00206RJY9			
10/22/24	70,000.000	PURCHASED 70,000 SHARES/UNITS AT 88.311 ON TRADE DATE 10/22/24 TO SETTLE 10/23/24 BANC OF AMERICA SECURITIES LLC COMMISSION $0.00 70,000 PAR VALUE AT 88.311 % 16258702	0.00	61,817.70-	61,817.70
	70,000.000	ASSET TOTAL	0.00	61,817.70-	61,817.70
		BANK AMERICA CO V-D 4.979% 1/24/29 CUSIP 06051GMK2			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
1/17/25	70,000.000	PURCHASED 70,000 SHARES/UNITS AT 100 ON TRADE DATE 1/17/25 TO SETTLE 1/24/25 BANC OF AMERICA SECURITIES LLC COMMISSION $0.00 70,000 PAR VALUE AT 100 % 16258703	0.00	70,000.00-	70,000.00
	70,000.000	ASSET TOTAL	0.00	70,000.00-	70,000.00
		BANK AMERICA V-D 4.623% 5/09/29 CUSIP 06051GMT3			
5/06/25	30,000.000	PURCHASED 30,000 SHARES/UNITS AT 100 ON TRADE DATE 5/06/25 TO SETTLE 5/09/25 BANC OF AMERICA SECURITIES LLC COMMISSION $0.00 30,000 PAR VALUE AT 100 % 16258702	0.00	30,000.00-	30,000.00
5/06/25	20,000.000	PURCHASED 20,000 SHARES/UNITS AT 100 ON TRADE DATE 5/06/25 TO SETTLE 5/09/25 BANC OF AMERICA SECURITIES LLC COMMISSION $0.00 20,000 PAR VALUE AT 100 % 16258703	0.00	20,000.00-	20,000.00
	50,000.000	ASSET TOTAL	0.00	50,000.00-	50,000.00
		BANK OF AMERICA ABS 4.310% 5/15/30 CUSIP 05522RDK1			
6/05/25	100,000.000	PURCHASED 100,000 SHARES/UNITS AT 99.9996 ON TRADE DATE 6/05/25 TO SETTLE 6/12/25 BANC OF AMERICA SECURITIES LLC COMMISSION $0.00 100,000 PAR VALUE AT 99.99962 % 16258703	0.00	99,999.62-	99,999.62

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
	100,000.000	ASSET TOTAL	0.00	99,999.62-	99,999.62
		BERGEN CNTY NJ IMPT 5.250% 6/11/26 CUSIP 083778PM6			
5/30/25	70,000.000	PURCHASED 70,000 SHARES/UNITS AT 100.619 ON TRADE DATE 5/30/25 TO SETTLE 6/12/25 RBC DAIN RAUSCHER INC. COMMISSION $0.00 70,000 PAR VALUE AT 100.619 % 16258703	0.00	70,433.30-	70,433.30
	70,000.000	ASSET TOTAL	0.00	70,433.30-	70,433.30
		BHP BILLITON FIN 5.000% 2/21/30 CUSIP 055451BJ6			
2/18/25	50,000.000	PURCHASED 50,000 SHARES/UNITS AT 99.943 ON TRADE DATE 2/18/25 TO SETTLE 2/21/25 BANC OF AMERICA SECURITIES LLC COMMISSION $0.00 50,000 PAR VALUE AT 99.943 % 16258702	0.00	49,971.50-	49,971.50
	50,000.000	ASSET TOTAL	0.00	49,971.50-	49,971.50
		BK CAN MTN CONV V-D 4.522% 10/18/28 CUSIP 78017FZS5			
10/08/24	20,000.000	PURCHASED 20,000 SHARES/UNITS AT 100 ON TRADE DATE 10/08/24 TO SETTLE 10/18/24 RBC DAIN RAUSCHER INC. COMMISSION $0.00 20,000 PAR VALUE AT 100 % 16258703	0.00	20,000.00-	20,000.00
	20,000.000	ASSET TOTAL	0.00	20,000.00-	20,000.00

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
		BK MONT MTN CONV V-A 4.640% 9/10/30 CUSIP 06368L8L3			
10/22/24	90,000.000	PURCHASED 90,000 SHARES/UNITS AT 99.452 ON TRADE DATE 10/22/24 TO SETTLE 10/23/24 DEUTSCHE BANK SECURITIES INC. COMMISSION $0.00 90,000 PAR VALUE AT 99.452 % 16258702	0.00	89,506.80-	89,506.80
	90,000.000	ASSET TOTAL	0.00	89,506.80-	89,506.80
		BK MONTREAL CONV V-D 4.567% 9/10/27 CUSIP 06368L8K5			
6/18/25	60,000.000	PURCHASED 60,000 SHARES/UNITS AT 100.003 ON TRADE DATE 6/18/25 TO SETTLE 6/20/25 MERRILL LYNCH, PIERCE, FENNER COMMISSION $0.00 60,000 PAR VALUE AT 100.003 % 16258703	0.00	60,001.80-	60,001.80
	60,000.000	ASSET TOTAL	0.00	60,001.80-	60,001.80
		BK MONTREAL CONV V-Q 5.004% 1/27/29 CUSIP 06368MJG0			
1/22/25	30,000.000	PURCHASED 30,000 SHARES/UNITS AT 100 ON TRADE DATE 1/22/25 TO SETTLE 1/27/25 BMOCM/BONDS COMMISSION $0.00 30,000 PAR VALUE AT 100 % 16258703	0.00	30,000.00-	30,000.00
	30,000.000	ASSET TOTAL	0.00	30,000.00-	30,000.00
		BK NEW YORK MTN V-Q 4.942% 2/11/31 CUSIP 06406RCB1			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
5/29/25	40,000.000	PURCHASED 40,000 SHARES/UNITS AT 100.881 ON TRADE DATE 5/29/25 TO SETTLE 5/30/25 MORGAN STANLEY & CO. COMMISSION $0.00 40,000 PAR VALUE AT 100.881 % 16258702	0.00	40,352.40-	40,352.40
	40,000.000	ASSET TOTAL	0.00	40,352.40-	40,352.40
		BK NOVA SCO CONV V-D 4.932% 2/14/29 CUSIP 06418GAP2			
1/30/25	70,000.000	PURCHASED 70,000 SHARES/UNITS AT 99.998 ON TRADE DATE 1/30/25 TO SETTLE 2/04/25 NOSCUS3S SCOTIA CAPITAL USA IN COMMISSION $0.00 70,000 PAR VALUE AT 99.998 % 16258703	0.00	69,998.60-	69,998.60
	70,000.000	ASSET TOTAL	0.00	69,998.60-	69,998.60
		BK NOVA SCOTIA CONV 4.850% 2/01/30 CUSIP 06417XAP6			
10/23/24	70,000.000	PURCHASED 70,000 SHARES/UNITS AT 100.288 ON TRADE DATE 10/23/24 TO SETTLE 10/24/24 GOLDMAN SACHS COMMISSION $0.00 70,000 PAR VALUE AT 100.288 % 16258702	0.00	70,201.60-	70,201.60
	70,000.000	ASSET TOTAL	0.00	70,201.60-	70,201.60
		BMW VEHICLE ABS 4.430% 6/26/28 CUSIP 096912AD2			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
6/03/25	100,000.000	PURCHASED 100,000 SHARES/UNITS AT 99.9978 ON TRADE DATE 6/03/25 TO SETTLE 6/10/25 MITSUBISHI UFJ SECURITIES (USA COMMISSION $0.00 100,000 PAR VALUE AT 99.9978 % 16258703	0.00	99,997.80-	99,997.80
	100,000.000	ASSET TOTAL	0.00	99,997.80-	99,997.80
		BMW VEHICLE LEA ABS 4.180% 10/25/27 CUSIP 05613MAD1			
10/01/24	170,000.000	PURCHASED 170,000 SHARES/UNITS AT 99.9908 ON TRADE DATE 10/01/24 TO SETTLE 10/07/24 CITIGROUP GBL MKTS/SALOMON BRO COMMISSION $0.00 170,000 PAR VALUE AT 99.99075882 % 16258703	0.00	169,984.29-	169,984.29
	170,000.000	ASSET TOTAL	0.00	169,984.29-	169,984.29
		BP CAP MARKETS AMERI 4.234% 11/06/28 CUSIP 10373QAE0			
2/25/25	40,000.000	PURCHASED 40,000 SHARES/UNITS AT 98.72 ON TRADE DATE 2/25/25 TO SETTLE 2/26/25 J.P. MORGAN SECURITIES INC., - COMMISSION $0.00 40,000 PAR VALUE AT 98.72 % 16258703	0.00	39,488.00-	39,488.00
	40,000.000	ASSET TOTAL	0.00	39,488.00-	39,488.00
		BP CAP MKTS AMER INC 4.893% 9/11/33 CUSIP 10373QBV1			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
10/30/24	110,000.000	PURCHASED 110,000 SHARES/UNITS AT 98.813 ON TRADE DATE 10/30/24 TO SETTLE 10/31/24 HSBC SECURITIES, INC. COMMISSION $0.00 110,000 PAR VALUE AT 98.813 % 16258702	0.00	108,694.30-	108,694.30
	110,000.000	ASSET TOTAL	0.00	108,694.30-	108,694.30
		BP CAPITAL MARKETS 3.723% 11/28/28 CUSIP 05565QDH8			
10/30/24	50,000.000	PURCHASED 50,000 SHARES/UNITS AT 96.75 ON TRADE DATE 10/30/24 TO SETTLE 10/31/24 MORGAN STANLEY & CO. COMMISSION $0.00 50,000 PAR VALUE AT 96.75 % 16258703	0.00	48,375.00-	48,375.00
	50,000.000	ASSET TOTAL	0.00	48,375.00-	48,375.00
		BROADCOM INC 4.350% 2/15/30 CUSIP 11135FCB5			
10/21/24	60,000.000	PURCHASED 60,000 SHARES/UNITS AT 98.244 ON TRADE DATE 10/21/24 TO SETTLE 10/22/24 MARKETAXESS CORPORATION COMMISSION $0.00 60,000 PAR VALUE AT 98.244 % 16258702	0.00	58,946.40-	58,946.40
	60,000.000	ASSET TOTAL	0.00	58,946.40-	58,946.40
		CANADIAN NATL RESOUR 3.850% 6/01/27 CUSIP 136385AX9			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
12/03/24	40,000.000	PURCHASED 40,000 SHARES/UNITS AT 97.908 ON TRADE DATE 12/03/24 TO SETTLE 12/04/24 J.P. MORGAN SECURITIES INC., - COMMISSION $0.00 40,000 PAR VALUE AT 97.908 % 16258703	0.00	39,163.20-	39,163.20
12/03/24	10,000.000	PURCHASED 10,000 SHARES/UNITS AT 97.908 ON TRADE DATE 12/03/24 TO SETTLE 12/04/24 BARCLAYS CAPITAL INC. FIXED IN COMMISSION $0.00 10,000 PAR VALUE AT 97.908 % 16258703	0.00	9,790.80-	9,790.80
	50,000.000	ASSET TOTAL	0.00	48,954.00-	48,954.00
		CANADIAN PACIFIC 4.800% 3/30/30 CUSIP 13645RBJ2			
3/12/25	70,000.000	PURCHASED 70,000 SHARES/UNITS AT 99.856 ON TRADE DATE 3/12/25 TO SETTLE 3/17/25 WELLS FARGO SECURITIES, LLC COMMISSION $0.00 70,000 PAR VALUE AT 99.856 % 16258702	0.00	69,899.20-	69,899.20
	70,000.000	ASSET TOTAL	0.00	69,899.20-	69,899.20
		CAPITAL ONE FINL V-D 4.927% 5/10/28 CUSIP 14040HCS2			
6/25/25	50,000.000	PURCHASED 50,000 SHARES/UNITS AT 100.644 ON TRADE DATE 6/25/25 TO SETTLE 6/26/25 MERRILL LYNCH, PIERCE, FENNER COMMISSION $0.00 50,000 PAR VALUE AT 100.644 % 16258703	0.00	50,322.00-	50,322.00

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
	50,000.000	ASSET TOTAL	0.00	50,322.00-	50,322.00
		CARMAX AUTO ABS 4.600% 10/15/29 CUSIP 14290DAC5			
10/29/24	130,000.000	PURCHASED 130,000 SHARES/UNITS AT 99.9813 ON TRADE DATE 10/29/24 TO SETTLE 11/05/24 BANC OF AMERICA SECURITIES LLC COMMISSION $0.00 130,000 PAR VALUE AT 99.98129231 % 16258703	0.00	129,975.68-	129,975.68
	130,000.000	ASSET TOTAL	0.00	129,975.68-	129,975.68
		CARMAX AUTO OWN ABS 4.480% 3/15/30 CUSIP 14320AAD3			
4/24/25	70,000.000	PURCHASED 70,000 SHARES/UNITS AT 99.9853 ON TRADE DATE 4/24/25 TO SETTLE 5/02/25 BARCLAYS CAPITAL INC. FIXED IN COMMISSION $0.00 70,000 PAR VALUE AT 99.98532857 % 16258703	0.00	69,989.73-	69,989.73
	70,000.000	ASSET TOTAL	0.00	69,989.73-	69,989.73
		CARMAX AUTO OWN ABS 4.840% 1/15/30 CUSIP 14319WAD8			
1/14/25	315,000.000	PURCHASED 315,000 SHARES/UNITS AT 99.9831 ON TRADE DATE 1/14/25 TO SETTLE 1/22/25 RBC DAIN RAUSCHER INC. COMMISSION $0.00 315,000 PAR VALUE AT 99.98310159 % 16258703	0.00	314,946.77-	314,946.77
	315,000.000	ASSET TOTAL	0.00	314,946.77-	314,946.77

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
		CENTERPOINT ENER HOU 3.000% 3/01/32 CUSIP 15189XAX6			
11/13/24	80,000.000	PURCHASED 80,000 SHARES/UNITS AT 87.349 ON TRADE DATE 11/13/24 TO SETTLE 11/14/24 PERSHING COMMISSION $0.00 80,000 PAR VALUE AT 87.349 % 16258702	0.00	69,879.20-	69,879.20
	80,000.000	ASSET TOTAL	0.00	69,879.20-	69,879.20
		CITIBANK CREDIT ABS 4.300% 6/21/30 CUSIP 17305EHA6			
6/18/25	100,000.000	PURCHASED 100,000 SHARES/UNITS AT 99.9729 ON TRADE DATE 6/18/25 TO SETTLE 6/26/25 CITIGROUP GBL MKTS/SALOMON BRO COMMISSION $0.00 100,000 PAR VALUE AT 99.97287 % 16258703	0.00	99,972.87-	99,972.87
	100,000.000	ASSET TOTAL	0.00	99,972.87-	99,972.87
		CITIGROUP INC V-D 2.572% 6/03/31 CUSIP 172967MS7			
10/22/24	90,000.000	PURCHASED 90,000 SHARES/UNITS AT 88.547 ON TRADE DATE 10/22/24 TO SETTLE 10/23/24 GOLDMAN SACHS COMMISSION $0.00 90,000 PAR VALUE AT 88.547 % 16258702	0.00	79,692.30-	79,692.30

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
3/20/25	50,000.000	PURCHASED 50,000 SHARES/UNITS AT 89.295 ON TRADE DATE 3/20/25 TO SETTLE 3/21/25 MORGAN STANLEY & CO. COMMISSION $0.00 50,000 PAR VALUE AT 89.295 % 16258702	0.00	44,647.50-	44,647.50
	140,000.000	ASSET TOTAL	0.00	124,339.80-	124,339.80
		CITIZENS BANK NA/RI 3.750% 2/18/26 CUSIP 17401QAU5			
10/22/24	250,000.000	PURCHASED 250,000 SHARES/UNITS AT 98.498 ON TRADE DATE 10/22/24 TO SETTLE 10/23/24 CITIGROUP GBL MKTS/SALOMON BRO COMMISSION $0.00 250,000 PAR VALUE AT 98.498 % 16258702	0.00	246,245.00-	246,245.00
	250,000.000	ASSET TOTAL	0.00	246,245.00-	246,245.00
		CNH EQUIPMENT ABS 4.360% 8/15/30 CUSIP 12674BAD7			
3/11/25	60,000.000	PURCHASED 60,000 SHARES/UNITS AT 99.9891 ON TRADE DATE 3/11/25 TO SETTLE 3/19/25 BANC OF AMERICA SECURITIES LLC COMMISSION $0.00 60,000 PAR VALUE AT 99.98913333 % 16258703	0.00	59,993.48-	59,993.48
	60,000.000	ASSET TOTAL	0.00	59,993.48-	59,993.48
		CNH INDUSTRIAL 4.500% 10/08/27 CUSIP 12592BAT1			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
10/07/24	50,000.000	PURCHASED 50,000 SHARES/UNITS AT 99.809 ON TRADE DATE 10/07/24 TO SETTLE 10/09/24 GOLDMAN SACHS COMMISSION $0.00 50,000 PAR VALUE AT 99.809 % 16258703	0.00	49,904.50-	49,904.50
	50,000.000	ASSET TOTAL	0.00	49,904.50-	49,904.50
		CNH INDUSTRIAL CAP 4.550% 4/10/28 CUSIP 12592BAQ7			
3/03/25	40,000.000	PURCHASED 40,000 SHARES/UNITS AT 99.639 ON TRADE DATE 3/03/25 TO SETTLE 3/04/25 PERSHING COMMISSION $0.00 40,000 PAR VALUE AT 99.639 % 16258703	0.00	39,855.60-	39,855.60
	40,000.000	ASSET TOTAL	0.00	39,855.60-	39,855.60
		CNH INDUSTRIAL CAP 4.750% 3/21/28 CUSIP 12592BAU8			
3/18/25	15,000.000	PURCHASED 15,000 SHARES/UNITS AT 99.658 ON TRADE DATE 3/18/25 TO SETTLE 3/21/25 DEUTSCHE BANK SECURITIES INC. COMMISSION $0.00 15,000 PAR VALUE AT 99.658 % 16258703	0.00	14,948.70-	14,948.70
	15,000.000	ASSET TOTAL	0.00	14,948.70-	14,948.70
		CNH INDUSTRIAL NV 3.850% 11/15/27 CUSIP 12594KAB8			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
6/24/25	20,000.000	PURCHASED 20,000 SHARES/UNITS AT 98.744 ON TRADE DATE 6/24/25 TO SETTLE 6/25/25 BANC OF AMERICA SECURITIES LLC COMMISSION $0.00 20,000 PAR VALUE AT 98.744 % 16258703	0.00	19,748.80-	19,748.80
	20,000.000	ASSET TOTAL	0.00	19,748.80-	19,748.80
		COMCAST CORP 3.400% 4/01/30 CUSIP 20030NDG3			
10/22/24	120,000.000	PURCHASED 120,000 SHARES/UNITS AT 94.061 ON TRADE DATE 10/22/24 TO SETTLE 10/23/24 MARKETAXESS CORPORATION COMMISSION $0.00 120,000 PAR VALUE AT 94.061 % 16258702	0.00	112,873.20-	112,873.20
	120,000.000	ASSET TOTAL	0.00	112,873.20-	112,873.20
		COMCAST CORP 3.550% 5/01/28 CUSIP 20030NCH2			
2/04/25	30,000.000	PURCHASED 30,000 SHARES/UNITS AT 96.335 ON TRADE DATE 2/04/25 TO SETTLE 2/05/25 0443 PERSHING COMMISSION $0.00 30,000 PAR VALUE AT 96.335 % 16258703	0.00	28,900.50-	28,900.50
	30,000.000	ASSET TOTAL	0.00	28,900.50-	28,900.50
		COMCAST CORP 4.950% 5/15/32 CUSIP 20030NER8			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
5/05/25	40,000.000	PURCHASED 40,000 SHARES/UNITS AT 99.741 ON TRADE DATE 5/05/25 TO SETTLE 5/08/25 BANC OF AMERICA SECURITIES LLC COMMISSION $0.00 40,000 PAR VALUE AT 99.741 % 16258702	0.00	39,896.40-	39,896.40
	40,000.000	ASSET TOTAL	0.00	39,896.40-	39,896.40
		COMMONWEALTH EDISON 3.150% 3/15/32 CUSIP 202795JW1			
3/19/25	50,000.000	PURCHASED 50,000 SHARES/UNITS AT 88.947 ON TRADE DATE 3/19/25 TO SETTLE 3/20/25 PERSHING COMMISSION $0.00 50,000 PAR VALUE AT 88.947 % 16258702	0.00	44,473.50-	44,473.50
	50,000.000	ASSET TOTAL	0.00	44,473.50-	44,473.50
		COMMONWEALTH EDISON 3.700% 8/15/28 CUSIP 202795JN1			
2/24/25	90,000.000	PURCHASED 90,000 SHARES/UNITS AT 97.01 ON TRADE DATE 2/24/25 TO SETTLE 2/25/25 BNP PARIBAS SECURITIES BOND COMMISSION $0.00 90,000 PAR VALUE AT 97.01 % 16258703	0.00	87,309.00-	87,309.00
	90,000.000	ASSET TOTAL	0.00	87,309.00-	87,309.00
		CONN LIGHT & PWR 4.950% 1/15/30 CUSIP 207597ET8			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
1/06/25	60,000.000	PURCHASED 60,000 SHARES/UNITS AT 99.864 ON TRADE DATE 1/06/25 TO SETTLE 1/13/25 MITSUBISHI UFJ SECURITIES (USA COMMISSION $0.00 60,000 PAR VALUE AT 99.864 % 16258703	0.00	59,918.40-	59,918.40
	60,000.000	ASSET TOTAL	0.00	59,918.40-	59,918.40
		CONSUMERS ENERGY CO 3.800% 11/15/28 CUSIP 210518DC7			
2/11/25	20,000.000	PURCHASED 20,000 SHARES/UNITS AT 96.679 ON TRADE DATE 2/11/25 TO SETTLE 2/12/25 DEUTSCHE BANK SECURITIES INC. COMMISSION $0.00 20,000 PAR VALUE AT 96.679 % 16258703	0.00	19,335.80-	19,335.80
	20,000.000	ASSET TOTAL	0.00	19,335.80-	19,335.80
		COTERRA ENERGY INC 3.900% 5/15/27 CUSIP 127097AG8			
10/22/24	70,000.000	PURCHASED 70,000 SHARES/UNITS AT 97.846 ON TRADE DATE 10/22/24 TO SETTLE 10/23/24 0443 PERSHING COMMISSION $0.00 70,000 PAR VALUE AT 97.846 % 16258702	0.00	68,492.20-	68,492.20
2/06/25	40,000.000	PURCHASED 40,000 SHARES/UNITS AT 97.921 ON TRADE DATE 2/06/25 TO SETTLE 2/07/25 CITIGROUP GBL MKTS/SALOMON BRO COMMISSION $0.00 40,000 PAR VALUE AT 97.921 % 16258703	0.00	39,168.40-	39,168.40

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
	110,000.000	ASSET TOTAL	0.00	107,660.60-	107,660.60
		CULBERSON CNTY TX 7.000% 2/15/26 CUSIP 229858CC7			
11/13/24	140,000.000	PURCHASED 140,000 SHARES/UNITS AT 102.622 ON TRADE DATE 11/13/24 TO SETTLE 12/12/24 RAYMOND JAMES/FI COMMISSION $0.00 140,000 PAR VALUE AT 102.622 % 16258703	0.00	143,670.80-	143,670.80
	140,000.000	ASSET TOTAL	0.00	143,670.80-	143,670.80
		CUMMINS INC 4.250% 5/09/28 CUSIP 231021AY2			
5/06/25	10,000.000	PURCHASED 10,000 SHARES/UNITS AT 99.93 ON TRADE DATE 5/06/25 TO SETTLE 5/09/25 J.P. MORGAN SECURITIES INC., - COMMISSION $0.00 10,000 PAR VALUE AT 99.93 % 16258703	0.00	9,993.00-	9,993.00
	10,000.000	ASSET TOTAL	0.00	9,993.00-	9,993.00
		CURATORS OF THE UNIV 2.012% 11/01/27 CUSIP 231266MN4			
4/24/25	100,000.000	PURCHASED 100,000 SHARES/UNITS AT 94.067 ON TRADE DATE 4/24/25 TO SETTLE 4/24/25 J.P. MORGAN SECURITIES INC., - COMMISSION $0.00 100,000 PAR VALUE AT 94.067 % 16258703	0.00	94,067.00-	94,067.00
	100,000.000	ASSET TOTAL	0.00	94,067.00-	94,067.00

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
		DIGITAL REALTY TRUST 4.450% 7/15/28 CUSIP 25389JAT3			
1/17/25	40,000.000	PURCHASED 40,000 SHARES/UNITS AT 98.064 ON TRADE DATE 1/17/25 TO SETTLE 1/21/25 GOLDMAN SACHS COMMISSION $0.00 40,000 PAR VALUE AT 98.064 % 16258703	0.00	39,225.60-	39,225.60
	40,000.000	ASSET TOTAL	0.00	39,225.60-	39,225.60
		DOMINION ENERGY SOUT 2.300% 12/01/31 CUSIP 25731VAA2			
10/22/24	120,000.000	PURCHASED 120,000 SHARES/UNITS AT 85.069 ON TRADE DATE 10/22/24 TO SETTLE 10/23/24 BARCLAYS CAPITAL INC. FIXED IN COMMISSION $0.00 120,000 PAR VALUE AT 85.069 % 16258702	0.00	102,082.80-	102,082.80
	120,000.000	ASSET TOTAL	0.00	102,082.80-	102,082.80
		DTE ELECTRIC CO 4.250% 5/14/27 CUSIP 23338VAW6			
5/05/25	10,000.000	PURCHASED 10,000 SHARES/UNITS AT 99.918 ON TRADE DATE 5/05/25 TO SETTLE 5/14/25 WELLS FARGO SECURITIES, LLC COMMISSION $0.00 10,000 PAR VALUE AT 99.918 % 16258703	0.00	9,991.80-	9,991.80
	10,000.000	ASSET TOTAL	0.00	9,991.80-	9,991.80
		DUKE ENERGY CAROLINA 2.850% 3/15/32 CUSIP 26442CBG8			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
5/28/25	50,000.000	PURCHASED 50,000 SHARES/UNITS AT 87.977 ON TRADE DATE 5/28/25 TO SETTLE 5/29/25 DEUTSCHE BANK SECURITIES INC. COMMISSION $0.00 50,000 PAR VALUE AT 87.977 % 16258702	0.00	43,988.50-	43,988.50
5/29/25	50,000.000	PURCHASED 50,000 SHARES/UNITS AT 88.161 ON TRADE DATE 5/29/25 TO SETTLE 5/30/25 MORGAN STANLEY & CO. COMMISSION $0.00 50,000 PAR VALUE AT 88.161 % 16258702	0.00	44,080.50-	44,080.50
	100,000.000	ASSET TOTAL	0.00	88,069.00-	88,069.00
		DUKE ENERGY CAROLINA 3.950% 11/15/28 CUSIP 26442CAX2			
6/02/25	50,000.000	PURCHASED 50,000 SHARES/UNITS AT 98.796 ON TRADE DATE 6/02/25 TO SETTLE 6/03/25 DEUTSCHE BANK SECURITIES INC. COMMISSION $0.00 50,000 PAR VALUE AT 98.796 % 16258703	0.00	49,398.00-	49,398.00
	50,000.000	ASSET TOTAL	0.00	49,398.00-	49,398.00
		DUKE ENERGY CAROLINA 4.850% 3/15/30 CUSIP 26442CBP8			
3/14/25	60,000.000	PURCHASED 60,000 SHARES/UNITS AT 100.254 ON TRADE DATE 3/14/25 TO SETTLE 3/17/25 BNY/SUNTRUST CAPITAL MARKETS COMMISSION $0.00 60,000 PAR VALUE AT 100.254 % 16258702	0.00	60,152.40-	60,152.40

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
	60,000.000	ASSET TOTAL	0.00	60,152.40-	60,152.40
		DUKE ENERGY PROG 3.400% 4/01/32 CUSIP 26442UAN4			
4/25/25	50,000.000	PURCHASED 50,000 SHARES/UNITS AT 91.168 ON TRADE DATE 4/25/25 TO SETTLE 4/28/25 BARCLAYS CAPITAL INC. FIXED IN COMMISSION $0.00 50,000 PAR VALUE AT 91.168 % 16258702	0.00	45,584.00-	45,584.00
	50,000.000	ASSET TOTAL	0.00	45,584.00-	45,584.00
		DUKE ENERGY PROGRESS 4.350% 3/06/27 CUSIP 26442UAT1			
3/03/25	30,000.000	PURCHASED 30,000 SHARES/UNITS AT 99.943 ON TRADE DATE 3/03/25 TO SETTLE 3/06/25 BANC OF AMERICA SECURITIES LLC COMMISSION $0.00 30,000 PAR VALUE AT 99.943 % 16258703	0.00	29,982.90-	29,982.90
	30,000.000	ASSET TOTAL	0.00	29,982.90-	29,982.90
		EASTMAN CHEMICAL 5.000% 8/01/29 CUSIP 277432AZ3			
2/18/25	40,000.000	PURCHASED 40,000 SHARES/UNITS AT 99.447 ON TRADE DATE 2/18/25 TO SETTLE 2/21/25 BANC OF AMERICA SECURITIES LLC COMMISSION $0.00 40,000 PAR VALUE AT 99.447 % 16258703	0.00	39,778.80-	39,778.80

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
6/10/25	40,000.000	PURCHASED 40,000 SHARES/UNITS AT 100.427 ON TRADE DATE 6/10/25 TO SETTLE 6/11/25 MARKETAXESS CORPORATION COMMISSION $0.00 40,000 PAR VALUE AT 100.427 % 16258702	0.00	40,170.80-	40,170.80
	80,000.000	ASSET TOTAL	0.00	79,949.60-	79,949.60
		ENBRIDGE INC 4.600% 6/20/28 CUSIP 29250NCH6			
6/16/25	20,000.000	PURCHASED 20,000 SHARES/UNITS AT 99.997 ON TRADE DATE 6/16/25 TO SETTLE 6/20/25 CITIGROUP GBL MKTS/SALOMON BRO COMMISSION $0.00 20,000 PAR VALUE AT 99.997 % 16258703	0.00	19,999.40-	19,999.40
	20,000.000	ASSET TOTAL	0.00	19,999.40-	19,999.40
		ENBRIDGE INC 4.900% 6/20/30 CUSIP 29250NCJ2			
6/16/25	60,000.000	PURCHASED 60,000 SHARES/UNITS AT 99.965 ON TRADE DATE 6/16/25 TO SETTLE 6/20/25 CITIGROUP GBL MKTS/SALOMON BRO COMMISSION $0.00 60,000 PAR VALUE AT 99.965 % 16258702	0.00	59,979.00-	59,979.00
	60,000.000	ASSET TOTAL	0.00	59,979.00-	59,979.00
		ENERGY TRANSFER LP 5.200% 4/01/30 CUSIP 29273VBD1			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
2/18/25	10,000.000	PURCHASED 10,000 SHARES/UNITS AT 99.796 ON TRADE DATE 2/18/25 TO SETTLE 3/04/25 BANC OF AMERICA SECURITIES LLC COMMISSION $0.00 10,000 PAR VALUE AT 99.796 % 16258702	0.00	9,979.60-	9,979.60
	10,000.000	ASSET TOTAL	0.00	9,979.60-	9,979.60
		ENTERGY MISSISSIPPI 2.850% 6/01/28 CUSIP 29364NAT5			
10/24/24	80,000.000	PURCHASED 80,000 SHARES/UNITS AT 94.223 ON TRADE DATE 10/24/24 TO SETTLE 10/25/24 MARKETAXESS CORPORATION COMMISSION $0.00 80,000 PAR VALUE AT 94.223 % 16258702	0.00	75,378.40-	75,378.40
4/23/25	50,000.000	PURCHASED 50,000 SHARES/UNITS AT 95.282 ON TRADE DATE 4/23/25 TO SETTLE 4/24/25 DEUTSCHE BANK SECURITIES INC. COMMISSION $0.00 50,000 PAR VALUE AT 95.282 % 16258703	0.00	47,641.00-	47,641.00
	130,000.000	ASSET TOTAL	0.00	123,019.40-	123,019.40
		ENTERPRISE PRODS OPE 4.300% 6/20/28 CUSIP 29379VCJ0			
6/17/25	40,000.000	PURCHASED 40,000 SHARES/UNITS AT 99.869 ON TRADE DATE 6/17/25 TO SETTLE 6/20/25 CITIGROUP GBL MKTS/SALOMON BRO COMMISSION $0.00 40,000 PAR VALUE AT 99.869 % 16258703	0.00	39,947.60-	39,947.60

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
	40,000.000	ASSET TOTAL	0.00	39,947.60-	39,947.60
		ENTERPRISE PRODS OPE 4.600% 1/15/31 CUSIP 29379VCK7			
6/17/25	20,000.000	PURCHASED 20,000 SHARES/UNITS AT 99.816 ON TRADE DATE 6/17/25 TO SETTLE 6/20/25 CITIGROUP GBL MKTS/SALOMON BRO COMMISSION $0.00 20,000 PAR VALUE AT 99.816 % 16258702	0.00	19,963.20-	19,963.20
	20,000.000	ASSET TOTAL	0.00	19,963.20-	19,963.20
		ENTERPRISE PRODUCTS 4.150% 10/16/28 CUSIP 29379VBT9			
2/28/25	80,000.000	PURCHASED 80,000 SHARES/UNITS AT 98.734 ON TRADE DATE 2/28/25 TO SETTLE 3/03/25 J.P. MORGAN SECURITIES INC., - COMMISSION $0.00 80,000 PAR VALUE AT 98.734 % 16258703	0.00	78,987.20-	78,987.20
	80,000.000	ASSET TOTAL	0.00	78,987.20-	78,987.20
		EOG RES INC 5.000% 7/15/32 CUSIP 26875PAY7			
6/16/25	20,000.000	PURCHASED 20,000 SHARES/UNITS AT 99.792 ON TRADE DATE 6/16/25 TO SETTLE 7/01/25 GOLDMAN SACHS COMMISSION $0.00 20,000 PAR VALUE AT 99.792 % 16258702	0.00	19,958.40-	19,958.40
	20,000.000	ASSET TOTAL	0.00	19,958.40-	19,958.40

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
		EOG RESOURCES INC 4.400% 7/15/28 CUSIP 26875PAX9			
6/16/25	20,000.000	PURCHASED 20,000 SHARES/UNITS AT 99.902 ON TRADE DATE 6/16/25 TO SETTLE 7/01/25 GOLDMAN SACHS COMMISSION $0.00 20,000 PAR VALUE AT 99.902 % 16258703	0.00	19,980.40-	19,980.40
	20,000.000	ASSET TOTAL	0.00	19,980.40-	19,980.40
		EQUIFAX INC 2.350% 9/15/31 CUSIP 294429AT2			
10/22/24	60,000.000	PURCHASED 60,000 SHARES/UNITS AT 84.761 ON TRADE DATE 10/22/24 TO SETTLE 10/23/24 MERRILL LYNCH, PIERCE, FENNER COMMISSION $0.00 60,000 PAR VALUE AT 84.761 % 16258702	0.00	50,856.60-	50,856.60
	60,000.000	ASSET TOTAL	0.00	50,856.60-	50,856.60
		EQUIFAX INC 5.100% 12/15/27 CUSIP 294429AV7			
2/26/25	30,000.000	PURCHASED 30,000 SHARES/UNITS AT 101.028 ON TRADE DATE 2/26/25 TO SETTLE 2/27/25 GOLDMAN SACHS COMMISSION $0.00 30,000 PAR VALUE AT 101.028 % 16258703	0.00	30,308.40-	30,308.40
	30,000.000	ASSET TOTAL	0.00	30,308.40-	30,308.40
		ERP OPERATING LP 4.150% 12/01/28 CUSIP 26884ABK8			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
2/07/25	20,000.000	PURCHASED 20,000 SHARES/UNITS AT 97.658 ON TRADE DATE 2/07/25 TO SETTLE 2/10/25 MIZHUO SECURITIES USA INC COMMISSION $0.00 20,000 PAR VALUE AT 97.658 % 16258703	0.00	19,531.60-	19,531.60
	20,000.000	ASSET TOTAL	0.00	19,531.60-	19,531.60
		EVERGY KANS CENT INC 4.700% 3/13/28 CUSIP 30036FAE1			
3/06/25	20,000.000	PURCHASED 20,000 SHARES/UNITS AT 99.887 ON TRADE DATE 3/06/25 TO SETTLE 3/13/25 MITSUBISHI UFJ SECURITIES (USA COMMISSION $0.00 20,000 PAR VALUE AT 99.887 % 16258703	0.00	19,977.40-	19,977.40
	20,000.000	ASSET TOTAL	0.00	19,977.40-	19,977.40
		EVERGY METRO INC 4.950% 4/15/33 CUSIP 30037DAB1			
5/13/25	30,000.000	PURCHASED 30,000 SHARES/UNITS AT 97.535 ON TRADE DATE 5/13/25 TO SETTLE 5/14/25 BARCLAYS CAPITAL INC. FIXED IN COMMISSION $0.00 30,000 PAR VALUE AT 97.535 % 16258702	0.00	29,260.50-	29,260.50
	30,000.000	ASSET TOTAL	0.00	29,260.50-	29,260.50
		EXTRA SPACE STORAGE 5.700% 4/01/28 CUSIP 30225VAJ6			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
1/16/25	50,000.000	PURCHASED 50,000 SHARES/UNITS AT 102.002 ON TRADE DATE 1/16/25 TO SETTLE 1/17/25 PERSHING COMMISSION $0.00 50,000 PAR VALUE AT 102.002 % 16258703	0.00	51,001.00-	51,001.00
	50,000.000	ASSET TOTAL	0.00	51,001.00-	51,001.00
		FEDERAL REALTY OP LP 5.375% 5/01/28 CUSIP 313747BC0			
10/29/24	20,000.000	PURCHASED 20,000 SHARES/UNITS AT 101.378 ON TRADE DATE 10/29/24 TO SETTLE 11/01/24 MARKETAXESS CORPORATION COMMISSION $0.00 20,000 PAR VALUE AT 101.378 % 16258703	0.00	20,275.60-	20,275.60
	20,000.000	ASSET TOTAL	0.00	20,275.60-	20,275.60
		FHLMC PL #8C1048 V-M 4.312% 6/01/55 CUSIP 3142BBEV8			
6/23/25	220,000.000	PURCHASED 220,000 SHARES/UNITS AT 97.6563 ON TRADE DATE 6/23/25 TO SETTLE 6/26/25 J.P. MORGAN SECURITIES INC., - COMMISSION $0.00 220,000 PAR VALUE AT 97.65625 % 16258703	0.00	214,843.75-	214,843.75
	220,000.000	ASSET TOTAL	0.00	214,843.75-	214,843.75
		FHLMC Q032 CMO V-M 4.950% 9/25/29 CUSIP 3137HKQ23			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
3/25/25	130,000.000	PURCHASED 130,000 SHARES/UNITS AT 99.9698 ON TRADE DATE 3/25/25 TO SETTLE 3/31/25 J.P. MORGAN SECURITIES INC., - COMMISSION $0.00 130,000 PAR VALUE AT 99.9698 % 16258703	0.00	129,960.74-	129,960.74
	130,000.000	ASSET TOTAL	0.00	129,960.74-	129,960.74
		FHLMC SER K509 CMO 4.850% 9/25/28 CUSIP 3137HAST4			
11/01/24	430,000.000	PURCHASED 430,000 SHARES/UNITS AT 100.7344 ON TRADE DATE 11/01/24 TO SETTLE 11/06/24 GOLDMAN SACHS COMMISSION $0.00 430,000 PAR VALUE AT 100.734375 % 16258703	0.00	433,157.82-	433,157.82
	430,000.000	ASSET TOTAL	0.00	433,157.82-	433,157.82
		FIFTH THIRD BANC V-D 4.055% 4/25/28 CUSIP 316773DE7			
10/22/24	60,000.000	PURCHASED 60,000 SHARES/UNITS AT 98.171 ON TRADE DATE 10/22/24 TO SETTLE 10/23/24 BANC OF AMERICA SECURITIES LLC COMMISSION $0.00 60,000 PAR VALUE AT 98.171 % 16258702	0.00	58,902.60-	58,902.60
	60,000.000	ASSET TOTAL	0.00	58,902.60-	58,902.60
		FISERV INC 3.500% 7/01/29 CUSIP 337738AU2			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
5/20/25	20,000.000	PURCHASED 20,000 SHARES/UNITS AT 95.026 ON TRADE DATE 5/20/25 TO SETTLE 5/21/25 PERSHING COMMISSION $0.00 20,000 PAR VALUE AT 95.026 % 16258703	0.00	19,005.20-	19,005.20
	20,000.000	ASSET TOTAL	0.00	19,005.20-	19,005.20
		FISERV INC 4.200% 10/01/28 CUSIP 337738AR9			
6/11/25	20,000.000	PURCHASED 20,000 SHARES/UNITS AT 98.815 ON TRADE DATE 6/11/25 TO SETTLE 6/12/25 HSBC SECURITIES, INC. COMMISSION $0.00 20,000 PAR VALUE AT 98.815 % 16258703	0.00	19,763.00-	19,763.00
	20,000.000	ASSET TOTAL	0.00	19,763.00-	19,763.00
		FNMA PL #BS9045 4.590% 7/01/28 CUSIP 3140LLBP5			
3/04/25	220,000.000	PURCHASED 220,000 SHARES/UNITS AT 100.832 ON TRADE DATE 3/04/25 TO SETTLE 3/07/25 J.P. MORGAN SECURITIES INC., - COMMISSION $0.00 220,000 PAR VALUE AT 100.83203182 % 16258703	0.00	221,830.47-	221,830.47
	220,000.000	ASSET TOTAL	0.00	221,830.47-	221,830.47
		FNMA PL #BZ0382 4.42265% 1/01/29 CUSIP 3140NUM89			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
1/16/25	220,000.000	PURCHASED 220,000 SHARES/UNITS AT 98.2266 ON TRADE DATE 1/16/25 TO SETTLE 1/17/25 TORONTO DOMINION SECURITIES (U COMMISSION $0.00 220,000 PAR VALUE AT 98.22656364 % 16258703	0.00	216,098.44-	216,098.44
	220,000.000	ASSET TOTAL	0.00	216,098.44-	216,098.44
		FNMA PL #BZ0874 4.760% 6/01/29 CUSIP 3140NU6L8			
1/10/25	70,000.000	PURCHASED 70,000 SHARES/UNITS AT 99.2031 ON TRADE DATE 1/10/25 TO SETTLE 1/13/25 INTL FCSTONE COMMISSION $0.00 70,000 PAR VALUE AT 99.20312857 % 16258703	0.00	69,442.19-	69,442.19
1/10/25	140,000.000	PURCHASED 140,000 SHARES/UNITS AT 99.1758 ON TRADE DATE 1/10/25 TO SETTLE 1/15/25 MORGAN STANLEY & CO. COMMISSION $0.00 140,000 PAR VALUE AT 99.17577857 % 16258703	0.00	138,846.09-	138,846.09
	210,000.000	ASSET TOTAL	0.00	208,288.28-	208,288.28
		FNMA PL #BZ2018 3.800% 10/01/29 CUSIP 3140NWG41			
10/01/24	185,000.000	PURCHASED 185,000 SHARES/UNITS AT 98.7812 ON TRADE DATE 9/04/24 TO SETTLE 10/16/24 DUNCAN WILLIAMS INC. COMMISSION $0.00 185,000 PAR VALUE AT 98.78124865 % 16258702	0.00	182,745.31-	182,745.31

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
	185,000.000	ASSET TOTAL	0.00	182,745.31-	182,745.31
		FNMA PL #BZ2123 4.080% 10/01/29 CUSIP 3140NWLD5			
10/01/24	90,000.000	PURCHASED 90,000 SHARES/UNITS AT 100.0313 ON TRADE DATE 9/24/24 TO SETTLE 10/30/24 J.P. MORGAN SECURITIES INC., - COMMISSION $0.00 90,000 PAR VALUE AT 100.03125556 % 16258702	0.00	90,028.13-	90,028.13
	90,000.000	ASSET TOTAL	0.00	90,028.13-	90,028.13
		FNMA PL #BZ2186 3.860% 12/01/31 CUSIP 3140NWNC5			
12/01/24	140,000.000	PURCHASED 140,000 SHARES/UNITS AT 98.25 ON TRADE DATE 9/30/24 TO SETTLE 12/20/24 J.P. MORGAN SECURITIES INC., - COMMISSION $0.00 140,000 PAR VALUE AT 98.25 % 16258702	0.00	137,550.00-	137,550.00
	140,000.000	ASSET TOTAL	0.00	137,550.00-	137,550.00
		FNMA PL #BZ2593 4.515% 12/01/29 CUSIP 3140NW3B9			
1/02/25	190,000.000	PURCHASED 190,000 SHARES/UNITS AT 98.7031 ON TRADE DATE 1/02/25 TO SETTLE 1/07/25 BNP PARIBAS SECURITIES CORP/BO COMMISSION $0.00 190,000 PAR VALUE AT 98.70312632 % 16258703	0.00	187,535.94-	187,535.94
	190,000.000	ASSET TOTAL	0.00	187,535.94-	187,535.94

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
		FNMA PL #BZ2726 4.350% 12/01/29 CUSIP 3140NXA45			
12/01/24	50,000.000	PURCHASED 50,000 SHARES/UNITS AT 98.7656 ON TRADE DATE 11/26/24 TO SETTLE 12/30/24 PNC SECURITIES CORP. COMMISSION $0.00 50,000 PAR VALUE AT 98.76562 % 16258703	0.00	49,382.81-	49,382.81
	50,000.000	ASSET TOTAL	0.00	49,382.81-	49,382.81
		FNMA PL #BZ2727 4.50534% 1/01/30 CUSIP 3140NXA52			
12/09/24	20,000.000	PURCHASED 20,000 SHARES/UNITS AT 99.4648 ON TRADE DATE 12/09/24 TO SETTLE 12/30/24 MORGAN STANLEY & CO. COMMISSION $0.00 20,000 PAR VALUE AT 99.46485 % 16258703	0.00	19,892.97-	19,892.97
	20,000.000	ASSET TOTAL	0.00	19,892.97-	19,892.97
		FNMA PL #BZ2744 4.30001% 1/01/30 CUSIP 3140NXBN2			
12/09/24	10,000.000	PURCHASED 10,000 SHARES/UNITS AT 99.1914 ON TRADE DATE 12/09/24 TO SETTLE 12/30/24 MORGAN STANLEY & CO. COMMISSION $0.00 10,000 PAR VALUE AT 99.1914 % 16258703	0.00	9,919.14-	9,919.14
	10,000.000	ASSET TOTAL	0.00	9,919.14-	9,919.14
		FNMA PL #BZ2775 4.325% 1/01/30 CUSIP 3140NXCM3			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
12/09/24	80,000.000	PURCHASED 80,000 SHARES/UNITS AT 99.3047 ON TRADE DATE 12/09/24 TO SETTLE 12/30/24 MORGAN STANLEY & CO. COMMISSION $0.00 80,000 PAR VALUE AT 99.3046875 % 16258703	0.00	79,443.75-	79,443.75
	80,000.000	ASSET TOTAL	0.00	79,443.75-	79,443.75
		FNMA PL #BZ2785 4.39684% 1/01/30 CUSIP 3140NXCX9			
12/09/24	10,000.000	PURCHASED 10,000 SHARES/UNITS AT 98.9844 ON TRADE DATE 12/09/24 TO SETTLE 12/30/24 TORONTO DOMINION SECURITIES (U COMMISSION $0.00 10,000 PAR VALUE AT 98.9844 % 16258703	0.00	9,898.44-	9,898.44
	10,000.000	ASSET TOTAL	0.00	9,898.44-	9,898.44
		FNMA PL #BZ2794 4.280% 2/01/30 CUSIP 3140NXC84			
2/04/25	40,000.000	PURCHASED 40,000 SHARES/UNITS AT 98.9531 ON TRADE DATE 12/05/24 TO SETTLE 2/04/25 J.P. MORGAN SECURITIES INC., - COMMISSION $0.00 40,000 PAR VALUE AT 98.953125 % 16258703	0.00	39,581.25-	39,581.25
	40,000.000	ASSET TOTAL	0.00	39,581.25-	39,581.25
		FNMA PL #BZ2814 4.320% 1/01/30 CUSIP 3140NXDU4			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
12/09/24	50,000.000	PURCHASED 50,000 SHARES/UNITS AT 99.2695 ON TRADE DATE 12/09/24 TO SETTLE 12/30/24 MORGAN STANLEY & CO. COMMISSION $0.00 50,000 PAR VALUE AT 99.26954 % 16258703	0.00	49,634.77-	49,634.77
	50,000.000	ASSET TOTAL	0.00	49,634.77-	49,634.77
		FNMA PL #BZ2848 4.340% 1/01/30 CUSIP 3140NXEW9			
1/01/25	40,000.000	PURCHASED 40,000 SHARES/UNITS AT 99.3476 ON TRADE DATE 12/09/24 TO SETTLE 1/22/25 MORGAN STANLEY & CO. COMMISSION $0.00 40,000 PAR VALUE AT 99.34765 % 16258703	0.00	39,739.06-	39,739.06
	40,000.000	ASSET TOTAL	0.00	39,739.06-	39,739.06
		FNMA PL #BZ2931 4.630% 1/01/30 CUSIP 3140NXHH9			
1/01/25	80,000.000	PURCHASED 80,000 SHARES/UNITS AT 100.0312 ON TRADE DATE 12/12/24 TO SETTLE 1/31/25 PNC SECURITIES CORP. COMMISSION $0.00 80,000 PAR VALUE AT 100.03125 % 16258703	0.00	80,025.00-	80,025.00
	80,000.000	ASSET TOTAL	0.00	80,025.00-	80,025.00
		FNMA PL #BZ3023 4.860% 1/01/30 CUSIP 3140NXLD3			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
1/01/25	60,000.000	PURCHASED 60,000 SHARES/UNITS AT 100.125 ON TRADE DATE 12/27/24 TO SETTLE 1/31/25 PERSHING COMMISSION $0.00 60,000 PAR VALUE AT 100.125 % 16258703	0.00	60,075.00-	60,075.00
	60,000.000	ASSET TOTAL	0.00	60,075.00-	60,075.00
		FNMA PL #BZ3026 4.860% 1/01/30 CUSIP 3140NXLG6			
1/01/25	150,000.000	PURCHASED 150,000 SHARES/UNITS AT 100.125 ON TRADE DATE 12/27/24 TO SETTLE 1/31/25 PERSHING COMMISSION $0.00 150,000 PAR VALUE AT 100.125 % 16258703	0.00	150,187.50-	150,187.50
	150,000.000	ASSET TOTAL	0.00	150,187.50-	150,187.50
		FNMA PL #BZ3319 4.99994% 8/01/29 CUSIP 3140NXVM2			
3/01/25	65,000.000	PURCHASED 65,000 SHARES/UNITS AT 100.5938 ON TRADE DATE 2/13/25 TO SETTLE 3/31/25 J.P. MORGAN SECURITIES INC., - COMMISSION $0.00 65,000 PAR VALUE AT 100.59375385 % 16258703	0.00	65,385.94-	65,385.94
	65,000.000	ASSET TOTAL	0.00	65,385.94-	65,385.94
		FNMA PL #BZ3356 5.02498% 7/01/29 CUSIP 3140NXWS8			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
3/01/25	200,000.000	PURCHASED 200,000 SHARES/UNITS AT 101.1875 ON TRADE DATE 2/21/25 TO SETTLE 3/21/25 J.P. MORGAN SECURITIES INC., - COMMISSION $0.00 200,000 PAR VALUE AT 101.1875 % 16258703	0.00	202,375.00-	202,375.00
	200,000.000	ASSET TOTAL	0.00	202,375.00-	202,375.00
		FNMA PL #BZ3506 4.730% 5/01/31 CUSIP 3140NX3Q4			
5/01/25	160,000.000	PURCHASED 160,000 SHARES/UNITS AT 100.2812 ON TRADE DATE 3/07/25 TO SETTLE 5/19/25 BANC OF AMERICA SECURITIES LLC COMMISSION $0.00 160,000 PAR VALUE AT 100.28125 % 16258702	0.00	160,450.00-	160,450.00
	160,000.000	ASSET TOTAL	0.00	160,450.00-	160,450.00
		FNMA PL #BZ3533 4.370% 4/01/30 CUSIP 3140NX4T7			
4/01/25	150,000.000	PURCHASED 150,000 SHARES/UNITS AT 99.0313 ON TRADE DATE 3/12/25 TO SETTLE 4/29/25 J.P. MORGAN SECURITIES INC., - COMMISSION $0.00 150,000 PAR VALUE AT 99.03125333 % 16258702	0.00	148,546.88-	148,546.88
	150,000.000	ASSET TOTAL	0.00	148,546.88-	148,546.88
		FNMA PL #BZ4067 4.735% 12/01/29 CUSIP 3140NYQV6			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
6/01/25	220,000.000	PURCHASED 220,000 SHARES/UNITS AT 101.3437 ON TRADE DATE 5/01/25 TO SETTLE 6/17/25 J.P. MORGAN SECURITIES INC., - COMMISSION $0.00 220,000 PAR VALUE AT 101.34375 % 16258703	0.00	222,956.25-	222,956.25
	220,000.000	ASSET TOTAL	0.00	222,956.25-	222,956.25
		FNMA PL #BZ4075 5.240% 12/01/30 CUSIP 3140NYQ53			
6/01/25	80,000.000	PURCHASED 80,000 SHARES/UNITS AT 102.0625 ON TRADE DATE 5/14/25 TO SETTLE 6/30/25 DUNCAN WILLIAMS INC. COMMISSION $0.00 80,000 PAR VALUE AT 102.0625 % 16258702	0.00	81,650.00-	81,650.00
	80,000.000	ASSET TOTAL	0.00	81,650.00-	81,650.00
		FNMA PL #BZ4120 4.989% 7/01/30 CUSIP 3140NYSJ1			
6/01/25	90,000.000	PURCHASED 90,000 SHARES/UNITS AT 101.625 ON TRADE DATE 5/20/25 TO SETTLE 6/26/25 J.P. MORGAN SECURITIES INC., - COMMISSION $0.00 90,000 PAR VALUE AT 101.625 % 16258702	0.00	91,462.50-	91,462.50
	90,000.000	ASSET TOTAL	0.00	91,462.50-	91,462.50
		FNMA PL #BZ4136 4.820% 12/01/29 CUSIP 3140NYS28			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
6/01/25	200,000.000	PURCHASED 200,000 SHARES/UNITS AT 100.75 ON TRADE DATE 5/13/25 TO SETTLE 6/30/25 DUNCAN WILLIAMS INC. COMMISSION $0.00 200,000 PAR VALUE AT 100.75 % 16258703	0.00	201,500.00-	201,500.00
	200,000.000	ASSET TOTAL	0.00	201,500.00-	201,500.00
		FNMA PL #BZ4269 5.190% 12/01/30 CUSIP 3140NYW72			
6/04/25	200,000.000	PURCHASED 200,000 SHARES/UNITS AT 102.5625 ON TRADE DATE 6/04/25 TO SETTLE 7/01/25 DUNCAN WILLIAMS INC. COMMISSION $0.00 200,000 PAR VALUE AT 102.5625 % 16258702	0.00	205,125.00-	205,125.00
	200,000.000	ASSET TOTAL	0.00	205,125.00-	205,125.00
		FNMA PL #BZ4315 4.910% 7/01/32 CUSIP 3140NYYM7			
6/11/25	90,000.000	PURCHASED 90,000 SHARES/UNITS AT 101.1563 ON TRADE DATE 6/11/25 TO SETTLE 7/09/25 DUNCAN WILLIAMS INC. COMMISSION $0.00 90,000 PAR VALUE AT 101.15625556 % 16258702	0.00	91,040.63-	91,040.63
	90,000.000	ASSET TOTAL	0.00	91,040.63-	91,040.63
		FNMA PL #CC0649 V-M 4.112% 6/01/55 CUSIP 3140Y6WK2			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
6/16/25	260,000.000	PURCHASED 260,000 SHARES/UNITS AT 96.8086 ON TRADE DATE 6/16/25 TO SETTLE 6/26/25 BNP PARIBAS SECURITIES CORP/BO COMMISSION $0.00 260,000 PAR VALUE AT 96.80859231 % 16258703	0.00	251,702.34-	251,702.34
	260,000.000	ASSET TOTAL	0.00	251,702.34-	251,702.34
		FORD CREDIT AUT ABS 4.720% 6/15/28 CUSIP 345282AD9			
1/22/25	175,000.000	PURCHASED 175,000 SHARES/UNITS AT 99.9886 ON TRADE DATE 1/22/25 TO SETTLE 1/27/25 BNP PARIBAS SECURITIES BOND COMMISSION $0.00 175,000 PAR VALUE AT 99.98857143 % 16258703	0.00	174,980.00-	174,980.00
	175,000.000	ASSET TOTAL	0.00	174,980.00-	174,980.00
		FORD CREDIT AUTO ABS 4.450% 10/15/29 CUSIP 34535KAD0			
3/18/25	55,000.000	PURCHASED 55,000 SHARES/UNITS AT 99.9903 ON TRADE DATE 3/18/25 TO SETTLE 3/25/25 SG AMERICAS SECURITIES LLC COMMISSION $0.00 55,000 PAR VALUE AT 99.99027273 % 16258703	0.00	54,994.65-	54,994.65
	55,000.000	ASSET TOTAL	0.00	54,994.65-	54,994.65
		FORD MOTOR CRED 4.950% 5/28/27 CUSIP 345397C27			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
10/22/24	200,000.000	PURCHASED 200,000 SHARES/UNITS AT 99.144 ON TRADE DATE 10/22/24 TO SETTLE 10/23/24 GOLDMAN SACHS COMMISSION $0.00 200,000 PAR VALUE AT 99.144 % 16258702	0.00	198,288.00-	198,288.00
	200,000.000	ASSET TOTAL	0.00	198,288.00-	198,288.00
		GENERAL MOTORS FINL 2.400% 10/15/28 CUSIP 37045XDP8			
10/23/24	80,000.000	PURCHASED 80,000 SHARES/UNITS AT 90.714 ON TRADE DATE 10/23/24 TO SETTLE 10/24/24 MARKETAXESS CORPORATION COMMISSION $0.00 80,000 PAR VALUE AT 90.714 % 16258702	0.00	72,571.20-	72,571.20
	80,000.000	ASSET TOTAL	0.00	72,571.20-	72,571.20
		GENERAL MOTORS FINL 5.000% 4/09/27 CUSIP 37045XDW3			
6/16/25	40,000.000	PURCHASED 40,000 SHARES/UNITS AT 100.172 ON TRADE DATE 6/16/25 TO SETTLE 6/17/25 MITSUBISHI UFJ SECURITIES (USA COMMISSION $0.00 40,000 PAR VALUE AT 100.172 % 16258703	0.00	40,068.80-	40,068.80
	40,000.000	ASSET TOTAL	0.00	40,068.80-	40,068.80
		GENERAL MTRS FINL 5.050% 4/04/28 CUSIP 37045XFE1			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
2/27/25	30,000.000	PURCHASED 30,000 SHARES/UNITS AT 99.98 ON TRADE DATE 2/27/25 TO SETTLE 3/04/25 CITIGROUP GBL MKTS/SALOMON BRO COMMISSION $0.00 30,000 PAR VALUE AT 99.98 % 16258703	0.00	29,994.00-	29,994.00
	30,000.000	ASSET TOTAL	0.00	29,994.00-	29,994.00
		GM FINANCIAL ABS 4.280% 4/16/30 CUSIP 362549AD9			
5/06/25	80,000.000	PURCHASED 80,000 SHARES/UNITS AT 99.9853 ON TRADE DATE 5/06/25 TO SETTLE 5/14/25 TORONTO DOMINION SECURITIES (U COMMISSION $0.00 80,000 PAR VALUE AT 99.985275 % 16258703	0.00	79,988.22-	79,988.22
	80,000.000	ASSET TOTAL	0.00	79,988.22-	79,988.22
		GM FINANCIAL ABS 4.400% 8/16/29 CUSIP 38014AAD3			
10/08/24	135,000.000	PURCHASED 135,000 SHARES/UNITS AT 99.9807 ON TRADE DATE 10/08/24 TO SETTLE 10/16/24 MIZHUO SECURITIES USA INC COMMISSION $0.00 135,000 PAR VALUE AT 99.98074074 % 16258703	0.00	134,974.00-	134,974.00
	135,000.000	ASSET TOTAL	0.00	134,974.00-	134,974.00
		GM FINANCIAL ABS 4.580% 5/22/28 CUSIP 362962AD4			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
5/20/25	80,000.000	PURCHASED 80,000 SHARES/UNITS AT 99.9983 ON TRADE DATE 5/20/25 TO SETTLE 5/29/25 DEUTSCHE BANK SECURITIES INC. COMMISSION $0.00 80,000 PAR VALUE AT 99.9983375 % 16258703	0.00	79,998.67-	79,998.67
	80,000.000	ASSET TOTAL	0.00	79,998.67-	79,998.67
		GNMA II #AY8928 V- 4.516% 2/20/67 CUSIP 36196Y4M2			
10/20/24	392.960	PURCHASED 392.96 SHARES/UNITS AT 100 ON TRADE DATE 10/20/24 TO SETTLE 10/20/24 COMMISSION $0.00 SEPTEMBER GNMA DUE 10/20/24 16258702	0.00	392.96-	392.96
1/20/25	344.180	PURCHASED 344.18 SHARES/UNITS AT 100 ON TRADE DATE 1/20/25 TO SETTLE 1/20/25 COMMISSION $0.00 DECEMBER GNMA DUE 1/20/25 16258702	0.00	344.18-	344.18
2/20/25	345.460	PURCHASED 345.46 SHARES/UNITS AT 100 ON TRADE DATE 2/20/25 TO SETTLE 2/20/25 COMMISSION $0.00 JANUARY GNMA DUE 2/20/25 16258702	0.00	345.46-	345.46
4/20/25	329.150	PURCHASED 329.15 SHARES/UNITS AT 100 ON TRADE DATE 4/20/25 TO SETTLE 4/20/25 COMMISSION $0.00 MARCH GNMA DUE 4/20/25 16258702	0.00	329.15-	329.15

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
6/20/25	285.760	PURCHASED 285.76 SHARES/UNITS AT 100 ON TRADE DATE 6/20/25 TO SETTLE 6/20/25 COMMISSION $0.00 MAY GNMA DUE 6/20/25 16258702	0.00	285.76-	285.76
	1,697.510	ASSET TOTAL	0.00	1,697.51-	1,697.51
		GNMA II #AY8939 V- 4.5651% 1/20/67 CUSIP 36196Y4Y6			
10/20/24	118.410	PURCHASED 118.41 SHARES/UNITS AT 100 ON TRADE DATE 10/20/24 TO SETTLE 10/20/24 COMMISSION $0.00 SEPTEMBER GNMA DUE 10/20/24 16258702	0.00	118.41-	118.41
11/20/24	118.860	PURCHASED 118.86 SHARES/UNITS AT 100 ON TRADE DATE 11/20/24 TO SETTLE 11/20/24 COMMISSION $0.00 OCTOBER GNMA DUE 11/20/24 16258702	0.00	118.86-	118.86
12/20/24	119.310	PURCHASED 119.31 SHARES/UNITS AT 100 ON TRADE DATE 12/20/24 TO SETTLE 12/20/24 COMMISSION $0.00 NOVEMBER GNMA DUE 12/20/24 16258702	0.00	119.31-	119.31
1/20/25	119.760	PURCHASED 119.76 SHARES/UNITS AT 100 ON TRADE DATE 1/20/25 TO SETTLE 1/20/25 COMMISSION $0.00 DECEMBER GNMA DUE 1/20/25 16258702	0.00	119.76-	119.76

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
2/20/25	120.220	PURCHASED 120.22 SHARES/UNITS AT 100 ON TRADE DATE 2/20/25 TO SETTLE 2/20/25 COMMISSION $0.00 JANUARY GNMA DUE 2/20/25 16258702	0.00	120.22-	120.22
3/20/25	120.680	PURCHASED 120.68 SHARES/UNITS AT 100 ON TRADE DATE 3/20/25 TO SETTLE 3/20/25 COMMISSION $0.00 FEBRUARY GNMA DUE 3/20/25 16258702	0.00	120.68-	120.68
4/20/25	121.130	PURCHASED 121.13 SHARES/UNITS AT 100 ON TRADE DATE 4/20/25 TO SETTLE 4/20/25 COMMISSION $0.00 MARCH GNMA DUE 4/20/25 16258702	0.00	121.13-	121.13
5/20/25	121.600	PURCHASED 121.6 SHARES/UNITS AT 100 ON TRADE DATE 5/20/25 TO SETTLE 5/20/25 COMMISSION $0.00 APRIL GNMA DUE 5/20/25 16258702	0.00	121.60-	121.60
6/20/25	122.060	PURCHASED 122.06 SHARES/UNITS AT 100 ON TRADE DATE 6/20/25 TO SETTLE 6/20/25 COMMISSION $0.00 MAY GNMA DUE 6/20/25 16258702	0.00	122.06-	122.06
	1,082.030	ASSET TOTAL	0.00	1,082.03-	1,082.03
		GNMA II #891615 V- 5.0498% 5/20/58 CUSIP 36208AZP9			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
12/20/24	86.340	PURCHASED 86.34 SHARES/UNITS AT 100 ON TRADE DATE 12/20/24 TO SETTLE 12/20/24 COMMISSION $0.00 NOVEMBER GNMA DUE 12/20/24 16258702	0.00	86.34-	86.34
12/20/24	95.810	PURCHASED 95.81 SHARES/UNITS AT 100 ON TRADE DATE 12/20/24 TO SETTLE 12/20/24 COMMISSION $0.00 NOVEMBER GNMA DUE 12/20/24 16258703	0.00	95.81-	95.81
	182.150	ASSET TOTAL	0.00	182.15-	182.15
		GNMA II POOL #6974 5.49937% 7/20/58 CUSIP 36296P3E9			
10/20/24	2.850	PURCHASED 2.85 SHARES/UNITS AT 100 ON TRADE DATE 10/20/24 TO SETTLE 10/20/24 COMMISSION $0.00 SEPTEMBER GNMA DUE 10/20/24 16258703	0.00	2.85-	2.85
11/20/24	2.870	PURCHASED 2.87 SHARES/UNITS AT 100 ON TRADE DATE 11/20/24 TO SETTLE 11/20/24 COMMISSION $0.00 OCTOBER GNMA DUE 11/20/24 16258703	0.00	2.87-	2.87
12/20/24	2.880	PURCHASED 2.88 SHARES/UNITS AT 100 ON TRADE DATE 12/20/24 TO SETTLE 12/20/24 COMMISSION $0.00 NOVEMBER GNMA DUE 12/20/24 16258703	0.00	2.88-	2.88

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE - LINE 4i - SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN THE YEAR)
FOR THE YEAR ENDED JUNE 30, 2025 SCHEDULE II

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
1/20/25	2.900	PURCHASED 2.9 SHARES/UNITS AT 100 ON TRADE DATE 1/20/25 TO SETTLE 1/20/25 COMMISSION $0.00 DECEMBER GNMA DUE 1/20/25 16258703	0.00	2.90-	2.90
2/20/25	2.910	PURCHASED 2.91 SHARES/UNITS AT 100 ON TRADE DATE 2/20/25 TO SETTLE 2/20/25 COMMISSION $0.00 JANUARY GNMA DUE 2/20/25 16258703	0.00	2.91-	2.91
3/20/25	2.920	PURCHASED 2.92 SHARES/UNITS AT 100 ON TRADE DATE 3/20/25 TO SETTLE 3/20/25 COMMISSION $0.00 FEBRUARY GNMA DUE 3/20/25 16258703	0.00	2.92-	2.92
4/20/25	2.930	PURCHASED 2.93 SHARES/UNITS AT 100 ON TRADE DATE 4/20/25 TO SETTLE 4/20/25 COMMISSION $0.00 MARCH GNMA DUE 4/20/25 16258703	0.00	2.93-	2.93
5/20/25	2.950	PURCHASED 2.95 SHARES/UNITS AT 100 ON TRADE DATE 5/20/25 TO SETTLE 5/20/25 COMMISSION $0.00 APRIL GNMA DUE 5/20/25 16258703	0.00	2.95-	2.95
6/20/25	2.960	PURCHASED 2.96 SHARES/UNITS AT 100 ON TRADE DATE 6/20/25 TO SETTLE 6/20/25 COMMISSION $0.00 MAY GNMA DUE 6/20/25 16258703	0.00	2.96-	2.96
	26.170	ASSET TOTAL	0.00	26.17-	26.17

The accompanying notes are an integral part of these schedules.

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
		GNMA II POOL #7146 5.46264% 7/01/59 CUSIP 36297K4B4			
10/20/24	1.050	PURCHASED 1.05 SHARES/UNITS AT 100 ON TRADE DATE 10/20/24 TO SETTLE 10/20/24 COMMISSION $0.00 SEPTEMBER GNMA DUE 10/20/24 16258703	0.00	1.05-	1.05
11/20/24	1.050	PURCHASED 1.05 SHARES/UNITS AT 100 ON TRADE DATE 11/20/24 TO SETTLE 11/20/24 COMMISSION $0.00 OCTOBER GNMA DUE 11/20/24 16258703	0.00	1.05-	1.05
12/20/24	1.060	PURCHASED 1.06 SHARES/UNITS AT 100 ON TRADE DATE 12/20/24 TO SETTLE 12/20/24 COMMISSION $0.00 NOVEMBER GNMA DUE 12/20/24 16258703	0.00	1.06-	1.06
1/20/25	1.060	PURCHASED 1.06 SHARES/UNITS AT 100 ON TRADE DATE 1/20/25 TO SETTLE 1/20/25 COMMISSION $0.00 DECEMBER GNMA DUE 1/20/25 16258703	0.00	1.06-	1.06
2/20/25	1.060	PURCHASED 1.06 SHARES/UNITS AT 100 ON TRADE DATE 2/20/25 TO SETTLE 2/20/25 COMMISSION $0.00 JANUARY GNMA DUE 2/20/25 16258703	0.00	1.06-	1.06
3/20/25	1.070	PURCHASED 1.07 SHARES/UNITS AT 100 ON TRADE DATE 3/20/25 TO SETTLE 3/20/25 COMMISSION $0.00 FEBRUARY GNMA DUE 3/20/25 16258703	0.00	1.07-	1.07

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
5/20/25	1.030	PURCHASED 1.03 SHARES/UNITS AT 100 ON TRADE DATE 5/20/25 TO SETTLE 5/20/25 COMMISSION $0.00 APRIL GNMA DUE 5/20/25 16258703	0.00	1.03-	1.03
6/20/25	1.040	PURCHASED 1.04 SHARES/UNITS AT 100 ON TRADE DATE 6/20/25 TO SETTLE 6/20/25 COMMISSION $0.00 MAY GNMA DUE 6/20/25 16258703	0.00	1.04-	1.04
	8.420	ASSET TOTAL	0.00	8.42-	8.42
		GNMA II POOL #7734 4.14039% 9/20/61 CUSIP 36176RAU6			
11/20/24	2.420	PURCHASED 2.42 SHARES/UNITS AT 100 ON TRADE DATE 11/20/24 TO SETTLE 11/20/24 COMMISSION $0.00 OCTOBER GNMA DUE 11/20/24 16258703	0.00	2.42-	2.42
1/20/25	0.480	PURCHASED 0.48 SHARES/UNITS AT 100 ON TRADE DATE 1/20/25 TO SETTLE 1/20/25 COMMISSION $0.00 DECEMBER GNMA DUE 1/20/25 16258703	0.00	0.48-	0.48
2/20/25	4.390	PURCHASED 4.39 SHARES/UNITS AT 100 ON TRADE DATE 2/20/25 TO SETTLE 2/20/25 COMMISSION $0.00 JANUARY GNMA DUE 2/20/25 16258703	0.00	4.39-	4.39

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
3/20/25	6.350	PURCHASED 6.35 SHARES/UNITS AT 100 ON TRADE DATE 3/20/25 TO SETTLE 3/20/25 COMMISSION $0.00 FEBRUARY GNMA DUE 3/20/25 16258703	0.00	6.35-	6.35
4/20/25	3.270	PURCHASED 3.27 SHARES/UNITS AT 100 ON TRADE DATE 4/20/25 TO SETTLE 4/20/25 COMMISSION $0.00 MARCH GNMA DUE 4/20/25 16258703	0.00	3.27-	3.27
6/20/25	0.570	PURCHASED 0.57 SHARES/UNITS AT 100 ON TRADE DATE 6/20/25 TO SETTLE 6/20/25 COMMISSION $0.00 MAY GNMA DUE 6/20/25 16258703	0.00	0.57-	0.57
	17.480	ASSET TOTAL	0.00	17.48-	17.48
		GNMA SER H06 CMO 5.157% 1/20/69 CUSIP 38381TC37			
2/20/25	472.890	PURCHASED 472.89 SHARES/UNITS AT 100 ON TRADE DATE 2/20/25 TO SETTLE 2/20/25 COMMISSION $0.00 16258702	0.00	472.89-	472.89
4/20/25	124.780	PURCHASED 124.78 SHARES/UNITS AT 100 ON TRADE DATE 4/20/25 TO SETTLE 4/20/25 COMMISSION $0.00 16258702	0.00	124.78-	124.78
6/20/25	203.540	PURCHASED 203.54 SHARES/UNITS AT 100 ON TRADE DATE 6/20/25 TO SETTLE 6/20/25 COMMISSION $0.00 16258702	0.00	203.54-	203.54

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
	801.210	ASSET TOTAL	0.00	801.21-	801.21
		GS MORTGAGE SECURITI 1.721% 12/10/53 CUSIP 36264KAU4			
6/03/25	100,000.000	PURCHASED 100,000 SHARES/UNITS AT 87.5234 ON TRADE DATE 6/03/25 TO SETTLE 6/04/25 GOLDMAN SACHS COMMISSION $0.00 100,000 PAR VALUE AT 87.52344 % 16258703	0.00	87,523.44-	87,523.44
	100,000.000	ASSET TOTAL	0.00	87,523.44-	87,523.44
		HARRIS CORPORATION 4.400% 6/15/28 CUSIP 413875AW5			
10/22/24	68,000.000	PURCHASED 68,000 SHARES/UNITS AT 99.327 ON TRADE DATE 10/22/24 TO SETTLE 10/23/24 DEUTSCHE BANK SECURITIES INC. COMMISSION $0.00 68,000 PAR VALUE AT 99.327 % 16258702	0.00	67,542.36-	67,542.36
3/31/25	10,000.000	PURCHASED 10,000 SHARES/UNITS AT 99.298 ON TRADE DATE 3/31/25 TO SETTLE 4/01/25 CITIGROUP GBL MKTS/SALOMON BRO COMMISSION $0.00 10,000 PAR VALUE AT 99.298 % 16258703	0.00	9,929.80-	9,929.80
	78,000.000	ASSET TOTAL	0.00	77,472.16-	77,472.16
		HONDA AUTO ABS 4.330% 5/15/29 CUSIP 43816DAC9			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
10/16/24	105,000.000	PURCHASED 105,000 SHARES/UNITS AT 99.9858 ON TRADE DATE 10/16/24 TO SETTLE 10/24/24 BANC OF AMERICA SECURITIES LLC COMMISSION $0.00 105,000 PAR VALUE AT 99.98584762 % 16258703	0.00	104,985.14-	104,985.14
	105,000.000	ASSET TOTAL	0.00	104,985.14-	104,985.14
		HONDA AUTO RECE ABS 4.150% 10/15/29 CUSIP 437921AD1			
4/29/25	85,000.000	PURCHASED 85,000 SHARES/UNITS AT 99.9888 ON TRADE DATE 4/29/25 TO SETTLE 5/08/25 J.P. MORGAN SECURITIES INC., - COMMISSION $0.00 85,000 PAR VALUE AT 99.98883529 % 16258703	0.00	84,990.51-	84,990.51
	85,000.000	ASSET TOTAL	0.00	84,990.51-	84,990.51
		HONDA MOTOR CO 4.436% 7/08/28 CUSIP 438127AD4			
6/25/25	10,000.000	PURCHASED 10,000 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 7/02/25 J.P. MORGAN SECURITIES INC., - COMMISSION $0.00 10,000 PAR VALUE AT 100 % 16258703	0.00	10,000.00-	10,000.00
	10,000.000	ASSET TOTAL	0.00	10,000.00-	10,000.00
		HUNTINGTON BANC V-D 4.443% 8/04/28 CUSIP 446150BB9			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
10/22/24	50,000.000	PURCHASED 50,000 SHARES/UNITS AT 99.313 ON TRADE DATE 10/22/24 TO SETTLE 10/23/24 MORGAN STANLEY & CO. COMMISSION $0.00 50,000 PAR VALUE AT 99.313 % 16258702	0.00	49,656.50-	49,656.50
6/23/25	50,000.000	PURCHASED 50,000 SHARES/UNITS AT 99.725 ON TRADE DATE 6/23/25 TO SETTLE 6/24/25 BARCLAYS CAPITAL INC. FIXED IN COMMISSION $0.00 50,000 PAR VALUE AT 99.725 % 16258703	0.00	49,862.50-	49,862.50
	100,000.000	ASSET TOTAL	0.00	99,519.00-	99,519.00
		HYUNDAI AUTO ABS 4.320% 10/15/29 CUSIP 44935CAD3			
3/04/25	40,000.000	PURCHASED 40,000 SHARES/UNITS AT 99.9852 ON TRADE DATE 3/04/25 TO SETTLE 3/12/25 BARCLAYS CAPITAL INC. FIXED IN COMMISSION $0.00 40,000 PAR VALUE AT 99.98525 % 16258703	0.00	39,994.10-	39,994.10
	40,000.000	ASSET TOTAL	0.00	39,994.10-	39,994.10
		HYUNDAI AUTO ABS 4.410% 5/15/29 CUSIP 448976AD2			
10/08/24	160,000.000	PURCHASED 160,000 SHARES/UNITS AT 99.9927 ON TRADE DATE 10/08/24 TO SETTLE 10/16/24 BARCLAYS CAPITAL INC. FIXED IN COMMISSION $0.00 160,000 PAR VALUE AT 99.99268125 % 16258703	0.00	159,988.29-	159,988.29

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
	160,000.000	ASSET TOTAL	0.00	159,988.29-	159,988.29
		IBM CORP 4.650% 2/10/28 CUSIP 459200LF6			
2/05/25	100,000.000	PURCHASED 100,000 SHARES/UNITS AT 99.986 ON TRADE DATE 2/05/25 TO SETTLE 2/10/25 BNP PARIBAS SECURITIES BOND COMMISSION $0.00 100,000 PAR VALUE AT 99.986 % 16258703	0.00	99,986.00-	99,986.00
	100,000.000	ASSET TOTAL	0.00	99,986.00-	99,986.00
		INTERSTATE POWER & 3.600% 4/01/29 CUSIP 461070AQ7			
10/29/24	10,000.000	PURCHASED 10,000 SHARES/UNITS AT 95.446 ON TRADE DATE 10/29/24 TO SETTLE 10/30/24 DEUTSCHE BANK SECURITIES INC. COMMISSION $0.00 10,000 PAR VALUE AT 95.446 % 16258703	0.00	9,544.60-	9,544.60
	10,000.000	ASSET TOTAL	0.00	9,544.60-	9,544.60
		JOHN DEERE ABS 4.230% 9/17/29 CUSIP 47800DAD6			
3/04/25	45,000.000	PURCHASED 45,000 SHARES/UNITS AT 99.9937 ON TRADE DATE 3/04/25 TO SETTLE 3/11/25 MITSUBISHI UFJ SECURITIES (USA COMMISSION $0.00 45,000 PAR VALUE AT 99.99371111 % 16258703	0.00	44,997.17-	44,997.17
	45,000.000	ASSET TOTAL	0.00	44,997.17-	44,997.17

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
		JPMORGAN & CHASE V-Q 4.915% 1/24/29 CUSIP 46647PEU6			
1/16/25	60,000.000	PURCHASED 60,000 SHARES/UNITS AT 100 ON TRADE DATE 1/16/25 TO SETTLE 1/24/25 J.P. MORGAN SECURITIES INC., - COMMISSION $0.00 60,000 PAR VALUE AT 100 % 16258703	0.00	60,000.00-	60,000.00
	60,000.000	ASSET TOTAL	0.00	60,000.00-	60,000.00
		JPMORGAN CHASE V-D 4.505% 10/22/28 CUSIP 46647PEP7			
10/15/24	70,000.000	PURCHASED 70,000 SHARES/UNITS AT 100 ON TRADE DATE 10/15/24 TO SETTLE 10/22/24 J.P. MORGAN SECURITIES INC., - COMMISSION $0.00 70,000 PAR VALUE AT 100 % 16258703	0.00	70,000.00-	70,000.00
	70,000.000	ASSET TOTAL	0.00	70,000.00-	70,000.00
		JPMORGAN CHASE V-Q 5.103% 4/22/31 CUSIP 46647PEY8			
4/14/25	30,000.000	PURCHASED 30,000 SHARES/UNITS AT 100 ON TRADE DATE 4/14/25 TO SETTLE 4/22/25 J.P. MORGAN SECURITIES INC., - COMMISSION $0.00 30,000 PAR VALUE AT 100 % 16258702	0.00	30,000.00-	30,000.00
	30,000.000	ASSET TOTAL	0.00	30,000.00-	30,000.00
		KIMCO REALTY CORP 2.250% 12/01/31 CUSIP 49446RAY5			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
10/22/24	60,000.000	PURCHASED 60,000 SHARES/UNITS AT 83.795 ON TRADE DATE 10/22/24 TO SETTLE 10/23/24 J.P. MORGAN SECURITIES INC., - COMMISSION $0.00 60,000 PAR VALUE AT 83.795 % 16258702	0.00	50,277.00-	50,277.00
	60,000.000	ASSET TOTAL	0.00	50,277.00-	50,277.00
		KINDER MORGAN INC 5.000% 2/01/29 CUSIP 494553AD2			
4/22/25	40,000.000	PURCHASED 40,000 SHARES/UNITS AT 100.026 ON TRADE DATE 4/22/25 TO SETTLE 4/23/25 MORGAN STANLEY & CO. COMMISSION $0.00 40,000 PAR VALUE AT 100.026 % 16258703	0.00	40,010.40-	40,010.40
4/22/25	10,000.000	PURCHASED 10,000 SHARES/UNITS AT 100.026 ON TRADE DATE 4/22/25 TO SETTLE 4/23/25 MORGAN STANLEY & CO. COMMISSION $0.00 10,000 PAR VALUE AT 100.026 % 16258703	0.00	10,002.60-	10,002.60
	50,000.000	ASSET TOTAL	0.00	50,013.00-	50,013.00
		KINDER MORGAN INC 5.150% 6/01/30 CUSIP 49456BBB6			
4/22/25	20,000.000	PURCHASED 20,000 SHARES/UNITS AT 99.87 ON TRADE DATE 4/22/25 TO SETTLE 5/01/25 BARCLAYS CAPITAL INC. FIXED IN COMMISSION $0.00 20,000 PAR VALUE AT 99.87 % 16258702	0.00	19,974.00-	19,974.00

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
	20,000.000	ASSET TOTAL	0.00	19,974.00-	19,974.00
		LABORATORY CORP 4.350% 4/01/30 CUSIP 50540RAZ5			
10/21/24	50,000.000	PURCHASED 50,000 SHARES/UNITS AT 97.634 ON TRADE DATE 10/21/24 TO SETTLE 10/22/24 WELLS FARGO SECURITIES, LLC COMMISSION $0.00 50,000 PAR VALUE AT 97.634 % 16258702	0.00	48,817.00-	48,817.00
	50,000.000	ASSET TOTAL	0.00	48,817.00-	48,817.00
		LABORATORY CORP OF 2.950% 12/01/29 CUSIP 50540RAW2			
6/23/25	50,000.000	PURCHASED 50,000 SHARES/UNITS AT 93.498 ON TRADE DATE 6/23/25 TO SETTLE 6/24/25 J.P. MORGAN SECURITIES INC., - COMMISSION $0.00 50,000 PAR VALUE AT 93.498 % 16258703	0.00	46,749.00-	46,749.00
	50,000.000	ASSET TOTAL	0.00	46,749.00-	46,749.00
		LENNOX INTERNATIONAL 1.700% 8/01/27 CUSIP 526107AF4			
10/22/24	70,000.000	PURCHASED 70,000 SHARES/UNITS AT 92.441 ON TRADE DATE 10/22/24 TO SETTLE 10/23/24 CITIGROUP GBL MKTS/SALOMON BRO COMMISSION $0.00 70,000 PAR VALUE AT 92.441 % 16258702	0.00	64,708.70-	64,708.70

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
6/16/25	20,000.000	PURCHASED 20,000 SHARES/UNITS AT 93.963 ON TRADE DATE 6/16/25 TO SETTLE 6/17/25 MERRILL LYNCH, PIERCE, FENNER COMMISSION $0.00 20,000 PAR VALUE AT 93.963 % 16258703	0.00	18,792.60-	18,792.60
	90,000.000	ASSET TOTAL	0.00	83,501.30-	83,501.30
		LENNOX INTL INC 5.500% 9/15/28 CUSIP 526107AG2			
3/05/25	40,000.000	PURCHASED 40,000 SHARES/UNITS AT 102.469 ON TRADE DATE 3/05/25 TO SETTLE 3/06/25 BANC OF AMERICA SECURITIES LLC COMMISSION $0.00 40,000 PAR VALUE AT 102.469 % 16258702	0.00	40,987.60-	40,987.60
3/05/25	30,000.000	PURCHASED 30,000 SHARES/UNITS AT 102.469 ON TRADE DATE 3/05/25 TO SETTLE 3/06/25 BANC OF AMERICA SECURITIES LLC COMMISSION $0.00 30,000 PAR VALUE AT 102.469 % 16258703	0.00	30,740.70-	30,740.70
	70,000.000	ASSET TOTAL	0.00	71,728.30-	71,728.30
		LOUISIANA ST LOCAL 3.615% 2/01/29 CUSIP 54627RAL4			
12/18/24	63,068.640	PURCHASED 63,068.64 SHARES/UNITS AT 98.624 ON TRADE DATE 12/18/24 TO SETTLE 12/19/24 MARKETAXESS CORPORATION COMMISSION $0.00 63,068.64 PAR VALUE AT 98.624 % 16258703	0.00	62,200.82-	62,200.82

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
	63,068.640	ASSET TOTAL	0.00	62,200.82-	62,200.82
		M&T BANK CORP V-D 5.179% 7/08/31 CUSIP 55261FAY0			
6/10/25	20,000.000	PURCHASED 20,000 SHARES/UNITS AT 100 ON TRADE DATE 6/10/25 TO SETTLE 6/17/25 MORGAN STANLEY & CO. COMMISSION $0.00 20,000 PAR VALUE AT 100 % 16258702	0.00	20,000.00-	20,000.00
	20,000.000	ASSET TOTAL	0.00	20,000.00-	20,000.00
		M&T BANK CORP V-Q 4.553% 8/16/28 CUSIP 55261FAQ7			
10/21/24	120,000.000	PURCHASED 120,000 SHARES/UNITS AT 99.267 ON TRADE DATE 10/21/24 TO SETTLE 10/22/24 BANC OF AMERICA SECURITIES LLC COMMISSION $0.00 120,000 PAR VALUE AT 99.267 % 16258702	0.00	119,120.40-	119,120.40
	120,000.000	ASSET TOTAL	0.00	119,120.40-	119,120.40
		MARATHON PETROLEUM 3.800% 4/01/28 CUSIP 56585ABD3			
6/16/25	40,000.000	PURCHASED 40,000 SHARES/UNITS AT 98 ON TRADE DATE 6/16/25 TO SETTLE 6/17/25 BANC OF AMERICA SECURITIES LLC COMMISSION $0.00 40,000 PAR VALUE AT 98 % 16258703	0.00	39,200.00-	39,200.00
	40,000.000	ASSET TOTAL	0.00	39,200.00-	39,200.00

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
		MARSH & MCLENNAN COS 4.550% 11/08/27 CUSIP 571748BY7			
10/30/24	20,000.000	PURCHASED 20,000 SHARES/UNITS AT 99.886 ON TRADE DATE 10/30/24 TO SETTLE 11/08/24 CITIGROUP GBL MKTS/SALOMON BRO COMMISSION $0.00 20,000 PAR VALUE AT 99.886 % 16258703	0.00	19,977.20-	19,977.20
2/28/25	80,000.000	PURCHASED 80,000 SHARES/UNITS AT 100.136 ON TRADE DATE 2/28/25 TO SETTLE 3/03/25 J.P. MORGAN SECURITIES INC., - COMMISSION $0.00 80,000 PAR VALUE AT 100.136 % 16258703	0.00	80,108.80-	80,108.80
	100,000.000	ASSET TOTAL	0.00	100,086.00-	100,086.00
		MERCEDES-BENZ ABS 4.610% 4/16/29 CUSIP 58768YAD7			
5/14/25	95,000.000	PURCHASED 95,000 SHARES/UNITS AT 99.9878 ON TRADE DATE 5/14/25 TO SETTLE 5/21/25 BANC OF AMERICA SECURITIES LLC COMMISSION $0.00 95,000 PAR VALUE AT 99.98781053 % 16258703	0.00	94,988.42-	94,988.42
	95,000.000	ASSET TOTAL	0.00	94,988.42-	94,988.42
		MERCEDES-BENZ ABS 4.780% 12/17/29 CUSIP 58773DAD6			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
1/14/25	290,000.000	PURCHASED 290,000 SHARES/UNITS AT 99.9787 ON TRADE DATE 1/14/25 TO SETTLE 1/23/25 SG AMERICAS SECURITIES LLC COMMISSION $0.00 290,000 PAR VALUE AT 99.97873103 % 16258703	0.00	289,938.32-	289,938.32
	290,000.000	ASSET TOTAL	0.00	289,938.32-	289,938.32
		MICROCHIP TECHNOLOGY 4.900% 3/15/28 CUSIP 595017BK9			
12/11/24	40,000.000	PURCHASED 40,000 SHARES/UNITS AT 99.895 ON TRADE DATE 12/11/24 TO SETTLE 12/16/24 J.P. MORGAN SECURITIES INC., - COMMISSION $0.00 40,000 PAR VALUE AT 99.895 % 16258703	0.00	39,958.00-	39,958.00
	40,000.000	ASSET TOTAL	0.00	39,958.00-	39,958.00
		MID-AMERICA APARTMEN 3.950% 3/15/29 CUSIP 59523UAQ0			
3/28/25	30,000.000	PURCHASED 30,000 SHARES/UNITS AT 97.326 ON TRADE DATE 3/28/25 TO SETTLE 3/31/25 GOLDMAN SACHS COMMISSION $0.00 30,000 PAR VALUE AT 97.326 % 16258702	0.00	29,197.80-	29,197.80
	30,000.000	ASSET TOTAL	0.00	29,197.80-	29,197.80
		MID-AMERICA APARTMEN 4.200% 6/15/28 CUSIP 59523UAP2			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
6/18/25	10,000.000	PURCHASED 10,000 SHARES/UNITS AT 99.151 ON TRADE DATE 6/18/25 TO SETTLE 6/20/25 MARKETAXESS CORPORATION COMMISSION $0.00 10,000 PAR VALUE AT 99.151 % 16258703	0.00	9,915.10-	9,915.10
	10,000.000	ASSET TOTAL	0.00	9,915.10-	9,915.10
		MIDAMERICAN ENERGY 3.650% 4/15/29 CUSIP 595620AT2			
1/16/25	30,000.000	PURCHASED 30,000 SHARES/UNITS AT 95.341 ON TRADE DATE 1/16/25 TO SETTLE 1/17/25 DEUTSCHE BANK SECURITIES INC. COMMISSION $0.00 30,000 PAR VALUE AT 95.341 % 16258703	0.00	28,602.30-	28,602.30
1/17/25	15,000.000	PURCHASED 15,000 SHARES/UNITS AT 95.33 ON TRADE DATE 1/17/25 TO SETTLE 1/21/25 MERRILL LYNCH, PIERCE, FENNER COMMISSION $0.00 15,000 PAR VALUE AT 95.33 % 16258703	0.00	14,299.50-	14,299.50
2/20/25	10,000.000	PURCHASED 10,000 SHARES/UNITS AT 95.831 ON TRADE DATE 2/20/25 TO SETTLE 2/21/25 DEUTSCHE BANK SECURITIES INC. COMMISSION $0.00 10,000 PAR VALUE AT 95.831 % 16258703	0.00	9,583.10-	9,583.10
	55,000.000	ASSET TOTAL	0.00	52,484.90-	52,484.90
		MONDELEZ INTL 4.250% 5/06/28 CUSIP 609207BF1			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
5/01/25	90,000.000	PURCHASED 90,000 SHARES/UNITS AT 99.741 ON TRADE DATE 5/01/25 TO SETTLE 5/06/25 MIZHUO SECURITIES USA INC COMMISSION $0.00 90,000 PAR VALUE AT 99.741 % 16258703	0.00	89,766.90-	89,766.90
	90,000.000	ASSET TOTAL	0.00	89,766.90-	89,766.90
		MORGAN STAN MTN V-Q 4.431% 1/23/30 CUSIP 6174468G7			
10/23/24	120,000.000	PURCHASED 120,000 SHARES/UNITS AT 98.534 ON TRADE DATE 10/23/24 TO SETTLE 10/24/24 CITIGROUP GBL MKTS/SALOMON BRO COMMISSION $0.00 120,000 PAR VALUE AT 98.534 % 16258702	0.00	118,240.80-	118,240.80
	120,000.000	ASSET TOTAL	0.00	118,240.80-	118,240.80
		MORGAN STANLEY 4.210% 4/20/28 CUSIP 61747YER2			
2/21/25	60,000.000	PURCHASED 60,000 SHARES/UNITS AT 98.78 ON TRADE DATE 2/21/25 TO SETTLE 2/24/25 J.P. MORGAN SECURITIES INC., - COMMISSION $0.00 60,000 PAR VALUE AT 98.78 % 16258703	0.00	59,268.00-	59,268.00
	60,000.000	ASSET TOTAL	0.00	59,268.00-	59,268.00
		MORGAN STANLEY V-Q 4.994% 4/12/29 CUSIP 61747YFY6			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
4/14/25	20,000.000	PURCHASED 20,000 SHARES/UNITS AT 100 ON TRADE DATE 4/14/25 TO SETTLE 4/17/25 MORGAN STANLEY & CO. COMMISSION $0.00 20,000 PAR VALUE AT 100 % 16258703	0.00	20,000.00-	20,000.00
	20,000.000	ASSET TOTAL	0.00	20,000.00-	20,000.00
		MORGAN STANLEY V-Q 5.192% 4/17/31 CUSIP 61747YFZ3			
4/14/25	80,000.000	PURCHASED 80,000 SHARES/UNITS AT 100 ON TRADE DATE 4/14/25 TO SETTLE 4/17/25 MORGAN STANLEY & CO. COMMISSION $0.00 80,000 PAR VALUE AT 100 % 16258702	0.00	80,000.00-	80,000.00
	80,000.000	ASSET TOTAL	0.00	80,000.00-	80,000.00
		MOSAIC CO 4.050% 11/15/27 CUSIP 61945CAG8			
10/04/24	30,000.000	PURCHASED 30,000 SHARES/UNITS AT 98.543 ON TRADE DATE 10/04/24 TO SETTLE 10/07/24 US BANCORP INVESTMENTS INC. COMMISSION $0.00 30,000 PAR VALUE AT 98.543 % 16258703	0.00	29,562.90-	29,562.90
	30,000.000	ASSET TOTAL	0.00	29,562.90-	29,562.90
		MPLX LP 4.950% 9/01/32 CUSIP 55336VBU3			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
10/23/24	70,000.000	PURCHASED 70,000 SHARES/UNITS AT 97.945 ON TRADE DATE 10/23/24 TO SETTLE 10/24/24 BANC OF AMERICA SECURITIES LLC COMMISSION $0.00 70,000 PAR VALUE AT 97.945 % 16258702	0.00	68,561.50-	68,561.50
	70,000.000	ASSET TOTAL	0.00	68,561.50-	68,561.50
		NEW YORK NY 4.920% 2/01/30 CUSIP 64966SMW3			
4/15/25	40,000.000	PURCHASED 40,000 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/29/25 RBC DAIN RAUSCHER INC. COMMISSION $0.00 40,000 PAR VALUE AT 100 % 16258703	0.00	40,000.00-	40,000.00
	40,000.000	ASSET TOTAL	0.00	40,000.00-	40,000.00
		NEW YORK NY CITY 4.724% 11/01/26 CUSIP 64972JRA8			
2/14/25	85,000.000	PURCHASED 85,000 SHARES/UNITS AT 100 ON TRADE DATE 2/14/25 TO SETTLE 2/25/25 NATIONAL FINANCIAL SERVICES COMMISSION $0.00 85,000 PAR VALUE AT 100 % 16258703	0.00	85,000.00-	85,000.00
	85,000.000	ASSET TOTAL	0.00	85,000.00-	85,000.00
		NEW YORK NY CITY TR 4.930% 5/01/31 CUSIP 64972JUL0			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
5/15/25	35,000.000	PURCHASED 35,000 SHARES/UNITS AT 100 ON TRADE DATE 5/15/25 TO SETTLE 5/29/25 JEFFERIES & COMPANY COMMISSION $0.00 35,000 PAR VALUE AT 100 % 16258702	0.00	35,000.00-	35,000.00
	35,000.000	ASSET TOTAL	0.00	35,000.00-	35,000.00
		NEW YORK ST DORM AUT 5.500% 3/15/30 CUSIP 649902T29			
6/12/25	65,355.250	PURCHASED 65,355.25 SHARES/UNITS AT 100.998 ON TRADE DATE 6/12/25 TO SETTLE 6/13/25 MARKETAXESS CORPORATION COMMISSION $0.00 CL08 RITM2027789 16258703	0.00	66,007.50-	66,007.50
	65,355.250	ASSET TOTAL	0.00	66,007.50-	66,007.50
		NEW YORK ST DORM AUT 5.628% 3/15/39 CUSIP 64990FMT8			
10/08/24	235,000.000	PURCHASED 235,000 SHARES/UNITS AT 103.033 ON TRADE DATE 10/08/24 TO SETTLE 10/09/24 MARKETAXESS CORPORATION COMMISSION $0.00 235,000 PAR VALUE AT 103.033 % 16258702	0.00	242,127.55-	242,127.55
	235,000.000	ASSET TOTAL	0.00	242,127.55-	242,127.55
		NISSAN AUTO ABS 4.750% 3/15/28 CUSIP 65479XAD4			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
1/15/25	310,000.000	PURCHASED 310,000 SHARES/UNITS AT 99.9985 ON TRADE DATE 1/15/25 TO SETTLE 1/22/25 CITIGROUP GBL MKTS/SALOMON BRO COMMISSION $0.00 310,000 PAR VALUE AT 99.99853871 % 16258703	0.00	309,995.47-	309,995.47
	310,000.000	ASSET TOTAL	0.00	309,995.47-	309,995.47
		NISSAN AUTO REC ABS 4.340% 3/15/29 CUSIP 65479WAD6			
10/16/24	110,000.000	PURCHASED 110,000 SHARES/UNITS AT 99.9908 ON TRADE DATE 10/16/24 TO SETTLE 10/23/24 MIZHUO SECURITIES USA INC COMMISSION $0.00 110,000 PAR VALUE AT 99.99076364 % 16258703	0.00	109,989.84-	109,989.84
	110,000.000	ASSET TOTAL	0.00	109,989.84-	109,989.84
		NISSAN AUTO REC ABS 4.490% 12/17/29 CUSIP 65481GAD7			
5/20/25	120,000.000	PURCHASED 120,000 SHARES/UNITS AT 99.9808 ON TRADE DATE 5/20/25 TO SETTLE 5/27/25 BNP PARIBAS SECURITIES BOND COMMISSION $0.00 120,000 PAR VALUE AT 99.9808 % 16258703	0.00	119,976.96-	119,976.96
	120,000.000	ASSET TOTAL	0.00	119,976.96-	119,976.96
		NNN REIT INC 4.600% 2/15/31 CUSIP 637417AU0			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
6/24/25	20,000.000	PURCHASED 20,000 SHARES/UNITS AT 99.182 ON TRADE DATE 6/24/25 TO SETTLE 7/01/25 BANC OF AMERICA SECURITIES LLC COMMISSION $0.00 20,000 PAR VALUE AT 99.182 % 16258702	0.00	19,836.40-	19,836.40
	20,000.000	ASSET TOTAL	0.00	19,836.40-	19,836.40
		NORTHERN STATES PWR- 2.250% 4/01/31 CUSIP 665772CT4			
10/28/24	190,000.000	PURCHASED 190,000 SHARES/UNITS AT 86.213 ON TRADE DATE 10/28/24 TO SETTLE 10/29/24 MARKETAXESS CORPORATION COMMISSION $0.00 190,000 PAR VALUE AT 86.213 % 16258702	0.00	163,804.70-	163,804.70
	190,000.000	ASSET TOTAL	0.00	163,804.70-	163,804.70
		NORTHROP GRUMMAN COR 3.250% 1/15/28 CUSIP 666807BN1			
10/02/24	20,000.000	PURCHASED 20,000 SHARES/UNITS AT 97.275 ON TRADE DATE 10/02/24 TO SETTLE 10/03/24 STIFEL NICOLAUS & CO., INC. COMMISSION $0.00 20,000 PAR VALUE AT 97.275 % 16258703	0.00	19,455.00-	19,455.00
10/23/24	160,000.000	PURCHASED 160,000 SHARES/UNITS AT 95.905 ON TRADE DATE 10/23/24 TO SETTLE 10/24/24 DEUTSCHE BANK SECURITIES INC. COMMISSION $0.00 160,000 PAR VALUE AT 95.905 % 16258702	0.00	153,448.00-	153,448.00

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
	180,000.000	ASSET TOTAL	0.00	172,903.00-	172,903.00
		NUCOR CORP 3.950% 5/01/28 CUSIP 670346AP0			
4/10/25	25,000.000	PURCHASED 25,000 SHARES/UNITS AT 97.692 ON TRADE DATE 4/10/25 TO SETTLE 4/11/25 BARCLAYS CAPITAL INC. FIXED IN COMMISSION $0.00 25,000 PAR VALUE AT 97.692 % 16258703	0.00	24,423.00-	24,423.00
	25,000.000	ASSET TOTAL	0.00	24,423.00-	24,423.00
		NUCOR CORP 4.650% 6/01/30 CUSIP 670346AZ8			
3/03/25	50,000.000	PURCHASED 50,000 SHARES/UNITS AT 99.77 ON TRADE DATE 3/03/25 TO SETTLE 3/05/25 WELLS FARGO SECURITIES, LLC COMMISSION $0.00 50,000 PAR VALUE AT 99.77 % 16258702	0.00	49,885.00-	49,885.00
	50,000.000	ASSET TOTAL	0.00	49,885.00-	49,885.00
		NUTRIEN LTD 4.500% 3/12/27 CUSIP 67077MBE7			
3/11/25	30,000.000	PURCHASED 30,000 SHARES/UNITS AT 99.955 ON TRADE DATE 3/11/25 TO SETTLE 3/13/25 CITIGROUP GBL MKTS/SALOMON BRO COMMISSION $0.00 30,000 PAR VALUE AT 99.955 % 16258703	0.00	29,986.50-	29,986.50
	30,000.000	ASSET TOTAL	0.00	29,986.50-	29,986.50

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
		ONCOR ELECTRIC DELIV 3.700% 11/15/28 CUSIP 68233JBH6			
3/18/25	80,000.000	PURCHASED 80,000 SHARES/UNITS AT 97.038 ON TRADE DATE 3/18/25 TO SETTLE 3/19/25 WELLS FARGO SECURITIES, LLC COMMISSION $0.00 80,000 PAR VALUE AT 97.038 % 16258703	0.00	77,630.40-	77,630.40
	80,000.000	ASSET TOTAL	0.00	77,630.40-	77,630.40
		ONCOR ELECTRIC DELIV 4.150% 6/01/32 CUSIP 68233JCF9			
3/20/25	80,000.000	PURCHASED 80,000 SHARES/UNITS AT 94.963 ON TRADE DATE 3/20/25 TO SETTLE 3/21/25 PERSHING COMMISSION $0.00 80,000 PAR VALUE AT 94.963 % 16258702	0.00	75,970.40-	75,970.40
	80,000.000	ASSET TOTAL	0.00	75,970.40-	75,970.40
		ORACLE CORP 2.950% 4/01/30 CUSIP 68389XBV6			
10/23/24	45,000.000	PURCHASED 45,000 SHARES/UNITS AT 91.328 ON TRADE DATE 10/23/24 TO SETTLE 10/24/24 MARKETAXESS CORPORATION COMMISSION $0.00 45,000 PAR VALUE AT 91.328 % 16258702	0.00	41,097.60-	41,097.60
	45,000.000	ASSET TOTAL	0.00	41,097.60-	41,097.60
		ORACLE CORP 4.800% 8/03/28 CUSIP 68389XCY9			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
1/30/25	35,000.000	PURCHASED 35,000 SHARES/UNITS AT 99.93 ON TRADE DATE 1/30/25 TO SETTLE 2/03/25 GOLDMAN SACHS COMMISSION $0.00 35,000 PAR VALUE AT 99.93 % 16258703	0.00	34,975.50-	34,975.50
	35,000.000	ASSET TOTAL	0.00	34,975.50-	34,975.50
		OSHKOSH CORP 4.600% 5/15/28 CUSIP 688239AF9			
1/28/25	50,000.000	PURCHASED 50,000 SHARES/UNITS AT 98.947 ON TRADE DATE 1/28/25 TO SETTLE 1/29/25 J.P. MORGAN SECURITIES INC., - COMMISSION $0.00 50,000 PAR VALUE AT 98.947 % 16258703	0.00	49,473.50-	49,473.50
6/27/25	50,000.000	PURCHASED 50,000 SHARES/UNITS AT 100.167 ON TRADE DATE 6/27/25 TO SETTLE 6/30/25 PERSHING COMMISSION $0.00 50,000 PAR VALUE AT 100.167 % 16258702	0.00	50,083.50-	50,083.50
	100,000.000	ASSET TOTAL	0.00	99,557.00-	99,557.00
		PHILLIPS 66 CO 5.250% 6/15/31 CUSIP 718547AU6			
10/21/24	80,000.000	PURCHASED 80,000 SHARES/UNITS AT 101.872 ON TRADE DATE 10/21/24 TO SETTLE 10/22/24 MARKETAXESS CORPORATION COMMISSION $0.00 80,000 PAR VALUE AT 101.872 % 16258702	0.00	81,497.60-	81,497.60

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
	80,000.000	ASSET TOTAL	0.00	81,497.60-	81,497.60
		PHYSICIANS REALTY LP 4.300% 3/15/27 CUSIP 71951QAA0			
6/23/25	40,000.000	PURCHASED 40,000 SHARES/UNITS AT 99.651 ON TRADE DATE 6/23/25 TO SETTLE 6/24/25 BARCLAYS CAPITAL INC. FIXED IN COMMISSION $0.00 40,000 PAR VALUE AT 99.651 % 16258703	0.00	39,860.40-	39,860.40
	40,000.000	ASSET TOTAL	0.00	39,860.40-	39,860.40
		PIONEER NATURAL RESO 2.150% 1/15/31 CUSIP 723787AR8			
10/28/24	120,000.000	PURCHASED 120,000 SHARES/UNITS AT 85.938 ON TRADE DATE 10/28/24 TO SETTLE 10/29/24 PERSHING COMMISSION $0.00 120,000 PAR VALUE AT 85.938 % 16258702	0.00	103,125.60-	103,125.60
10/31/24	40,000.000	PURCHASED 40,000 SHARES/UNITS AT 85.783 ON TRADE DATE 10/31/24 TO SETTLE 11/01/24 PERSHING COMMISSION $0.00 40,000 PAR VALUE AT 85.783 % 16258702	0.00	34,313.20-	34,313.20
	160,000.000	ASSET TOTAL	0.00	137,438.80-	137,438.80
		PNC FINANCIAL V-D 5.354% 12/02/28 CUSIP 693475BK0			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
10/21/24	100,000.000	PURCHASED 100,000 SHARES/UNITS AT 102.294 ON TRADE DATE 10/21/24 TO SETTLE 10/22/24 MARKETAXESS CORPORATION COMMISSION $0.00 100,000 PAR VALUE AT 102.294 % 16258702	0.00	102,294.00-	102,294.00
	100,000.000	ASSET TOTAL	0.00	102,294.00-	102,294.00
		PNC FINL SVCS V-D 4.899% 5/13/31 CUSIP 693475CD5			
5/06/25	40,000.000	PURCHASED 40,000 SHARES/UNITS AT 100 ON TRADE DATE 5/06/25 TO SETTLE 5/13/25 PNC SECURITIES CORP. COMMISSION $0.00 40,000 PAR VALUE AT 100 % 16258702	0.00	40,000.00-	40,000.00
	40,000.000	ASSET TOTAL	0.00	40,000.00-	40,000.00
		PRESIDENT & FELLOW 4.887% 3/15/30 CUSIP 740816AS2			
4/09/25	25,000.000	PURCHASED 25,000 SHARES/UNITS AT 100 ON TRADE DATE 4/09/25 TO SETTLE 4/16/25 GOLDMAN SACHS COMMISSION $0.00 25,000 PAR VALUE AT 100 % 16258703	0.00	25,000.00-	25,000.00
5/13/25	25,000.000	PURCHASED 25,000 SHARES/UNITS AT 101.412 ON TRADE DATE 5/13/25 TO SETTLE 5/14/25 CANTOR FITZGERALD & CO COMMISSION $0.00 25,000 PAR VALUE AT 101.412 % 16258702	0.00	25,353.00-	25,353.00

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
	50,000.000	ASSET TOTAL	0.00	50,353.00-	50,353.00
		PRESIDENT & FELLOW 5.259% 3/15/36 CUSIP 740816AT0			
4/09/25	20,000.000	PURCHASED 20,000 SHARES/UNITS AT 100 ON TRADE DATE 4/09/25 TO SETTLE 4/16/25 GOLDMAN SACHS COMMISSION $0.00 20,000 PAR VALUE AT 100 % 16258702	0.00	20,000.00-	20,000.00
	20,000.000	ASSET TOTAL	0.00	20,000.00-	20,000.00
		PROLOGIS LP 4.750% 1/15/31 CUSIP 74340XCQ2			
5/05/25	10,000.000	PURCHASED 10,000 SHARES/UNITS AT 99.695 ON TRADE DATE 5/05/25 TO SETTLE 5/07/25 J.P. MORGAN SECURITIES INC., - COMMISSION $0.00 10,000 PAR VALUE AT 99.695 % 16258702	0.00	9,969.50-	9,969.50
	10,000.000	ASSET TOTAL	0.00	9,969.50-	9,969.50
		PUB SVC NEW HAMP 4.400% 7/01/28 CUSIP 744538AH2			
6/16/25	90,000.000	PURCHASED 90,000 SHARES/UNITS AT 99.904 ON TRADE DATE 6/16/25 TO SETTLE 6/24/25 BANC OF AMERICA SECURITIES LLC COMMISSION $0.00 90,000 PAR VALUE AT 99.904 % 16258703	0.00	89,913.60-	89,913.60
	90,000.000	ASSET TOTAL	0.00	89,913.60-	89,913.60

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
		PUBLIC SERVICE ELECT 1.900% 8/15/31 CUSIP 74456QCH7			
10/23/24	100,000.000	PURCHASED 100,000 SHARES/UNITS AT 83.515 ON TRADE DATE 10/23/24 TO SETTLE 10/24/24 MORGAN STANLEY & CO. COMMISSION $0.00 100,000 PAR VALUE AT 83.515 % 16258702	0.00	83,515.00-	83,515.00
	100,000.000	ASSET TOTAL	0.00	83,515.00-	83,515.00
		REALTY INCOME CORP 2.200% 6/15/28 CUSIP 756109BJ2			
10/22/24	80,000.000	PURCHASED 80,000 SHARES/UNITS AT 91.943 ON TRADE DATE 10/22/24 TO SETTLE 10/23/24 MARKETAXESS CORPORATION COMMISSION $0.00 80,000 PAR VALUE AT 91.943 % 16258702	0.00	73,554.40-	73,554.40
	80,000.000	ASSET TOTAL	0.00	73,554.40-	73,554.40
		REGENCY CENTERS LP 2.950% 9/15/29 CUSIP 75884RAZ6			
5/08/25	50,000.000	PURCHASED 50,000 SHARES/UNITS AT 93.113 ON TRADE DATE 5/08/25 TO SETTLE 5/09/25 MORGAN STANLEY & CO. COMMISSION $0.00 50,000 PAR VALUE AT 93.113 % 16258703	0.00	46,556.50-	46,556.50
	50,000.000	ASSET TOTAL	0.00	46,556.50-	46,556.50
		RELX CAPITAL INC 4.750% 3/27/30 CUSIP 74949LAF9			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
3/24/25	20,000.000	PURCHASED 20,000 SHARES/UNITS AT 99.6 ON TRADE DATE 3/24/25 TO SETTLE 3/27/25 BARCLAYS CAPITAL INC. FIXED IN COMMISSION $0.00 20,000 PAR VALUE AT 99.6 % 16258702	0.00	19,920.00-	19,920.00
	20,000.000	ASSET TOTAL	0.00	19,920.00-	19,920.00
		REPUBLIC SVCS INC 4.750% 7/15/30 CUSIP 760759BL3			
3/17/25	10,000.000	PURCHASED 10,000 SHARES/UNITS AT 99.636 ON TRADE DATE 3/17/25 TO SETTLE 3/24/25 J.P. MORGAN SECURITIES INC., - COMMISSION $0.00 10,000 PAR VALUE AT 99.636 % 16258702	0.00	9,963.60-	9,963.60
	10,000.000	ASSET TOTAL	0.00	9,963.60-	9,963.60
		REXFORD INDUSTRIAL 2.150% 9/01/31 CUSIP 76169XAB0			
10/24/24	100,000.000	PURCHASED 100,000 SHARES/UNITS AT 82.587 ON TRADE DATE 10/24/24 TO SETTLE 10/25/24 MARKETAXESS CORPORATION COMMISSION $0.00 100,000 PAR VALUE AT 82.587 % 16258702	0.00	82,587.00-	82,587.00
	100,000.000	ASSET TOTAL	0.00	82,587.00-	82,587.00
		RIO TINTO FIN USA 4.375% 3/12/27 CUSIP 76720AAQ9			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
3/11/25	20,000.000	PURCHASED 20,000 SHARES/UNITS AT 99.864 ON TRADE DATE 3/11/25 TO SETTLE 3/14/25 CITIGROUP GBL MKTS/SALOMON BRO COMMISSION $0.00 20,000 PAR VALUE AT 99.864 % 16258703	0.00	19,972.80-	19,972.80
	20,000.000	ASSET TOTAL	0.00	19,972.80-	19,972.80
		RIO TINTO FIN USA 4.500% 3/14/28 CUSIP 76720AAR7			
3/11/25	20,000.000	PURCHASED 20,000 SHARES/UNITS AT 99.731 ON TRADE DATE 3/11/25 TO SETTLE 3/14/25 CITIGROUP GBL MKTS/SALOMON BRO COMMISSION $0.00 20,000 PAR VALUE AT 99.731 % 16258703	0.00	19,946.20-	19,946.20
	20,000.000	ASSET TOTAL	0.00	19,946.20-	19,946.20
		RIO TINTO FIN USA 4.875% 3/14/30 CUSIP 76720AAS5			
3/11/25	40,000.000	PURCHASED 40,000 SHARES/UNITS AT 99.982 ON TRADE DATE 3/11/25 TO SETTLE 3/14/25 CITIGROUP GBL MKTS/SALOMON BRO COMMISSION $0.00 40,000 PAR VALUE AT 99.982 % 16258702	0.00	39,992.80-	39,992.80
	40,000.000	ASSET TOTAL	0.00	39,992.80-	39,992.80
		ROYAL BK MTN V-D 4.965% 1/24/29 CUSIP 78017DAA6			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
1/21/25	80,000.000	PURCHASED 80,000 SHARES/UNITS AT 100 ON TRADE DATE 1/21/25 TO SETTLE 1/24/25 RBC DAIN RAUSCHER INC. COMMISSION $0.00 80,000 PAR VALUE AT 100 % 16258703	0.00	80,000.00-	80,000.00
	80,000.000	ASSET TOTAL	0.00	80,000.00-	80,000.00
		RYDER SYSTEM INC MTN 2.850% 3/01/27 CUSIP 78355HKT5			
10/24/24	110,000.000	PURCHASED 110,000 SHARES/UNITS AT 95.977 ON TRADE DATE 10/24/24 TO SETTLE 10/25/24 MARKETAXESS CORPORATION COMMISSION $0.00 110,000 PAR VALUE AT 95.977 % 16258702	0.00	105,574.70-	105,574.70
10/24/24	40,000.000	PURCHASED 40,000 SHARES/UNITS AT 95.977 ON TRADE DATE 10/24/24 TO SETTLE 10/25/24 MARKETAXESS CORPORATION COMMISSION $0.00 40,000 PAR VALUE AT 95.977 % 16258703	0.00	38,390.80-	38,390.80
	150,000.000	ASSET TOTAL	0.00	143,965.50-	143,965.50
		RYL BK MTN CONV V-D 4.970% 5/02/31 CUSIP 78017DAH1			
3/24/25	30,000.000	PURCHASED 30,000 SHARES/UNITS AT 100 ON TRADE DATE 3/24/25 TO SETTLE 3/27/25 RBC DAIN RAUSCHER INC. COMMISSION $0.00 30,000 PAR VALUE AT 100 % 16258702	0.00	30,000.00-	30,000.00

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
	30,000.000	ASSET TOTAL	0.00	30,000.00-	30,000.00
		SABINE PASS LIQUEFAC 4.200% 3/15/28 CUSIP 785592AU0			
5/07/25	50,000.000	PURCHASED 50,000 SHARES/UNITS AT 99.008 ON TRADE DATE 5/07/25 TO SETTLE 5/08/25 J.P. MORGAN SECURITIES INC., - COMMISSION $0.00 50,000 PAR VALUE AT 99.008 % 16258703	0.00	49,504.00-	49,504.00
6/27/25	35,000.000	PURCHASED 35,000 SHARES/UNITS AT 99.429 ON TRADE DATE 6/27/25 TO SETTLE 6/30/25 BARCLAYS CAPITAL INC. FIXED IN COMMISSION $0.00 35,000 PAR VALUE AT 99.429 % 16258703	0.00	34,800.15-	34,800.15
	85,000.000	ASSET TOTAL	0.00	84,304.15-	84,304.15
		SBA 5.410% 9/01/48 CUSIP 83162CU68			
5/28/25	184,650.450	PURCHASED 184,650.45 SHARES/UNITS AT 101.2188 ON TRADE DATE 5/28/25 TO SETTLE 5/29/25 SOUTHWEST SECURITIES INC. COMMISSION $0.00 184,650.45 PAR VALUE AT 101.21875033 % 16258702	0.00	186,900.88-	186,900.88
	184,650.450	ASSET TOTAL	0.00	186,900.88-	186,900.88
		SBA SER 10A ABS 4.963% 3/10/35 CUSIP 831641FZ3			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
3/13/25	230,000.000	PURCHASED 230,000 SHARES/UNITS AT 100 ON TRADE DATE 3/13/25 TO SETTLE 3/26/25 J.P. MORGAN SECURITIES INC., - COMMISSION $0.00 230,000 PAR VALUE AT 100 % 16258702	0.00	230,000.00-	230,000.00
	230,000.000	ASSET TOTAL	0.00	230,000.00-	230,000.00
		SBA SER 25D ABS 5.380% 4/01/49 CUSIP 83162CW74			
6/11/25	221,959.760	PURCHASED 221,959.76 SHARES/UNITS AT 101.3438 ON TRADE DATE 6/11/25 TO SETTLE 6/12/25 PERSHING COMMISSION $0.00 221,959.76 PAR VALUE AT 101.34375048 % 16258702	0.00	224,942.35-	224,942.35
	221,959.760	ASSET TOTAL	0.00	224,942.35-	224,942.35
		SBA SER 25E ABS 5.120% 5/01/50 CUSIP 83162C2G7			
5/08/25	130,000.000	PURCHASED 130,000 SHARES/UNITS AT 100 ON TRADE DATE 5/08/25 TO SETTLE 5/14/25 STIFEL NICOLAUS & CO., INC. COMMISSION $0.00 130,000 PAR VALUE AT 100 % 16258702	0.00	130,000.00-	130,000.00
	130,000.000	ASSET TOTAL	0.00	130,000.00-	130,000.00
		SBA SER 25F ABS 5.100% 6/01/50 CUSIP 83162C2J1			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
6/05/25	100,000.000	PURCHASED 100,000 SHARES/UNITS AT 100 ON TRADE DATE 6/05/25 TO SETTLE 6/11/25 STIFEL NICOLAUS & CO., INC. COMMISSION $0.00 100,000 PAR VALUE AT 100 % 16258702	0.00	100,000.00-	100,000.00
	100,000.000	ASSET TOTAL	0.00	100,000.00-	100,000.00
		SHERWIN-WILLIAMS CO 2.950% 8/15/29 CUSIP 824348BJ4			
6/17/25	40,000.000	PURCHASED 40,000 SHARES/UNITS AT 93.646 ON TRADE DATE 6/17/25 TO SETTLE 6/18/25 MERRILL LYNCH, PIERCE, FENNER COMMISSION $0.00 40,000 PAR VALUE AT 93.646 % 16258702	0.00	37,458.40-	37,458.40
	40,000.000	ASSET TOTAL	0.00	37,458.40-	37,458.40
		STARBUCKS CORP 4.500% 5/15/28 CUSIP 855244BN8			
5/06/25	50,000.000	PURCHASED 50,000 SHARES/UNITS AT 99.873 ON TRADE DATE 5/06/25 TO SETTLE 5/08/25 NOSCUS3S SCOTIA CAPITAL USA IN COMMISSION $0.00 50,000 PAR VALUE AT 99.873 % 16258703	0.00	49,936.50-	49,936.50
	50,000.000	ASSET TOTAL	0.00	49,936.50-	49,936.50
		STATE STREET V-D 4.543% 4/24/28 CUSIP 857477DA8			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
4/22/25	110,000.000	PURCHASED 110,000 SHARES/UNITS AT 100 ON TRADE DATE 4/22/25 TO SETTLE 4/24/25 MORGAN STANLEY & CO. COMMISSION $0.00 110,000 PAR VALUE AT 100 % 16258703	0.00	110,000.00-	110,000.00
	110,000.000	ASSET TOTAL	0.00	110,000.00-	110,000.00
		SYNCHRONY CARD ABS 4.490% 5/15/31 CUSIP 87166PAQ4			
6/02/25	110,000.000	PURCHASED 110,000 SHARES/UNITS AT 99.9789 ON TRADE DATE 6/02/25 TO SETTLE 6/09/25 BARCLAYS CAPITAL INC. FIXED IN COMMISSION $0.00 110,000 PAR VALUE AT 99.97886364 % 16258703	0.00	109,976.75-	109,976.75
	110,000.000	ASSET TOTAL	0.00	109,976.75-	109,976.75
		T-MOBILE USA INC 3.375% 4/15/29 CUSIP 87264ABV6			
10/23/24	60,000.000	PURCHASED 60,000 SHARES/UNITS AT 94.46 ON TRADE DATE 10/23/24 TO SETTLE 10/24/24 JEFFERIES & COMPANY COMMISSION $0.00 60,000 PAR VALUE AT 94.46 % 16258702	0.00	56,676.00-	56,676.00
6/26/25	80,000.000	PURCHASED 80,000 SHARES/UNITS AT 96.15 ON TRADE DATE 6/26/25 TO SETTLE 6/27/25 CITIGROUP GBL MKTS/SALOMON BRO COMMISSION $0.00 80,000 PAR VALUE AT 96.15 % 16258703	0.00	76,920.00-	76,920.00

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
	140,000.000	ASSET TOTAL	0.00	133,596.00-	133,596.00
		TAKE-TWO INTERACTIVE 5.400% 6/12/29 CUSIP 874054AM1			
10/21/24	50,000.000	PURCHASED 50,000 SHARES/UNITS AT 102.385 ON TRADE DATE 10/21/24 TO SETTLE 10/22/24 BANC OF AMERICA SECURITIES LLC COMMISSION $0.00 50,000 PAR VALUE AT 102.385 % 16258702	0.00	51,192.50-	51,192.50
	50,000.000	ASSET TOTAL	0.00	51,192.50-	51,192.50
		TARGET CORP 4.350% 6/15/28 CUSIP 87612EBU9			
6/05/25	10,000.000	PURCHASED 10,000 SHARES/UNITS AT 99.999 ON TRADE DATE 6/05/25 TO SETTLE 6/10/25 GOLDMAN SACHS COMMISSION $0.00 10,000 PAR VALUE AT 99.999 % 16258703	0.00	9,999.90-	9,999.90
	10,000.000	ASSET TOTAL	0.00	9,999.90-	9,999.90
		TORONTO DOM BK CONV 4.861% 1/31/28 CUSIP 89115A3E0			
1/28/25	30,000.000	PURCHASED 30,000 SHARES/UNITS AT 100 ON TRADE DATE 1/28/25 TO SETTLE 1/31/25 TORONTO DOMINION SECURITIES (U COMMISSION $0.00 30,000 PAR VALUE AT 100 % 16258703	0.00	30,000.00-	30,000.00

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
2/20/25	20,000.000	PURCHASED 20,000 SHARES/UNITS AT 100.087 ON TRADE DATE 2/20/25 TO SETTLE 2/21/25 GOLDMAN SACHS COMMISSION $0.00 20,000 PAR VALUE AT 100.087 % 16258702	0.00	20,017.40-	20,017.40
	50,000.000	ASSET TOTAL	0.00	50,017.40-	50,017.40
		TORONTO DOM BK CONV 5.156% 1/10/28 CUSIP 89115A2M3			
6/26/25	30,000.000	PURCHASED 30,000 SHARES/UNITS AT 102.001 ON TRADE DATE 6/26/25 TO SETTLE 6/27/25 BARCLAYS CAPITAL INC. FIXED IN COMMISSION $0.00 30,000 PAR VALUE AT 102.001 % 16258703	0.00	30,600.30-	30,600.30
	30,000.000	ASSET TOTAL	0.00	30,600.30-	30,600.30
		TORONTO DOM MTN CONV 4.574% 6/02/28 CUSIP 89115KAD2			
5/27/25	70,000.000	PURCHASED 70,000 SHARES/UNITS AT 100 ON TRADE DATE 5/27/25 TO SETTLE 6/03/25 TORONTO DOMINION SECURITIES (U COMMISSION $0.00 70,000 PAR VALUE AT 100 % 16258703	0.00	70,000.00-	70,000.00
6/10/25	15,000.000	PURCHASED 15,000 SHARES/UNITS AT 99.908 ON TRADE DATE 6/10/25 TO SETTLE 6/11/25 TORONTO DOMINION SECURITIES (U COMMISSION $0.00 15,000 PAR VALUE AT 99.908 % 16258703	0.00	14,986.20-	14,986.20

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
	85,000.000	ASSET TOTAL	0.00	84,986.20-	84,986.20
		TOYOTA AUTO ABS 4.640% 8/15/29 CUSIP 89240JAD3			
1/22/25	210,000.000	PURCHASED 210,000 SHARES/UNITS AT 99.996 ON TRADE DATE 1/22/25 TO SETTLE 1/29/25 TORONTO DOMINION SECURITIES (U COMMISSION $0.00 210,000 PAR VALUE AT 99.99599048 % 16258703	0.00	209,991.58-	209,991.58
	210,000.000	ASSET TOTAL	0.00	209,991.58-	209,991.58
		TOYOTA AUTO REC ABS 4.340% 11/15/29 CUSIP 89231HAD8			
4/24/25	75,000.000	PURCHASED 75,000 SHARES/UNITS AT 99.9943 ON TRADE DATE 4/24/25 TO SETTLE 4/30/25 BARCLAYS CAPITAL INC. FIXED IN COMMISSION $0.00 75,000 PAR VALUE AT 99.99426667 % 16258703	0.00	74,995.70-	74,995.70
	75,000.000	ASSET TOTAL	0.00	74,995.70-	74,995.70
		TOYOTA AUTO REC ABS 4.400% 6/15/29 CUSIP 89239TAD4			
10/10/24	95,000.000	PURCHASED 95,000 SHARES/UNITS AT 99.9944 ON TRADE DATE 10/10/24 TO SETTLE 10/17/24 MIZHUO SECURITIES USA INC COMMISSION $0.00 95,000 PAR VALUE AT 99.99442105 % 16258703	0.00	94,994.70-	94,994.70
	95,000.000	ASSET TOTAL	0.00	94,994.70-	94,994.70

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
		TOYOTA CR CORP MTN 4.350% 10/08/27 CUSIP 89236TMS1			
10/07/24	110,000.000	PURCHASED 110,000 SHARES/UNITS AT 99.961 ON TRADE DATE 10/07/24 TO SETTLE 10/10/24 CITIGROUP GBL MKTS/SALOMON BRO COMMISSION $0.00 110,000 PAR VALUE AT 99.961 % 16258703	0.00	109,957.10-	109,957.10
	110,000.000	ASSET TOTAL	0.00	109,957.10-	109,957.10
		TRANSCONT GAS PIPE 4.000% 3/15/28 CUSIP 893574AK9			
10/02/24	40,000.000	PURCHASED 40,000 SHARES/UNITS AT 98.753 ON TRADE DATE 10/02/24 TO SETTLE 10/03/24 WELLS FARGO SECURITIES, LLC COMMISSION $0.00 40,000 PAR VALUE AT 98.753 % 16258703	0.00	39,501.20-	39,501.20
	40,000.000	ASSET TOTAL	0.00	39,501.20-	39,501.20
		TRST PRINCETON UNIV 4.647% 7/01/30 CUSIP 89837LAJ4			
4/15/25	75,000.000	PURCHASED 75,000 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/22/25 MERRILL LYNCH, PIERCE, FENNER COMMISSION $0.00 75,000 PAR VALUE AT 100 % 16258702	0.00	75,000.00-	75,000.00
	75,000.000	ASSET TOTAL	0.00	75,000.00-	75,000.00
		TRUIST FINL MTN V-D 4.873% 1/26/29 CUSIP 89788MAL6			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
10/22/24	40,000.000	PURCHASED 40,000 SHARES/UNITS AT 100.142 ON TRADE DATE 10/22/24 TO SETTLE 10/23/24 MORGAN STANLEY & CO. COMMISSION $0.00 40,000 PAR VALUE AT 100.142 % 16258702	0.00	40,056.80-	40,056.80
	40,000.000	ASSET TOTAL	0.00	40,056.80-	40,056.80
		U.S. TREASURY BONDS 3.500% 9/30/26 CUSIP 91282CLP4			
10/21/24	3,385,000.000	PURCHASED 3,385,000 SHARES/UNITS AT 99.0277 ON TRADE DATE 10/21/24 TO SETTLE 10/22/24 NOSCUS3S SCOTIA CAPITAL USA IN COMMISSION $0.00 3,385,000 PAR VALUE AT 99.02767888 % 16258702	0.00	3,352,086.93-	3,352,086.93
	3,385,000.000	ASSET TOTAL	0.00	3,352,086.93-	3,352,086.93
		U.S. TREASURY BONDS 4.250% 1/15/28 CUSIP 91282CMF5			
1/30/25	430,000.000	PURCHASED 430,000 SHARES/UNITS AT 100.0081 ON TRADE DATE 1/30/25 TO SETTLE 1/31/25 J.P. MORGAN SECURITIES INC., - COMMISSION $0.00 430,000 PAR VALUE AT 100.00814651 % 16258703	0.00	430,035.03-	430,035.03
	430,000.000	ASSET TOTAL	0.00	430,035.03-	430,035.03
		U.S. TREASURY BONDS 4.250% 11/15/34 CUSIP 91282CLW9			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
11/14/24	415,000.000	PURCHASED 415,000 SHARES/UNITS AT 98.3988 ON TRADE DATE 11/14/24 TO SETTLE 11/15/24 DEUTSCHE BANK SECURITIES INC. COMMISSION $0.00 415,000 PAR VALUE AT 98.39883855 % 16258702	0.00	408,355.18-	408,355.18
11/18/24	835,000.000	PURCHASED 835,000 SHARES/UNITS AT 98.5629 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 HSBC SECURITIES, INC. COMMISSION $0.00 835,000 PAR VALUE AT 98.5629006 % 16258702	0.00	823,000.22-	823,000.22
11/21/24	1,255,000.000	PURCHASED 1,255,000 SHARES/UNITS AT 98.8871 ON TRADE DATE 11/21/24 TO SETTLE 11/25/24 DEUTSCHE BANK SECURITIES INC. COMMISSION $0.00 1,255,000 PAR VALUE AT 98.88711873 % 16258702	0.00	1,241,033.34-	1,241,033.34
1/06/25	135,000.000	PURCHASED 135,000 SHARES/UNITS AT 97.1371 ON TRADE DATE 1/06/25 TO SETTLE 1/07/25 J.P. MORGAN SECURITIES INC., - COMMISSION $0.00 135,000 PAR VALUE AT 97.13711852 % 16258702	0.00	131,135.11-	131,135.11
1/28/25	140,000.000	PURCHASED 140,000 SHARES/UNITS AT 97.516 ON TRADE DATE 1/28/25 TO SETTLE 1/29/25 BNKOFMONT,CHBRNCH/CM COMMISSION $0.00 140,000 PAR VALUE AT 97.51602857 % 16258702	0.00	136,522.44-	136,522.44

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
1/30/25	105,000.000	PURCHASED 105,000 SHARES/UNITS AT 97.809 ON TRADE DATE 1/30/25 TO SETTLE 1/31/25 CITIGROUP GBL MKTS/SALOMON BRO COMMISSION $0.00 105,000 PAR VALUE AT 97.80899048 % 16258702	0.00	102,699.44-	102,699.44
2/06/25	105,000.000	PURCHASED 105,000 SHARES/UNITS AT 98.477 ON TRADE DATE 2/06/25 TO SETTLE 2/07/25 HSBC SECURITIES, INC. COMMISSION $0.00 105,000 PAR VALUE AT 98.4769619 % 16258702	0.00	103,400.81-	103,400.81
2/11/25	140,000.000	PURCHASED 140,000 SHARES/UNITS AT 97.7113 ON TRADE DATE 2/11/25 TO SETTLE 2/12/25 GOLDMAN SACHS COMMISSION $0.00 140,000 PAR VALUE AT 97.71133571 % 16258702	0.00	136,795.87-	136,795.87
	3,130,000.000	ASSET TOTAL	0.00	3,082,942.41-	3,082,942.41
		U.S. TREASURY BONDS 4.625% 2/15/35 CUSIP 91282CMM0			
2/26/25	125,000.000	PURCHASED 125,000 SHARES/UNITS AT 102.5824 ON TRADE DATE 2/26/25 TO SETTLE 2/27/25 GOLDMAN SACHS COMMISSION $0.00 125,000 PAR VALUE AT 102.582432 % 16258702	0.00	128,228.04-	128,228.04
2/27/25	125,000.000	PURCHASED 125,000 SHARES/UNITS AT 102.7113 ON TRADE DATE 2/27/25 TO SETTLE 2/28/25 GOLDMAN SACHS COMMISSION $0.00 125,000 PAR VALUE AT 102.711337 % 16258702	0.00	128,389.18-	128,389.18

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
2/28/25	140,000.000	PURCHASED 140,000 SHARES/UNITS AT 103.0238 ON TRADE DATE 2/28/25 TO SETTLE 3/03/25 GOLDMAN SACHS COMMISSION $0.00 140,000 PAR VALUE AT 103.02383571 % 16258702	0.00	144,233.37-	144,233.37
3/04/25	55,000.000	PURCHASED 55,000 SHARES/UNITS AT 103.5156 ON TRADE DATE 3/04/25 TO SETTLE 3/05/25 MARKETAXESS CORPORATION COMMISSION $0.00 55,000 PAR VALUE AT 103.51561818 % 16258702	0.00	56,933.59-	56,933.59
3/06/25	50,000.000	PURCHASED 50,000 SHARES/UNITS AT 102.3906 ON TRADE DATE 3/06/25 TO SETTLE 3/07/25 MARKETAXESS CORPORATION COMMISSION $0.00 50,000 PAR VALUE AT 102.39062 % 16258702	0.00	51,195.31-	51,195.31
3/28/25	130,000.000	PURCHASED 130,000 SHARES/UNITS AT 102.5668 ON TRADE DATE 3/28/25 TO SETTLE 3/31/25 GOLDMAN SACHS COMMISSION $0.00 130,000 PAR VALUE AT 102.56680769 % 16258702	0.00	133,336.85-	133,336.85
4/01/25	85,000.000	PURCHASED 85,000 SHARES/UNITS AT 103.7426 ON TRADE DATE 4/01/25 TO SETTLE 4/02/25 BANC OF AMERICA SECURITIES LLC COMMISSION $0.00 85,000 PAR VALUE AT 103.74258824 % 16258702	0.00	88,181.20-	88,181.20

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
4/25/25	85,000.000	PURCHASED 85,000 SHARES/UNITS AT 102.7777 ON TRADE DATE 4/25/25 TO SETTLE 4/28/25 BARCLAYS CAPITAL INC. FIXED IN COMMISSION $0.00 85,000 PAR VALUE AT 102.77774118 % 16258702	0.00	87,361.08-	87,361.08
4/30/25	130,000.000	PURCHASED 130,000 SHARES/UNITS AT 103.6762 ON TRADE DATE 4/30/25 TO SETTLE 5/01/25 BANC OF AMERICA SECURITIES LLC COMMISSION $0.00 130,000 PAR VALUE AT 103.67618462 % 16258702	0.00	134,779.04-	134,779.04
	925,000.000	ASSET TOTAL	0.00	952,637.66-	952,637.66
		U.S. TREASURY NOTES 3.375% 9/15/27 CUSIP 91282CLL3			
10/11/24	70,000.000	PURCHASED 70,000 SHARES/UNITS AT 98.6878 ON TRADE DATE 10/11/24 TO SETTLE 10/15/24 CITADEL SECURITIES LLC COMMISSION $0.00 70,000 PAR VALUE AT 98.68782857 % 16258702	0.00	69,081.48-	69,081.48
	70,000.000	ASSET TOTAL	0.00	69,081.48-	69,081.48
		U.S. TREASURY NOTES 3.500% 9/30/29 CUSIP 91282CLN9			
10/21/24	3,385,000.000	PURCHASED 3,385,000 SHARES/UNITS AT 97.8792 ON TRADE DATE 10/21/24 TO SETTLE 10/22/24 BNKOFMONT,CHBRNCH/CM COMMISSION $0.00 3,385,000 PAR VALUE AT 97.87924136 % 16258702	0.00	3,313,212.32-	3,313,212.32

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
	3,385,000.000	ASSET TOTAL	0.00	3,313,212.32-	3,313,212.32
		U.S. TREASURY NOTES 3.750% 4/15/28 CUSIP 91282CMW8			
4/15/25	215,000.000	PURCHASED 215,000 SHARES/UNITS AT 99.7503 ON TRADE DATE 4/15/25 TO SETTLE 4/16/25 GOLDMAN SACHS COMMISSION $0.00 215,000 PAR VALUE AT 99.75033488 % 16258703	0.00	214,463.22-	214,463.22
4/17/25	215,000.000	PURCHASED 215,000 SHARES/UNITS AT 99.9027 ON TRADE DATE 4/17/25 TO SETTLE 4/21/25 BNP PARIBAS SECURITIES CORP/BO COMMISSION $0.00 215,000 PAR VALUE AT 99.90267907 % 16258703	0.00	214,790.76-	214,790.76
4/30/25	435,000.000	PURCHASED 435,000 SHARES/UNITS AT 100.3597 ON TRADE DATE 4/30/25 TO SETTLE 5/01/25 NOSCUS3S SCOTIA CAPITAL USA IN COMMISSION $0.00 435,000 PAR VALUE AT 100.35971034 % 16258703	0.00	436,564.74-	436,564.74
	865,000.000	ASSET TOTAL	0.00	865,818.72-	865,818.72
		U.S. TREASURY NOTES 3.750% 5/15/28 CUSIP 91282CND9			
5/30/25	435,000.000	PURCHASED 435,000 SHARES/UNITS AT 99.6331 ON TRADE DATE 5/30/25 TO SETTLE 6/02/25 BNKOFMONT,CHBRNCH/CM COMMISSION $0.00 435,000 PAR VALUE AT 99.63314713 % 16258703	0.00	433,404.19-	433,404.19

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
6/06/25	160,000.000	PURCHASED 160,000 SHARES/UNITS AT 99.2542 ON TRADE DATE 6/06/25 TO SETTLE 6/11/25 J.P. MORGAN SECURITIES INC., - COMMISSION $0.00 160,000 PAR VALUE AT 99.25424375 % 16258702	0.00	158,806.79-	158,806.79
	595,000.000	ASSET TOTAL	0.00	592,210.98-	592,210.98
		U.S. TREASURY NOTES 3.875% 3/15/28 CUSIP 91282CMS7			
3/17/25	430,000.000	PURCHASED 430,000 SHARES/UNITS AT 99.6253 ON TRADE DATE 3/17/25 TO SETTLE 3/19/25 BANC OF AMERICA SECURITIES LLC COMMISSION $0.00 430,000 PAR VALUE AT 99.62533488 % 16258703	0.00	428,388.94-	428,388.94
3/18/25	215,000.000	PURCHASED 215,000 SHARES/UNITS AT 99.6097 ON TRADE DATE 3/18/25 TO SETTLE 3/19/25 CITADEL SECURITIES LLC COMMISSION $0.00 215,000 PAR VALUE AT 99.60971163 % 16258703	0.00	214,160.88-	214,160.88
3/21/25	215,000.000	PURCHASED 215,000 SHARES/UNITS AT 99.93 ON TRADE DATE 3/21/25 TO SETTLE 3/24/25 BNP PARIBAS SECURITIES CORP/BO COMMISSION $0.00 215,000 PAR VALUE AT 99.93002326 % 16258703	0.00	214,849.55-	214,849.55
3/24/25	215,000.000	PURCHASED 215,000 SHARES/UNITS AT 99.6878 ON TRADE DATE 3/24/25 TO SETTLE 3/25/25 BNP PARIBAS SECURITIES CORP/BO COMMISSION $0.00 215,000 PAR VALUE AT 99.68783721 % 16258703	0.00	214,328.85-	214,328.85

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
3/28/25	430,000.000	PURCHASED 430,000 SHARES/UNITS AT 99.7855 ON TRADE DATE 3/28/25 TO SETTLE 3/31/25 HSBC SECURITIES, INC. COMMISSION $0.00 430,000 PAR VALUE AT 99.7854907 % 16258703	0.00	429,077.61-	429,077.61
4/04/25	215,000.000	PURCHASED 215,000 SHARES/UNITS AT 100.8988 ON TRADE DATE 4/04/25 TO SETTLE 4/07/25 NOSCUS3S SCOTIA CAPITAL USA IN COMMISSION $0.00 215,000 PAR VALUE AT 100.89877209 % 16258703	0.00	216,932.36-	216,932.36
4/07/25	215,000.000	PURCHASED 215,000 SHARES/UNITS AT 100.6683 ON TRADE DATE 4/07/25 TO SETTLE 4/08/25 NOSCUS3S SCOTIA CAPITAL USA IN COMMISSION $0.00 215,000 PAR VALUE AT 100.66830233 % 16258703	0.00	216,436.85-	216,436.85
	1,935,000.000	ASSET TOTAL	0.00	1,934,175.04-	1,934,175.04
		U.S. TREASURY NOTES 3.875% 6/15/28 CUSIP 91282CNH0			
6/16/25	215,000.000	PURCHASED 215,000 SHARES/UNITS AT 99.9183 ON TRADE DATE 6/16/25 TO SETTLE 6/17/25 GOLDMAN SACHS COMMISSION $0.00 215,000 PAR VALUE AT 99.91830233 % 16258703	0.00	214,824.35-	214,824.35
6/30/25	435,000.000	PURCHASED 435,000 SHARES/UNITS AT 100.4847 ON TRADE DATE 6/30/25 TO SETTLE 7/01/25 BNP PARIBAS SECURITIES CORP/BO COMMISSION $0.00 435,000 PAR VALUE AT 100.48471034 % 16258703	0.00	437,108.49-	437,108.49

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
	650,000.000	ASSET TOTAL	0.00	651,932.84-	651,932.84
		U.S. TREASURY NOTES 3.875% 10/15/27 CUSIP 91282CLQ2			
10/21/24	845,000.000	PURCHASED 845,000 SHARES/UNITS AT 99.7894 ON TRADE DATE 10/21/24 TO SETTLE 10/22/24 CITIGROUP GBL MKTS/SALOMON BRO COMMISSION $0.00 845,000 PAR VALUE AT 99.78939763 % 16258702	0.00	843,220.41-	843,220.41
	845,000.000	ASSET TOTAL	0.00	843,220.41-	843,220.41
		U.S. TREASURY NOTES 4.000% 2/28/30 CUSIP 91282CGQ8			
3/05/25	215,000.000	PURCHASED 215,000 SHARES/UNITS AT 99.9574 ON TRADE DATE 3/05/25 TO SETTLE 3/06/25 GOLDMAN SACHS COMMISSION $0.00 215,000 PAR VALUE AT 99.95736744 % 16258702	0.00	214,908.34-	214,908.34
	215,000.000	ASSET TOTAL	0.00	214,908.34-	214,908.34
		U.S. TREASURY NOTES 4.000% 3/31/30 CUSIP 91282CMU2			
3/31/25	215,000.000	PURCHASED 215,000 SHARES/UNITS AT 100.2581 ON TRADE DATE 3/31/25 TO SETTLE 4/01/25 GOLDMAN SACHS COMMISSION $0.00 215,000 PAR VALUE AT 100.258147 % 16258702	0.00	215,555.01-	215,555.01

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
4/28/25	215,000.000	PURCHASED 215,000 SHARES/UNITS AT 100.5824 ON TRADE DATE 4/28/25 TO SETTLE 4/29/25 CITIGROUP GBL MKTS/SALOMON BRO COMMISSION $0.00 215,000 PAR VALUE AT 100.58236744 % 16258702	0.00	216,252.09-	216,252.09
	430,000.000	ASSET TOTAL	0.00	431,807.10-	431,807.10
		U.S. TREASURY NOTES 4.000% 12/15/27 CUSIP 91282CMB4			
12/27/24	425,000.000	PURCHASED 425,000 SHARES/UNITS AT 99.0863 ON TRADE DATE 12/27/24 TO SETTLE 12/30/24 HSBC SECURITIES, INC. COMMISSION $0.00 425,000 PAR VALUE AT 99.08627294 % 16258703	0.00	421,116.66-	421,116.66
12/30/24	425,000.000	PURCHASED 425,000 SHARES/UNITS AT 99.2191 ON TRADE DATE 12/30/24 TO SETTLE 12/31/24 GOLDMAN SACHS COMMISSION $0.00 425,000 PAR VALUE AT 99.21908471 % 16258703	0.00	421,681.11-	421,681.11
	850,000.000	ASSET TOTAL	0.00	842,797.77-	842,797.77
		U.S. TREASURY NOTES 4.125% 10/31/26 CUSIP 91282CLS8			
11/14/24	835,000.000	PURCHASED 835,000 SHARES/UNITS AT 99.5628 ON TRADE DATE 11/14/24 TO SETTLE 11/15/24 HSBC SECURITIES, INC. COMMISSION $0.00 835,000 PAR VALUE AT 99.56283473 % 16258702	0.00	831,349.67-	831,349.67

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
11/18/24	835,000.000	PURCHASED 835,000 SHARES/UNITS AT 99.6449 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 CITIGROUP GBL MKTS/SALOMON BRO COMMISSION $0.00 835,000 PAR VALUE AT 99.64486587 % 16258702	0.00	832,034.63-	832,034.63
11/18/24	835,000.000	PURCHASED 835,000 SHARES/UNITS AT 99.6449 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 HSBC SECURITIES, INC. COMMISSION $0.00 835,000 PAR VALUE AT 99.64486587 % 16258702	0.00	832,034.63-	832,034.63
11/18/24	2,500,000.000	PURCHASED 2,500,000 SHARES/UNITS AT 99.6722 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 BNKOFMONT,CHBRNCH/CM COMMISSION $0.00 2,500,000 PAR VALUE AT 99.67221 % 16258702	0.00	2,491,805.25-	2,491,805.25
	5,005,000.000	ASSET TOTAL	0.00	4,987,224.18-	4,987,224.18
		U.S. TREASURY NOTES 4.125% 10/31/29 CUSIP 91282CLR0			
11/18/24	835,000.000	PURCHASED 835,000 SHARES/UNITS AT 99.1488 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 CITIGROUP GBL MKTS/SALOMON BRO COMMISSION $0.00 835,000 PAR VALUE AT 99.14877246 % 16258702	0.00	827,892.25-	827,892.25
11/18/24	835,000.000	PURCHASED 835,000 SHARES/UNITS AT 99.1761 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 CITIGROUP GBL MKTS/SALOMON BRO COMMISSION $0.00 835,000 PAR VALUE AT 99.17611617 % 16258702	0.00	828,120.57-	828,120.57

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
11/19/24	835,000.000	PURCHASED 835,000 SHARES/UNITS AT 99.5003 ON TRADE DATE 11/19/24 TO SETTLE 11/20/24 CITIGROUP GBL MKTS/SALOMON BRO COMMISSION $0.00 835,000 PAR VALUE AT 99.50033533 % 16258702	0.00	830,827.80-	830,827.80
11/20/24	6,295,000.000	PURCHASED 6,295,000 SHARES/UNITS AT 99.4105 ON TRADE DATE 11/20/24 TO SETTLE 11/21/24 DEUTSCHE BANK SECURITIES INC. COMMISSION $0.00 6,295,000 PAR VALUE AT 99.41049118 % 16258702	0.00	6,257,890.42-	6,257,890.42
11/20/24	170,000.000	PURCHASED 170,000 SHARES/UNITS AT 99.3792 ON TRADE DATE 11/20/24 TO SETTLE 11/25/24 CITIGROUP GBL MKTS/SALOMON BRO COMMISSION $0.00 170,000 PAR VALUE AT 99.37924118 % 16258702	0.00	168,944.71-	168,944.71
11/20/24	5,000,000.000	PURCHASED 5,000,000 SHARES/UNITS AT 99.3167 ON TRADE DATE 11/20/24 TO SETTLE 11/25/24 DEUTSCHE BANK SECURITIES INC. COMMISSION $0.00 5,000,000 PAR VALUE AT 99.3167412 % 16258702	0.00	4,965,837.06-	4,965,837.06
	13,970,000.000	ASSET TOTAL	0.00	13,879,512.81-	13,879,512.81
		U.S. TREASURY NOTES 4.125% 11/15/27 CUSIP 91282CLX7			
11/15/24	1,675,000.000	PURCHASED 1,675,000 SHARES/UNITS AT 99.68 ON TRADE DATE 11/15/24 TO SETTLE 11/18/24 NOMURA SECURITIES INTL. INC. COMMISSION $0.00 1,675,000 PAR VALUE AT 99.68002269 % 16258702	0.00	1,669,640.38-	1,669,640.38

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
11/18/24	210,000.000	PURCHASED 210,000 SHARES/UNITS AT 99.6605 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 BNP PARIBAS SECURITIES CORP/BO COMMISSION $0.00 210,000 PAR VALUE AT 99.66049048 % 16258703	0.00	209,287.03-	209,287.03
11/18/24	130,000.000	PURCHASED 130,000 SHARES/UNITS AT 99.6523 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 J.P. MORGAN SECURITIES INC., - COMMISSION $0.00 130,000 PAR VALUE AT 99.652344 % 16258703	0.00	129,548.49-	129,548.49
11/18/24	40,000.000	PURCHASED 40,000 SHARES/UNITS AT 99.6566 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 CITIGROUP GBL MKTS/SALOMON BRO COMMISSION $0.00 40,000 PAR VALUE AT 99.656585 % 16258703	0.00	39,862.64-	39,862.64
11/19/24	1,670,000.000	PURCHASED 1,670,000 SHARES/UNITS AT 99.7269 ON TRADE DATE 11/19/24 TO SETTLE 11/20/24 BNP PARIBAS SECURITIES CORP/BO COMMISSION $0.00 1,670,000 PAR VALUE AT 99.7268976 % 16258702	0.00	1,665,439.19-	1,665,439.19
11/19/24	1,255,000.000	PURCHASED 1,255,000 SHARES/UNITS AT 99.6956 ON TRADE DATE 11/19/24 TO SETTLE 11/20/24 NOMURA SECURITIES INTL. INC. COMMISSION $0.00 1,255,000 PAR VALUE AT 99.69564781 % 16258702	0.00	1,251,180.38-	1,251,180.38

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
11/19/24	90,000.000	PURCHASED 90,000 SHARES/UNITS AT 99.7269 ON TRADE DATE 11/19/24 TO SETTLE 11/20/24 BNP PARIBAS SECURITIES CORP/BO COMMISSION $0.00 90,000 PAR VALUE AT 99.7269 % 16258703	0.00	89,754.21-	89,754.21
11/22/24	1,670,000.000	PURCHASED 1,670,000 SHARES/UNITS AT 99.5394 ON TRADE DATE 11/22/24 TO SETTLE 11/25/24 HSBC SECURITIES, INC. COMMISSION $0.00 1,670,000 PAR VALUE AT 99.5393976 % 16258702	0.00	1,662,307.94-	1,662,307.94
11/26/24	840,000.000	PURCHASED 840,000 SHARES/UNITS AT 99.6683 ON TRADE DATE 11/26/24 TO SETTLE 11/27/24 BNP PARIBAS SECURITIES CORP/BO COMMISSION $0.00 840,000 PAR VALUE AT 99.66830357 % 16258702	0.00	837,213.75-	837,213.75
11/27/24	425,000.000	PURCHASED 425,000 SHARES/UNITS AT 99.8594 ON TRADE DATE 11/27/24 TO SETTLE 11/29/24 J.P. MORGAN SECURITIES INC., - COMMISSION $0.00 425,000 PAR VALUE AT 99.859375 % 16258703	0.00	424,403.76-	424,403.76
11/29/24	425,000.000	PURCHASED 425,000 SHARES/UNITS AT 100.0121 ON TRADE DATE 11/29/24 TO SETTLE 12/02/24 BNP PARIBAS SECURITIES CORP/BO COMMISSION $0.00 425,000 PAR VALUE AT 100.01205412 % 16258703	0.00	425,051.23-	425,051.23
	8,430,000.000	ASSET TOTAL	0.00	8,403,689.00-	8,403,689.00
		U.S. TREASURY NOTES 4.250% 1/31/30 CUSIP 91282CMG3			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
2/12/25	210,000.000	PURCHASED 210,000 SHARES/UNITS AT 99.016 ON TRADE DATE 2/12/25 TO SETTLE 2/13/25 GOLDMAN SACHS COMMISSION $0.00 210,000 PAR VALUE AT 99.0159619 % 16258702	0.00	207,933.52-	207,933.52
	210,000.000	ASSET TOTAL	0.00	207,933.52-	207,933.52
		U.S. TREASURY NOTES 4.250% 2/15/28 CUSIP 91282CMN8			
2/27/25	430,000.000	PURCHASED 430,000 SHARES/UNITS AT 100.4769 ON TRADE DATE 2/27/25 TO SETTLE 2/28/25 BNP PARIBAS SECURITIES CORP/BO COMMISSION $0.00 430,000 PAR VALUE AT 100.47689767 % 16258703	0.00	432,050.66-	432,050.66
2/28/25	430,000.000	PURCHASED 430,000 SHARES/UNITS AT 100.6371 ON TRADE DATE 2/28/25 TO SETTLE 3/03/25 BARCLAYS CAPITAL INC. FIXED IN COMMISSION $0.00 430,000 PAR VALUE AT 100.63705349 % 16258703	0.00	432,739.33-	432,739.33
	860,000.000	ASSET TOTAL	0.00	864,789.99-	864,789.99
		U.S. TREASURY NOTES 4.250% 5/15/35 CUSIP 91282CNC1			
6/03/25	85,000.000	PURCHASED 85,000 SHARES/UNITS AT 98.5043 ON TRADE DATE 6/03/25 TO SETTLE 6/04/25 HSBC SECURITIES, INC. COMMISSION $0.00 85,000 PAR VALUE AT 98.50430588 % 16258702	0.00	83,728.66-	83,728.66

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
6/13/25	110,000.000	PURCHASED 110,000 SHARES/UNITS AT 98.9145 ON TRADE DATE 6/13/25 TO SETTLE 6/16/25 CITIGROUP GBL MKTS/SALOMON BRO COMMISSION $0.00 110,000 PAR VALUE AT 98.91446364 % 16258702	0.00	108,805.91-	108,805.91
6/30/25	140,000.000	PURCHASED 140,000 SHARES/UNITS AT 99.8285 ON TRADE DATE 6/30/25 TO SETTLE 7/01/25 GOLDMAN SACHS COMMISSION $0.00 140,000 PAR VALUE AT 99.82852857 % 16258702	0.00	139,759.94-	139,759.94
	335,000.000	ASSET TOTAL	0.00	332,294.51-	332,294.51
		U.S. TREASURY NOTES 4.250% 11/30/26 CUSIP 91282CLY5			
12/04/24	420,000.000	PURCHASED 420,000 SHARES/UNITS AT 100.1175 ON TRADE DATE 12/04/24 TO SETTLE 12/05/24 NOMURA SECURITIES INTL. INC. COMMISSION $0.00 420,000 PAR VALUE AT 100.11752143 % 16258702	0.00	420,493.59-	420,493.59
12/04/24	420,000.000	PURCHASED 420,000 SHARES/UNITS AT 100.2308 ON TRADE DATE 12/04/24 TO SETTLE 12/05/24 BNKOFMONT,CHBRNCH/CM COMMISSION $0.00 420,000 PAR VALUE AT 100.23080476 % 16258702	0.00	420,969.38-	420,969.38
	840,000.000	ASSET TOTAL	0.00	841,462.97-	841,462.97
		U.S. TREASURY NOTES 4.250% 12/31/26 CUSIP 91282CME8			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
12/30/24	420,000.000	PURCHASED 420,000 SHARES/UNITS AT 99.9886 ON TRADE DATE 12/30/24 TO SETTLE 12/31/24 BNP PARIBAS SECURITIES CORP/BO COMMISSION $0.00 420,000 PAR VALUE AT 99.98861667 % 16258702	0.00	419,952.19-	419,952.19
1/07/25	415,000.000	PURCHASED 415,000 SHARES/UNITS AT 99.8949 ON TRADE DATE 1/07/25 TO SETTLE 1/08/25 CITIGROUP GBL MKTS/SALOMON BRO COMMISSION $0.00 415,000 PAR VALUE AT 99.89486506 % 16258702	0.00	414,563.69-	414,563.69
1/16/25	420,000.000	PURCHASED 420,000 SHARES/UNITS AT 99.9808 ON TRADE DATE 1/16/25 TO SETTLE 1/17/25 BNP PARIBAS SECURITIES CORP/BO COMMISSION $0.00 420,000 PAR VALUE AT 99.98080476 % 16258702	0.00	419,919.38-	419,919.38
	1,255,000.000	ASSET TOTAL	0.00	1,254,435.26-	1,254,435.26
		U.S. TREASURY NOTES 5.000% 10/31/25 CUSIP 91282CJE2			
10/17/24	760,000.000	PURCHASED 760,000 SHARES/UNITS AT 100.7738 ON TRADE DATE 10/17/24 TO SETTLE 10/18/24 BNKOFMONT,CHBRNCH/CM COMMISSION $0.00 760,000 PAR VALUE AT 100.77377237 % 16258702	0.00	765,880.67-	765,880.67
	760,000.000	ASSET TOTAL	0.00	765,880.67-	765,880.67
		U.S. TREASURY TIPS 2.125% 1/15/35 CUSIP 91282CML2			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
4/08/25	156,209.000	PURCHASED 156,209 SHARES/UNITS AT 101.4301 ON TRADE DATE 4/08/25 TO SETTLE 4/09/25 GOLDMAN SACHS COMMISSION $0.00 156,209 PAR VALUE AT 101.430084 % 16258702	0.00	158,442.92-	158,442.92
4/09/25	80,636.000	PURCHASED 80,636 SHARES/UNITS AT 99.1684 ON TRADE DATE 4/09/25 TO SETTLE 4/10/25 CITIGROUP GBL MKTS/SALOMON BRO COMMISSION $0.00 80,636 PAR VALUE AT 99.168366 % 16258702	0.00	79,965.40-	79,965.40
	236,845.000	ASSET TOTAL	0.00	238,408.32-	238,408.32
		UDR INC 3.500% 1/15/28 CUSIP 90265EAN0			
10/22/24	50,000.000	PURCHASED 50,000 SHARES/UNITS AT 96.321 ON TRADE DATE 10/22/24 TO SETTLE 10/23/24 0443 PERSHING COMMISSION $0.00 50,000 PAR VALUE AT 96.321 % 16258702	0.00	48,160.50-	48,160.50
	50,000.000	ASSET TOTAL	0.00	48,160.50-	48,160.50
		UNION ELECTRIC CO 3.500% 3/15/29 CUSIP 906548CP5			
4/25/25	20,000.000	PURCHASED 20,000 SHARES/UNITS AT 96.437 ON TRADE DATE 4/25/25 TO SETTLE 4/28/25 FIRST TENNESSEE SECURITIES COR COMMISSION $0.00 20,000 PAR VALUE AT 96.437 % 16258702	0.00	19,287.40-	19,287.40

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
4/25/25	50,000.000	PURCHASED 50,000 SHARES/UNITS AT 96.437 ON TRADE DATE 4/25/25 TO SETTLE 4/28/25 FIRST TENNESSEE SECURITIES COR COMMISSION $0.00 50,000 PAR VALUE AT 96.437 % 16258703	0.00	48,218.50-	48,218.50
	70,000.000	ASSET TOTAL	0.00	67,505.90-	67,505.90
		UNITEDHEALTH GROUP 2.950% 10/15/27 CUSIP 91324PDE9			
6/17/25	10,000.000	PURCHASED 10,000 SHARES/UNITS AT 96.688 ON TRADE DATE 6/17/25 TO SETTLE 6/18/25 GOLDMAN SACHS COMMISSION $0.00 10,000 PAR VALUE AT 96.688 % 16258703	0.00	9,668.80-	9,668.80
	10,000.000	ASSET TOTAL	0.00	9,668.80-	9,668.80
		UNITEDHEALTH GROUP 4.250% 1/15/29 CUSIP 91324PEU2			
6/17/25	30,000.000	PURCHASED 30,000 SHARES/UNITS AT 99.086 ON TRADE DATE 6/17/25 TO SETTLE 6/18/25 GOLDMAN SACHS COMMISSION $0.00 30,000 PAR VALUE AT 99.086 % 16258703	0.00	29,725.80-	29,725.80
	30,000.000	ASSET TOTAL	0.00	29,725.80-	29,725.80
		UNITEDHEALTH GROUP 4.400% 6/15/28 CUSIP 91324PFN7			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
6/17/25	30,000.000	PURCHASED 30,000 SHARES/UNITS AT 99.954 ON TRADE DATE 6/17/25 TO SETTLE 6/20/25 BANC OF AMERICA SECURITIES LLC COMMISSION $0.00 30,000 PAR VALUE AT 99.954 % 16258703			
	30,000.000	ASSET TOTAL	0.00	29,986.20-	29,986.20
		UNITEDHEALTH GRP 4.700% 4/15/29 CUSIP 91324PEZ1			
6/25/25	40,000.000	PURCHASED 40,000 SHARES/UNITS AT 101.016 ON TRADE DATE 6/25/25 TO SETTLE 6/26/25 GOLDMAN SACHS COMMISSION $0.00 40,000 PAR VALUE AT 101.016 % 16258702			
	40,000.000	ASSET TOTAL	0.00	40,406.40-	40,406.40
		US BANCORP V-D 4.548% 7/22/28 CUSIP 91159HJF8			
6/26/25	25,000.000	PURCHASED 25,000 SHARES/UNITS AT 100.151 ON TRADE DATE 6/26/25 TO SETTLE 6/27/25 DAIWA SECURITIES AMER COMMISSION $0.00 25,000 PAR VALUE AT 100.151 % 16258703			
	25,000.000	ASSET TOTAL	0.00	25,037.75-	25,037.75
		VENTAS REALTY LP 4.400% 1/15/29 CUSIP 92277GAN7			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
10/22/24	50,000.000	PURCHASED 50,000 SHARES/UNITS AT 98.359 ON TRADE DATE 10/22/24 TO SETTLE 10/23/24 0443 PERSHING COMMISSION $0.00 50,000 PAR VALUE AT 98.359 % 16258702	0.00	49,179.50-	49,179.50
6/26/25	20,000.000	PURCHASED 20,000 SHARES/UNITS AT 99.654 ON TRADE DATE 6/26/25 TO SETTLE 6/27/25 MERRILL LYNCH, PIERCE, FENNER COMMISSION $0.00 20,000 PAR VALUE AT 99.654 % 16258703	0.00	19,930.80-	19,930.80
	70,000.000	ASSET TOTAL	0.00	69,110.30-	69,110.30
		VERIZON COMMUNICATIO 1.750% 1/20/31 CUSIP 92343VFR0			
10/22/24	90,000.000	PURCHASED 90,000 SHARES/UNITS AT 83.483 ON TRADE DATE 10/22/24 TO SETTLE 10/23/24 BANC OF AMERICA SECURITIES LLC COMMISSION $0.00 90,000 PAR VALUE AT 83.483 % 16258702	0.00	75,134.70-	75,134.70
	90,000.000	ASSET TOTAL	0.00	75,134.70-	75,134.70
		VERIZON COMMUNICATIO 2.100% 3/22/28 CUSIP 92343VGH1			
2/07/25	30,000.000	PURCHASED 30,000 SHARES/UNITS AT 92.183 ON TRADE DATE 2/07/25 TO SETTLE 2/10/25 MERRILL LYNCH, PIERCE, FENNER COMMISSION $0.00 30,000 PAR VALUE AT 92.183 % 16258703	0.00	27,654.90-	27,654.90

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
	30,000.000	ASSET TOTAL	0.00	27,654.90-	27,654.90
		VERIZON COMMUNICATIO 2.550% 3/21/31 CUSIP 92343VGJ7			
2/25/25	50,000.000	PURCHASED 50,000 SHARES/UNITS AT 87.938 ON TRADE DATE 2/25/25 TO SETTLE 2/26/25 DEUTSCHE BANK SECURITIES INC. COMMISSION $0.00 50,000 PAR VALUE AT 87.938 % 16258702	0.00	43,969.00-	43,969.00
	50,000.000	ASSET TOTAL	0.00	43,969.00-	43,969.00
		VERIZON MASTER ABS 4.400% 6/20/31 CUSIP 92348KEF6			
6/17/25	65,000.000	PURCHASED 65,000 SHARES/UNITS AT 99.9933 ON TRADE DATE 6/17/25 TO SETTLE 6/24/25 RBC DAIN RAUSCHER INC. COMMISSION $0.00 65,000 PAR VALUE AT 99.99330769 % 16258703	0.00	64,995.65-	64,995.65
	65,000.000	ASSET TOTAL	0.00	64,995.65-	64,995.65
		VERIZON MASTER ABS 4.620% 11/20/30 CUSIP 92348KDM2			
11/18/24	40,000.000	PURCHASED 40,000 SHARES/UNITS AT 99.9774 ON TRADE DATE 11/18/24 TO SETTLE 11/26/24 RBC DAIN RAUSCHER INC. COMMISSION $0.00 40,000 PAR VALUE AT 99.97745 % 16258703	0.00	39,990.98-	39,990.98
	40,000.000	ASSET TOTAL	0.00	39,990.98-	39,990.98

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
		VOLKSWAGEN AUTO ABS 4.500% 6/20/28 CUSIP 92868WAD9			
6/10/25	100,000.000	PURCHASED 100,000 SHARES/UNITS AT 99.993 ON TRADE DATE 6/10/25 TO SETTLE 6/17/25 RBC DAIN RAUSCHER INC. COMMISSION $0.00 100,000 PAR VALUE AT 99.99297 % 16258703	0.00	99,992.97-	99,992.97
	100,000.000	ASSET TOTAL	0.00	99,992.97-	99,992.97
		VOLKSWAGEN AUTO ABS 4.500% 8/20/29 CUSIP 92868MAD1			
3/18/25	55,000.000	PURCHASED 55,000 SHARES/UNITS AT 99.9966 ON TRADE DATE 3/18/25 TO SETTLE 3/25/25 BARCLAYS CAPITAL INC. FIXED IN COMMISSION $0.00 55,000 PAR VALUE AT 99.9966 % 16258703	0.00	54,998.13-	54,998.13
	55,000.000	ASSET TOTAL	0.00	54,998.13-	54,998.13
		VR BANK OF AMERICA 1.898% 7/23/31 CUSIP 06051GJF7			
6/09/25	50,000.000	PURCHASED 50,000 SHARES/UNITS AT 86.368 ON TRADE DATE 6/09/25 TO SETTLE 6/10/25 BANC OF AMERICA SECURITIES LLC COMMISSION $0.00 50,000 PAR VALUE AT 86.368 % 16258702	0.00	43,184.00-	43,184.00

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
6/25/25	40,000.000	PURCHASED 40,000 SHARES/UNITS AT 87.345 ON TRADE DATE 6/25/25 TO SETTLE 6/26/25 MERRILL LYNCH, PIERCE, FENNER COMMISSION $0.00 40,000 PAR VALUE AT 87.345 % 16258702	0.00	34,938.00-	34,938.00
	90,000.000	ASSET TOTAL	0.00	78,122.00-	78,122.00
		VR BANK OF AMERICA 2.687% 4/22/32 CUSIP 06051GJT7			
10/21/24	170,000.000	PURCHASED 170,000 SHARES/UNITS AT 87.583 ON TRADE DATE 10/21/24 TO SETTLE 10/22/24 GOLDMAN SACHS COMMISSION $0.00 170,000 PAR VALUE AT 87.583 % 16258702	0.00	148,891.10-	148,891.10
	170,000.000	ASSET TOTAL	0.00	148,891.10-	148,891.10
		VR CITIGROUP INC 1.462% 6/09/27 CUSIP 172967NA5			
1/22/25	80,000.000	PURCHASED 80,000 SHARES/UNITS AT 95.433 ON TRADE DATE 1/22/25 TO SETTLE 1/23/25 BANC OF AMERICA SECURITIES LLC COMMISSION $0.00 80,000 PAR VALUE AT 95.433 % 16258703	0.00	76,346.40-	76,346.40
	80,000.000	ASSET TOTAL	0.00	76,346.40-	76,346.40
		VR HSBC HOLDINGS PLC 4.583% 6/19/29 CUSIP 404280BT5			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
10/22/24	200,000.000	PURCHASED 200,000 SHARES/UNITS AT 98.912 ON TRADE DATE 10/22/24 TO SETTLE 10/23/24 CITIGROUP GBL MKTS/SALOMON BRO COMMISSION $0.00 200,000 PAR VALUE AT 98.912 % 16258702	0.00	197,824.00-	197,824.00
	200,000.000	ASSET TOTAL	0.00	197,824.00-	197,824.00
		VR JPMORGAN CHASE & 2.580% 4/22/32 CUSIP 46647PCC8			
10/21/24	170,000.000	PURCHASED 170,000 SHARES/UNITS AT 87.33 ON TRADE DATE 10/21/24 TO SETTLE 10/22/24 PERSHING COMMISSION $0.00 170,000 PAR VALUE AT 87.33 % 16258702	0.00	148,461.00-	148,461.00
	170,000.000	ASSET TOTAL	0.00	148,461.00-	148,461.00
		WASTE MGMT INC 4.500% 3/15/28 CUSIP 94106LCB3			
10/30/24	60,000.000	PURCHASED 60,000 SHARES/UNITS AT 99.777 ON TRADE DATE 10/30/24 TO SETTLE 11/04/24 BARCLAYS CAPITAL INC. FIXED IN COMMISSION $0.00 60,000 PAR VALUE AT 99.777 % 16258703	0.00	59,866.20-	59,866.20
	60,000.000	ASSET TOTAL	0.00	59,866.20-	59,866.20
		WEC ENERGY GROUP INC 2.200% 12/15/28 CUSIP 92939UAG1			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
10/23/24	70,000.000	PURCHASED 70,000 SHARES/UNITS AT 90.98 ON TRADE DATE 10/23/24 TO SETTLE 10/24/24 MERRILL LYNCH, PIERCE, FENNER COMMISSION $0.00 70,000 PAR VALUE AT 90.98 % 16258702	0.00	63,686.00-	63,686.00
	70,000.000	ASSET TOTAL	0.00	63,686.00-	63,686.00
		WEC ENERGY GROUP INC 5.600% 9/12/26 CUSIP 92939UAM8			
1/23/25	21,000.000	PURCHASED 21,000 SHARES/UNITS AT 101.248 ON TRADE DATE 1/23/25 TO SETTLE 1/24/25 BANC OF AMERICA SECURITIES LLC COMMISSION $0.00 21,000 PAR VALUE AT 101.248 % 16258703	0.00	21,262.08-	21,262.08
	21,000.000	ASSET TOTAL	0.00	21,262.08-	21,262.08
		WELLS FARGO CARD ABS 4.290% 10/15/29 CUSIP 92970QAE5			
10/17/24	105,000.000	PURCHASED 105,000 SHARES/UNITS AT 99.9851 ON TRADE DATE 10/17/24 TO SETTLE 10/24/24 WELLS FARGO SECURITIES, LLC COMMISSION $0.00 105,000 PAR VALUE AT 99.98514286 % 16258703	0.00	104,984.40-	104,984.40
	105,000.000	ASSET TOTAL	0.00	104,984.40-	104,984.40
		WELLS FARGO CMO 3.157% 9/15/50 CUSIP 95000XAE7			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
6/25/25	70,000.000	PURCHASED 70,000 SHARES/UNITS AT 97.4609 ON TRADE DATE 6/25/25 TO SETTLE 6/26/25 MORGAN STANLEY & CO. COMMISSION $0.00 70,000 PAR VALUE AT 97.46094286 % 16258703	0.00	68,222.66-	68,222.66
	70,000.000	ASSET TOTAL	0.00	68,222.66-	68,222.66
		WELLS FARGO CMO 3.317% 10/15/50 CUSIP 95000YAX3			
6/30/25	90,000.000	PURCHASED 90,000 SHARES/UNITS AT 97.9727 ON TRADE DATE 6/30/25 TO SETTLE 7/01/25 WELLS FARGO SECURITIES, LLC COMMISSION $0.00 90,000 PAR VALUE AT 97.97265556 % 16258703	0.00	88,175.39-	88,175.39
	90,000.000	ASSET TOTAL	0.00	88,175.39-	88,175.39
		WELLS FARGO MTN V-D 4.970% 4/23/29 CUSIP 95000U3T8			
4/15/25	130,000.000	PURCHASED 130,000 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/23/25 WELLS FARGO SECURITIES, LLC COMMISSION $0.00 130,000 PAR VALUE AT 100 % 16258703	0.00	130,000.00-	130,000.00
	130,000.000	ASSET TOTAL	0.00	130,000.00-	130,000.00
		WELLS FARGO MTN V-D 5.150% 4/23/31 CUSIP 95000U3W1			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
4/15/25	130,000.000	PURCHASED 130,000 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/23/25 WELLS FARGO SECURITIES, LLC COMMISSION $0.00 130,000 PAR VALUE AT 100 % 16258702	0.00	130,000.00-	130,000.00
	130,000.000	ASSET TOTAL	0.00	130,000.00-	130,000.00
		WEYERHAEUSER CO 4.000% 11/15/29 CUSIP 962166BX1			
10/22/24	50,000.000	PURCHASED 50,000 SHARES/UNITS AT 96.571 ON TRADE DATE 10/22/24 TO SETTLE 10/23/24 0443 PERSHING COMMISSION $0.00 50,000 PAR VALUE AT 96.571 % 16258702	0.00	48,285.50-	48,285.50
	50,000.000	ASSET TOTAL	0.00	48,285.50-	48,285.50
		WORLD OMNI ABS 4.340% 9/16/30 CUSIP 98164TAD4			
5/06/25	120,000.000	PURCHASED 120,000 SHARES/UNITS AT 99.9912 ON TRADE DATE 5/06/25 TO SETTLE 5/14/25 BANC OF AMERICA SECURITIES LLC COMMISSION $0.00 120,000 PAR VALUE AT 99.99116667 % 16258703	0.00	119,989.40-	119,989.40
	120,000.000	ASSET TOTAL	0.00	119,989.40-	119,989.40
		WORLD OMNI AUTO ABS 4.420% 4/17/28 CUSIP 98164PAD2			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
3/04/25	35,000.000	PURCHASED 35,000 SHARES/UNITS AT 99.9935 ON TRADE DATE 3/04/25 TO SETTLE 3/12/25 MITSUBISHI UFJ SECURITIES (USA COMMISSION $0.00 35,000 PAR VALUE AT 99.99351429 % 16258703	0.00	34,997.73-	34,997.73
	35,000.000	ASSET TOTAL	0.00	34,997.73-	34,997.73
		WORLD OMNI AUTO ABS 4.990% 3/15/30 CUSIP 98164YAD3			
1/22/25	205,000.000	PURCHASED 205,000 SHARES/UNITS AT 99.9926 ON TRADE DATE 1/22/25 TO SETTLE 1/29/25 BARCLAYS CAPITAL INC. FIXED IN COMMISSION $0.00 205,000 PAR VALUE AT 99.99260976 % 16258703	0.00	204,984.85-	204,984.85
	205,000.000	ASSET TOTAL	0.00	204,984.85-	204,984.85
		WRKCO INC 4.000% 3/15/28 CUSIP 96145DAH8			
2/25/25	40,000.000	PURCHASED 40,000 SHARES/UNITS AT 97.923 ON TRADE DATE 2/25/25 TO SETTLE 2/26/25 J.P. MORGAN SECURITIES INC., - COMMISSION $0.00 40,000 PAR VALUE AT 97.923 % 16258703	0.00	39,169.20-	39,169.20
	40,000.000	ASSET TOTAL	0.00	39,169.20-	39,169.20
		YALE UNIVERSITY 4.701% 4/15/32 CUSIP 98459LAD5			

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
5/06/25	55,000.000	PURCHASED 55,000 SHARES/UNITS AT 100 ON TRADE DATE 5/06/25 TO SETTLE 5/09/25 BARCLAYS CAPITAL INC. FIXED IN COMMISSION $0.00 55,000 PAR VALUE AT 100 % 16258702	0.00	55,000.00-	55,000.00
	55,000.000	ASSET TOTAL	0.00	55,000.00-	55,000.00
		TOTAL BONDS & NOTES	**0.00**	**70,749,798.64-**	**70,749,798.64**
		MUTUAL FUNDS			
		BAIRD CORE BOND FUND - CL I #71 CUSIP 057071870			
12/03/24	6,862,745.098	PURCHASED 6,862,745.098 SHARES/UNITS AT $10.20 ON TRADE DATE 12/03/24 TO SETTLE 12/04/24 COMMISSION $0.00 6,862,745.098 SHARES AT 10.20 USD 16258700	0.00	70,000,000.00-	70,000,000.00
12/27/24	35,370.286	PURCHASED 35,370.286 SHARES/UNITS UNDER TERMS OF DIVIDEND REINVESTMENT PAYABLE 12/30/24 16258700	0.00	352,995.45-	352,995.45
1/03/25	1,301,301.301	PURCHASED 1,301,301.301 SHARES/UNITS AT $9.99 ON TRADE DATE 1/03/25 TO SETTLE 1/06/25 COMMISSION $0.00 1,301,301.301 SHARES AT 9.99 USD 16258700	0.00	13,000,000.00-	13,000,000.00
1/28/25	25,404.176	PURCHASED 25,404.176 SHARES/UNITS UNDER TERMS OF DIVIDEND REINVESTMENT PAYABLE 1/29/25 16258700	0.00	255,057.93-	255,057.93

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
2/26/25	26,237.095	PURCHASED 26,237.095 SHARES/UNITS UNDER TERMS OF DIVIDEND REINVESTMENT PAYABLE 2/27/25 16258700	0.00	267,356.00-	267,356.00
3/27/25	28,884.286	PURCHASED 28,884.286 SHARES/UNITS UNDER TERMS OF DIVIDEND REINVESTMENT PAYABLE 3/28/25 16258700	0.00	291,731.29-	291,731.29
4/25/25	27,114.009	PURCHASED 27,114.009 SHARES/UNITS UNDER TERMS OF DIVIDEND REINVESTMENT PAYABLE 4/28/25 16258700	0.00	274,393.77-	274,393.77
5/27/25	27,999.027	PURCHASED 27,999.027 SHARES/UNITS UNDER TERMS OF DIVIDEND REINVESTMENT PAYABLE 5/28/25 16258700	0.00	281,390.22-	281,390.22
6/24/25	28,900.290	PURCHASED 28,900.29 SHARES/UNITS UNDER TERMS OF DIVIDEND REINVESTMENT PAYABLE 6/25/25 16258700	0.00	293,626.95-	293,626.95
	8,363,955.568	ASSET TOTAL	0.00	85,016,551.61-	85,016,551.61
		BLACKROCK STRAT INC OPP-K #1944 CUSIP 09260B374			
10/31/24	18,012.017	PURCHASED 18,012.017 SHARES/UNITS UNDER TERMS OF DIVIDEND REINVESTMENT PAYABLE 11/01/24 16258700	0.00	170,753.92-	170,753.92
11/30/24	17,363.042	PURCHASED 17,363.042 SHARES/UNITS UNDER TERMS OF DIVIDEND REINVESTMENT PAYABLE 12/02/24 16258700	0.00	165,990.68-	165,990.68
12/31/24	18,368.615	PURCHASED 18,368.615 SHARES/UNITS UNDER TERMS OF DIVIDEND REINVESTMENT PAYABLE 1/02/25 16258700	0.00	174,134.47-	174,134.47

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
1/31/25	18,433.211	PURCHASED 18,433.211 SHARES/UNITS UNDER TERMS OF DIVIDEND REINVESTMENT PAYABLE 2/03/25 16258700	0.00	175,668.50-	175,668.50
2/28/25	16,984.846	PURCHASED 16,984.846 SHARES/UNITS UNDER TERMS OF DIVIDEND REINVESTMENT PAYABLE 3/03/25 16258700	0.00	163,054.52-	163,054.52
3/31/25	18,942.911	PURCHASED 18,942.911 SHARES/UNITS UNDER TERMS OF DIVIDEND REINVESTMENT PAYABLE 4/01/25 16258700	0.00	180,525.94-	180,525.94
4/30/25	16,772.345	PURCHASED 16,772.345 SHARES/UNITS UNDER TERMS OF DIVIDEND REINVESTMENT PAYABLE 5/01/25 16258700	0.00	160,175.89-	160,175.89
5/31/25	17,913.249	PURCHASED 17,913.249 SHARES/UNITS UNDER TERMS OF DIVIDEND REINVESTMENT PAYABLE 6/02/25 16258700	0.00	171,967.19-	171,967.19
6/30/25	17,942.562	PURCHASED 17,942.562 SHARES/UNITS UNDER TERMS OF DIVIDEND REINVESTMENT PAYABLE 7/01/25 16258700	0.00	173,863.43-	173,863.43
	160,732.798	ASSET TOTAL	0.00	1,536,134.54-	1,536,134.54
		WELLINGTON CTF OPP CUSIP 949997068			
10/31/24	2,724.136	PURCHASED 2,724.136 SHARES/UNITS AT $18.07 ON TRADE DATE 10/31/24 TO SETTLE 10/31/24 MISCELLANEOUS COMMISSION $0.00 DIVIDEND PER 10/31/24 WELLINGTON STMT 16258700	0.00	49,225.13-	49,225.13

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
11/29/24	3,320.551	PURCHASED 3,320.551 SHARES/UNITS AT $18.19 ON TRADE DATE 11/29/24 TO SETTLE 11/29/24 MISCELLANEOUS COMMISSION $0.00 DIVIDEND PER 11/29/24 WELLINGTON STMT 16258700	0.00	60,400.83-	60,400.83
12/31/24	2,071.713	PURCHASED 2,071.713 SHARES/UNITS AT $17.50 ON TRADE DATE 12/31/24 TO SETTLE 12/31/24 MISCELLANEOUS COMMISSION $0.00 DIVIDEND PER 12/31/24 WELLINGTON STMT 16258700	0.00	36,254.97-	36,254.97
	8,116.400	ASSET TOTAL	0.00	145,880.93-	145,880.93
		TOTAL MUTUAL FUNDS	**0.00**	**86,698,567.08-**	**86,698,567.08**
		MISCELLANEOUS ASSETS			
		CASH HELD AT SSGA CUSIP MS6912823			
10/31/24	612,500.000	PURCHASED 612,500 SHARES/UNITS AT $1.00 ON TRADE DATE 10/31/24 TO SETTLE 10/31/24 MISCELLANEOUS COMMISSION $0.00 OFFSET TO SELL SHS 11/1/24 SETTLE DATE 16258700	0.00	612,500.00-	612,500.00
11/29/24	15,000,000.000	PURCHASED 15,000,000 SHARES/UNITS AT $1.00 ON TRADE DATE 11/29/24 TO SETTLE 11/29/24 MISCELLANEOUS COMMISSION $0.00 OFFSET TO SELL SHS 12/02/24 SETTLE DATE 16258700	0.00	15,000,000.00-	15,000,000.00

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
1/31/25	612,500.000	PURCHASED 612,500 SHARES/UNITS AT $1.00 ON TRADE DATE 1/31/25 TO SETTLE 1/31/25 MISCELLANEOUS COMMISSION $0.00 OFFSET TO SELL SHS 2/3/25 SETTLE DATE 16258700	0.00	612,500.00-	612,500.00
4/30/25	612,500.000	PURCHASED 612,500 SHARES/UNITS AT $1.00 ON TRADE DATE 4/30/25 TO SETTLE 4/30/25 MISCELLANEOUS COMMISSION $0.00 OFFSET TO SELL SHARES 5/1 SETTLE DATE 16258700	0.00	612,500.00-	612,500.00
	16,837,500.000	ASSET TOTAL	0.00	16,837,500.00-	16,837,500.00
		CASH HELD AT WELLINGTON CUSIP MS6777341			
10/31/24	262,500.000	PURCHASED 262,500 SHARES/UNITS AT $1.00 ON TRADE DATE 10/31/24 TO SETTLE 10/31/24 MISCELLANEOUS COMMISSION $0.00 OFFSET TO SELL SHS 11/1/24 SETTLE DATE 16258700	0.00	262,500.00-	262,500.00
10/31/24	175,000.000	PURCHASED 175,000 SHARES/UNITS AT $1.00 ON TRADE DATE 10/31/24 TO SETTLE 10/31/24 MISCELLANEOUS COMMISSION $0.00 OFFSET TO SELL SHS 11/1/24 SETTLE DATE 16258700	0.00	175,000.00-	175,000.00
11/29/24	13,000,000.000	PURCHASED 13,000,000 SHARES/UNITS AT $1.00 ON TRADE DATE 11/29/24 TO SETTLE 11/29/24 MISCELLANEOUS COMMISSION $0.00 OFFSET TO SELL SHS 12/2/24 SETTLE DATE 16258700	0.00	13,000,000.00-	13,000,000.00

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE - LINE 4i - SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN THE YEAR)
FOR THE YEAR ENDED JUNE 30, 2025 SCHEDULE II

DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	CASH	COST VALUE
12/31/24	13,227,006.500	PURCHASED 13,227,006.5 SHARES/UNITS AT $1.00 ON TRADE DATE 12/31/24 TO SETTLE 12/31/24 MISCELLANEOUS COMMISSION $0.00 OFFSET TO SELL SHS 1/2/25 SETTLE DATE 16258700	0.00	13,227,006.50-	13,227,006.50
1/31/25	262,500.000	PURCHASED 262,500 SHARES/UNITS AT $1.00 ON TRADE DATE 1/31/25 TO SETTLE 1/31/25 MISCELLANEOUS COMMISSION $0.00 OFFSET TO SELL SHS 2/3/25 SETTLE DATE 16258700	0.00	262,500.00-	262,500.00
4/30/25	262,500.000	PURCHASED 262,500 SHARES/UNITS AT $1.00 ON TRADE DATE 4/30/25 TO SETTLE 4/30/25 MISCELLANEOUS COMMISSION $0.00 PER INCOMING WIRE ON 5/1/25 16258700	0.00	262,500.00-	262,500.00
	27,189,506.500	ASSET TOTAL	0.00	27,189,506.50-	27,189,506.50
		TOTAL MISCELLANEOUS ASSETS	**0.00**	**44,027,006.50-**	**44,027,006.50**

The accompanying notes are an integral part of these schedules.

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		CASH EQUIVALENTS				
		PRINCIPAL DEPOSIT SWEEP PROGRAM CUSIP VP7000251				
9/30/24	6,000,000.000-	CASH SWEEP SALES 7/01/24 TO 9/30/24	0.00	6,000,000.00	6,000,000.00-	0.00
	6,000,000.000-	ASSET TOTAL	0.00	6,000,000.00	6,000,000.00-	0.00
		TOTAL CASH EQUIVALENTS	**0.00**	**6,000,000.00**	**6,000,000.00-**	**0.00**
		POOLED, COMMON AND COLLECTIVE FUNDS				
		SSGA RUSSELL 3000 R IND NL CTF CMU31 CUSIP 857999643				
7/31/24	11,833.462-	SOLD 11,833.462 SHARES/UNITS AT 51.76 ON TRADE DATE 7/31/24 TO SETTLE 7/31/24 COMMISSION $0.00 MISCELLANEOUS PER 7/31/24 SSGA CONFIRM	0.00	612,500.00	169,418.02-	443,081.98
	11,833.462-	ASSET TOTAL	0.00	612,500.00	169,418.02-	443,081.98
		WELLINGTON INTERNATIONAL FUND CUSIP 949997506				
7/31/24	9,457.311-	SOLD 9,457.311 SHARES/UNITS AT 12.34 ON TRADE DATE 7/31/24 TO SETTLE 7/31/24 COMMISSION $0.00 MISCELLANEOUS FEE PER 7/31/24 WELLINGTON STMT	0.00	116,703.22	81,320.61-	35,382.61

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
7/31/24	21,272.285-	SOLD 21,272.285 SHARES/UNITS AT 12.34 ON TRADE DATE 7/31/24 TO SETTLE 7/31/24 COMMISSION $0.00 MISCELLANEOUS PER 7/31/24 WELLINGTON STMT	0.00	262,500.00	182,914.06-	79,585.94
	30,729.596-	ASSET TOTAL	0.00	379,203.22	264,234.67-	114,968.55
		TOTAL POOLED, COMMON AND COLLECTIVE FUND	**0.00**	**991,703.22**	**433,652.69-**	**558,050.53**
		MUTUAL FUNDS				
		BLACKROCK STRAT INC OPP-K #1944 CUSIP 09260B374				
7/31/24	18,401.682-	SOLD 18,401.682 SHARES/UNITS AT 9.51 ON TRADE DATE 7/31/24 TO SETTLE 8/01/24 COMMISSION $0.00 18,401.682 SHARES AT 9.51 USD	0.00	175,000.00	180,709.02-	5,709.02-
	18,401.682-	ASSET TOTAL	0.00	175,000.00	180,709.02-	5,709.02-
		WELLINGTON CTF OPP CUSIP 949997068				
7/31/24	671,140.940-	SOLD 671,140.94 SHARES/UNITS AT 17.88 ON TRADE DATE 7/31/24 TO SETTLE 7/31/24 COMMISSION $0.00 MISCELLANEOUS PER 7/31/24 WELLINGTON STMT	0.00	12,000,000.00	8,521,490.36-	3,478,509.64

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
7/31/24	9,787.472-	SOLD 9,787.472 SHARES/UNITS AT 17.88 ON TRADE DATE 7/31/24 TO SETTLE 7/31/24 COMMISSION $0.00 MISCELLANEOUS PER 7/31/24 WELLINGTON STMT	0.00	175,000.00	124,271.73-	50,728.27
7/31/24	2,814.223-	SOLD 2,814.223 SHARES/UNITS AT 17.88 ON TRADE DATE 7/31/24 TO SETTLE 7/31/24 COMMISSION $0.00 MISCELLANEOUS FEE PER 7/31/24 WELLINGTON STMT	0.00	50,318.31	35,732.25-	14,586.06
	683,742.635-	ASSET TOTAL	0.00	12,225,318.31	8,681,494.34-	3,543,823.97
		TOTAL MUTUAL FUNDS	**0.00**	**12,400,318.31**	**8,862,203.36-**	**3,538,114.95**
		MISCELLANEOUS ASSETS				
		CASH HELD AT SSGA CUSIP MS6912823				
8/02/24	612,500.000-	SOLD 612,500 SHARES/UNITS AT 1 ON TRADE DATE 8/02/24 TO SETTLE 8/02/24 COMMISSION $0.00 MISCELLANEOUS PER INCOMING WIRE ON 8/2/24	0.00	612,500.00	612,500.00-	0.00
	612,500.000-	ASSET TOTAL	0.00	612,500.00	612,500.00-	0.00
		CASH HELD AT WELLINGTON CUSIP MS6777341				

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE - LINE 4i - SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN THE YEAR)
FOR THE YEAR ENDED JUNE 30, 2025 SCHEDULE II

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
8/02/24	262,500.000-	SOLD 262,500 SHARES/UNITS AT 1 ON TRADE DATE 8/02/24 TO SETTLE 8/02/24 COMMISSION $0.00 MISCELLANEOUS PER INCOMING WIRE ON 8/2/24	0.00	262,500.00	262,500.00-	0.00
8/02/24	12,000,000.000-	SOLD 12,000,000 SHARES/UNITS AT 1 ON TRADE DATE 8/02/24 TO SETTLE 8/02/24 COMMISSION $0.00 MISCELLANEOUS PER INCOMING WIRE ON 8/2/24	0.00	12,000,000.00	12,000,000.00-	0.00
8/02/24	175,000.000-	SOLD 175,000 SHARES/UNITS AT 1 ON TRADE DATE 8/02/24 TO SETTLE 8/02/24 COMMISSION $0.00 MISCELLANEOUS PER INCOMING WIRE ON 8/2/24	0.00	175,000.00	175,000.00-	0.00
	12,437,500.000-	ASSET TOTAL	0.00	12,437,500.00	12,437,500.00-	0.00
		TOTAL MISCELLANEOUS ASSETS	**0.00**	**13,050,000.00**	**13,050,000.00-**	**0.00**

The accompanying notes are an integral part of these schedules.

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		CASH EQUIVALENTS				
		PRINCIPAL DEPOSIT SWEEP PROGRAM CUSIP VP7000251				
6/30/25	199,490,749.400-	CASH SWEEP SALES 10/01/24 TO 6/30/25	0.00	199,490,749.40	199,490,749.40-	0.00
	199,490,749.400-	ASSET TOTAL	0.00	199,490,749.40	199,490,749.40-	0.00
		TOTAL CASH EQUIVALENTS	**0.00**	**199,490,749.40**	**199,490,749.40-**	**0.00**
		POOLED, COMMON AND COLLECTIVE FUNDS				
		SSGA RUSSELL 3000 CMU31 CUSIP 728993577				
10/14/24	230.641-	SOLD 230.641 SHARES/UNITS AT 54.9221 ON TRADE DATE 10/14/24 TO SETTLE 10/14/24 COMMISSION $0.00 MISCELLANEOUS FEE PER 10/14/24 SSGA CONFIRM 16258700	0.00	12,667.28	3,302.05-	9,365.23
10/31/24	11,434.472-	SOLD 11,434.472 SHARES/UNITS AT 53.5661 ON TRADE DATE 10/31/24 TO SETTLE 10/31/24 COMMISSION $0.00 MISCELLANEOUS PER 10/31/24 SSGA STMT 16258700	0.00	612,500.00	163,705.73-	448,794.27
11/29/24	262,632.265-	SOLD 262,632.265 SHARES/UNITS AT 57.1141 ON TRADE DATE 11/29/24 TO SETTLE 11/29/24 COMMISSION $0.00 MISCELLANEOUS AS PER 11/29/24 SSGA CONFIRM 16258700	0.00	15,000,000.00	3,760,069.37-	11,239,930.63

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/31/24	78.470-	SOLD 78.47 SHARES/UNITS AT 56.1648 ON TRADE DATE 12/27/24 TO SETTLE 12/27/24 COMMISSION $0.00 MISCELLANEOUS FEE PER 12/27/24 SSGA CONFIRM 16258700	0.00	4,407.25	1,123.44-	3,283.81
12/31/24	162.148-	SOLD 162.148 SHARES/UNITS AT 56.1649 ON TRADE DATE 12/27/24 TO SETTLE 12/27/24 COMMISSION $0.00 MISCELLANEOUS FEE PER 12/27/24 SSGA CONFIRM 16258700	0.00	9,107.02	2,321.45-	6,785.57
1/31/25	10,721.913-	SOLD 10,721.913 SHARES/UNITS AT 57.126 ON TRADE DATE 1/31/25 TO SETTLE 1/31/25 COMMISSION $0.00 MISCELLANEOUS REDP PER 1/31/25 SSGA STMT 16258700	0.00	612,500.00	153,504.13-	458,995.87
2/28/25	241.140-	SOLD 241.14 SHARES/UNITS AT 55.179 ON TRADE DATE 2/27/25 TO SETTLE 2/27/25 COMMISSION $0.00 MISCELLANEOUS FEE PER 2/27/25 SSGA CONFIRM 16258700	0.00	13,305.87	3,452.37-	9,853.50
4/30/25	11,686.892-	SOLD 11,686.892 SHARES/UNITS AT 52.4091 ON TRADE DATE 4/30/25 TO SETTLE 4/30/25 COMMISSION $0.00 MISCELLANEOUS PER 4/30/25 SSGA STMT 16258700	0.00	612,500.00	167,319.60-	445,180.40

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/18/25	228.461-	SOLD 228.461 SHARES/UNITS AT 56.4559 ON TRADE DATE 6/18/25 TO SETTLE 6/18/25 COMMISSION $0.00 MISCELLANEOUS PER U.S. AGGREGATE BOND INDX NL CTF (CMX7) 06/18/2 16258700	0.00	12,897.97	3,270.84-	9,627.13
	297,416.402-	ASSET TOTAL	0.00	16,889,885.39	4,258,068.98-	12,631,816.41
		WELLINGTON INTERNATIONAL FUND CUSIP 949997506				
10/31/24	10,000.336-	SOLD 10,000.336 SHARES/UNITS AT 12.19 ON TRADE DATE 10/31/24 TO SETTLE 10/31/24 COMMISSION $0.00 MISCELLANEOUS FEE PER 10/31/24 WELLINGTON STMT 16258700	0.00	121,904.10	86,201.76-	35,702.34
10/31/24	21,534.044-	SOLD 21,534.044 SHARES/UNITS AT 12.19 ON TRADE DATE 10/31/24 TO SETTLE 10/31/24 COMMISSION $0.00 MISCELLANEOUS AS PER 10/31/24 WELLINGTON STMT 16258700	0.00	262,500.00	185,621.01-	76,878.99
1/31/25	21,033.654-	SOLD 21,033.654 SHARES/UNITS AT 12.48 ON TRADE DATE 1/31/25 TO SETTLE 1/31/25 COMMISSION $0.00 MISCELLANEOUS REDP PER 1/31/25 WELLINGTON STMT 16258700	0.00	262,500.00	181,478.88-	81,021.12

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/31/25	9,366.692-	SOLD 9,366.692 SHARES/UNITS AT 12.48 ON TRADE DATE 1/31/25 TO SETTLE 1/31/25 COMMISSION $0.00 MISCELLANEOUS FEE PER 1/31/25 WELLINGTON STMT 16258700	0.00	116,896.31	80,829.48-	36,066.83
4/30/25	19,871.310-	SOLD 19,871.31 SHARES/UNITS AT 13.21 ON TRADE DATE 4/30/25 TO SETTLE 4/30/25 COMMISSION $0.00 MISCELLANEOUS OFFSET TO SELL SHS 5/1/25 SETTLE DATE 16258700	0.00	262,500.00	171,884.89-	90,615.11
4/30/25	9,178.456-	SOLD 9,178.456 SHARES/UNITS AT 13.21 ON TRADE DATE 4/30/25 TO SETTLE 4/30/25 COMMISSION $0.00 MISCELLANEOUS AS PER 4/30/25 WELLINGTON STMT 16258700	0.00	121,247.41	79,552.94-	41,694.47
	90,984.492-	ASSET TOTAL	0.00	1,147,547.82	785,568.96-	361,978.86
		TOTAL POOLED, COMMON AND COLLECTIVE FUND	**0.00**	**18,037,433.21**	**5,043,637.94-**	**12,993,795.27**
		BONDS & NOTES				
		AGL CAPITAL CORP 3.875% 11/15/25 CUSIP 001192AL7				
3/20/25	10,000.000-	SOLD 10,000 SHARES/UNITS AT 99.559 ON TRADE DATE 3/20/25 TO SETTLE 3/21/25 COMMISSION $0.00 GOLDMAN SACHS 10,000 PAR VALUE AT 99.559 % 16258703	0.00	9,955.90	9,748.20-	207.70

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	10,000.000-	ASSET TOTAL	0.00	9,955.90	9,748.20-	207.70
		AGREE LP 2.900% 10/01/30 CUSIP 008513AA1				
11/20/24	90,000.000-	SOLD 90,000 SHARES/UNITS AT 88.364 ON TRADE DATE 11/20/24 TO SETTLE 11/21/24 COMMISSION $0.00 BARCLAYS CAPITAL INC. FIXED IN 90,000 PAR VALUE AT 88.364 % 16258702	0.00	79,527.60	78,682.66-	844.94
	90,000.000-	ASSET TOTAL	0.00	79,527.60	78,682.66-	844.94
		ALABAMA FEDERAL AID 2.056% 9/01/31 CUSIP 010268CT5				
3/27/25	75,000.000-	SOLD 75,000 SHARES/UNITS AT 89.349 ON TRADE DATE 3/27/25 TO SETTLE 3/27/25 COMMISSION $0.00 HOLDERS TO RECEIVE PER 1000 PA TENDER CONSIDERATION: $893.49 ACCRUED INTEREST: $1.484888 TAXABLE 16258702	0.00	67,011.75	62,948.25-	4,063.50
	75,000.000-	ASSET TOTAL	0.00	67,011.75	62,948.25-	4,063.50
		ALABAMA FEDERAL AID 2.256% 9/01/33 CUSIP 010268CV0				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/27/25	45,000.000-	SOLD 45,000 SHARES/UNITS AT 86.78 ON TRADE DATE 3/27/25 TO SETTLE 3/27/25 COMMISSION $0.00 16258702	0.00	39,051.00	45,000.00-	5,949.00-
	45,000.000-	ASSET TOTAL	0.00	39,051.00	45,000.00-	5,949.00-
		ALBEMARLE CORP 4.650% 6/01/27 CUSIP 012653AD3				
2/14/25	10,000.000-	SOLD 10,000 SHARES/UNITS AT 99.067 ON TRADE DATE 2/14/25 TO SETTLE 2/18/25 COMMISSION $0.00 GOLDMAN SACHS 10,000 PAR VALUE AT 99.067 % 16258703	0.00	9,906.70	9,990.80-	84.10-
	10,000.000-	ASSET TOTAL	0.00	9,906.70	9,990.80-	84.10-
		ALEXANDRIA REAL ESTA 4.300% 1/15/26 CUSIP 015271AH2				
11/20/24	70,000.000-	SOLD 70,000 SHARES/UNITS AT 99.271 ON TRADE DATE 11/20/24 TO SETTLE 11/21/24 COMMISSION $0.00 MERRILL LYNCH, PIERCE, FENNER 70,000 PAR VALUE AT 99.271 % 16258702	0.00	69,489.70	73,104.90-	3,615.20-
2/25/25	70,000.000-	SOLD 70,000 SHARES/UNITS AT 99.802 ON TRADE DATE 2/25/25 TO SETTLE 2/26/25 COMMISSION $0.00 CANTOR FITZGERALD & CO 70,000 PAR VALUE AT 99.802 % 16258702	0.00	69,861.40	73,104.90-	3,243.50-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/25/25	10,000.000-	SOLD 10,000 SHARES/UNITS AT 99.802 ON TRADE DATE 2/25/25 TO SETTLE 2/26/25 COMMISSION $0.00 CANTOR FITZGERALD & CO 10,000 PAR VALUE AT 99.802 % 16258703	0.00	9,980.20	9,560.70-	419.50
	150,000.000-	ASSET TOTAL	0.00	149,331.30	155,770.50-	6,439.20-
		ALLY AUTO REC ABS 5.070% 4/15/27 CUSIP 02008DAC3				
10/15/24	3,461.830-	PAID DOWN 3,461.83 SHARES/UNITS AT 3,496.4915 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 16258703	0.00	3,461.83	3,461.62-	0.21
11/15/24	3,468.080-	PAID DOWN 3,468.08 SHARES/UNITS AT 3,490.1903 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 16258703	0.00	3,468.08	3,467.87-	0.21
12/16/24	3,282.040-	PAID DOWN 3,282.04 SHARES/UNITS AT 2,047.1201 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 16258703	0.00	3,282.04	3,281.84-	0.20
1/15/25	3,177.460-	PAID DOWN 3,177.46 SHARES/UNITS AT 5,448.0607 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 16258703	0.00	3,177.46	3,177.27-	0.19

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/18/25	3,055.310-	PAID DOWN 3,055.31 SHARES/UNITS AT 7,336.8313 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 16258703	0.00	3,055.31	3,055.13-	0.18
3/17/25	2,950.570-	PAID DOWN 2,950.57 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 16258703	0.00	2,950.57	2,950.39-	0.18
4/15/25	3,032.260-	PAID DOWN 3,032.26 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 16258703	0.00	3,032.26	3,032.08-	0.18
5/15/25	2,865.470-	PAID DOWN 2,865.47 SHARES/UNITS AT 12,258.3873 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 16258703	0.00	2,865.47	2,865.30-	0.17
6/16/25	2,760.450-	PAID DOWN 2,760.45 SHARES/UNITS AT 4,158.5669 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 16258703	0.00	2,760.45	2,760.28-	0.17
	28,053.470-	ASSET TOTAL	0.00	28,053.47	28,051.78-	1.69
		ALLY AUTO RECEI ABS 4.760% 5/17/27 CUSIP 02008MAC3				
10/15/24	3,766.410-	PAID DOWN 3,766.41 SHARES/UNITS AT 3,213.7391 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 16258703	0.00	3,766.41	3,766.36-	0.05

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/15/24	3,794.420-	PAID DOWN 3,794.42 SHARES/UNITS AT 3,190.0156 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 16258703	0.00	3,794.42	3,794.37-	0.05
12/16/24	3,550.010-	PAID DOWN 3,550.01 SHARES/UNITS AT 1,892.5947 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 16258703	0.00	3,550.01	3,549.97-	0.04
1/15/25	3,490.830-	PAID DOWN 3,490.83 SHARES/UNITS AT 4,958.9911 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 16258703	0.00	3,490.83	3,490.79-	0.04
2/18/25	3,598.410-	PAID DOWN 3,598.41 SHARES/UNITS AT 6,229.4997 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 16258703	0.00	3,598.41	3,598.37-	0.04
3/17/25	3,421.870-	PAID DOWN 3,421.87 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 16258703	0.00	3,421.87	3,421.83-	0.04
4/15/25	3,481.720-	PAID DOWN 3,481.72 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 16258703	0.00	3,481.72	3,481.68-	0.04
5/15/25	3,311.730-	PAID DOWN 3,311.73 SHARES/UNITS AT 10,606.5534 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 16258703	0.00	3,311.73	3,311.69-	0.04

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/16/25	3,202.660-	PAID DOWN 3,202.66 SHARES/UNITS AT 3,584.3693 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 16258703	0.00	3,202.66	3,202.62-	0.04
	31,618.060-	ASSET TOTAL	0.00	31,618.06	31,617.68-	0.38
		AMEREN ILLINOIS CO 1.550% 11/15/30 CUSIP 02361DAV2				
4/21/25	90,000.000-	SOLD 90,000 SHARES/UNITS AT 85.114 ON TRADE DATE 4/21/25 TO SETTLE 4/22/25 COMMISSION $0.00 DEUTSCHE BANK SECURITIES INC. 90,000 PAR VALUE AT 85.114 % 16258702	0.00	76,602.60	67,373.10-	9,229.50
	90,000.000-	ASSET TOTAL	0.00	76,602.60	67,373.10-	9,229.50
		AMEREN ILLINOIS CO 3.800% 5/15/28 CUSIP 02361DAS9				
4/21/25	30,000.000-	SOLD 30,000 SHARES/UNITS AT 98.836 ON TRADE DATE 4/21/25 TO SETTLE 4/22/25 COMMISSION $0.00 MERRILL LYNCH, PIERCE, FENNER 30,000 PAR VALUE AT 98.836 % 16258703	0.00	29,650.80	29,428.20-	222.60
	30,000.000-	ASSET TOTAL	0.00	29,650.80	29,428.20-	222.60
		AMERICAN EXP V-D 6.338% 10/30/26 CUSIP 025816DL0				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/01/25	10,000.000-	SOLD 10,000 SHARES/UNITS AT 100.858 ON TRADE DATE 5/01/25 TO SETTLE 5/02/25 COMMISSION $0.00 0443 PERSHING 10,000 PAR VALUE AT 100.858 % 16258703	0.00	10,085.80	10,000.00-	85.80
	10,000.000-	ASSET TOTAL	0.00	10,085.80	10,000.00-	85.80
		AMERICAN EXPRESS ABS 4.870% 5/15/28 CUSIP 02582JJZ4				
11/21/24	135,000.000-	SOLD 135,000 SHARES/UNITS AT 100.3399 ON TRADE DATE 11/21/24 TO SETTLE 11/22/24 COMMISSION $0.00 MITSUBISHI UFJ SECURITIES (USA 135,000 PAR VALUE AT 100.33984444 % 16258702	0.00	135,458.79	134,988.03-	470.76
	135,000.000-	ASSET TOTAL	0.00	135,458.79	134,988.03-	470.76
		AMERICAN EXPRESS CO 2.250% 3/04/25 CUSIP 025816CQ0				
2/03/25	20,000.000-	SOLD 20,000 SHARES/UNITS AT 100 ON TRADE DATE 2/03/25 TO SETTLE 2/03/25 COMMISSION $0.00 16258703	0.00	20,000.00	19,979.80-	20.20
	20,000.000-	ASSET TOTAL	0.00	20,000.00	19,979.80-	20.20
		AMERICAN EXPRESS V-D 4.990% 5/01/26 CUSIP 025816DE6				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/01/25	20,000.000-	SOLD 20,000 SHARES/UNITS AT 100 ON TRADE DATE 5/01/25 TO SETTLE 5/01/25 COMMISSION $0.00 16258703	0.00	20,000.00	20,000.00-	0.00
	20,000.000-	ASSET TOTAL	0.00	20,000.00	20,000.00-	0.00
		AMERICAN EXPRESS V-D 5.532% 4/25/30 CUSIP 025816DU0				
11/18/24	150,000.000-	SOLD 150,000 SHARES/UNITS AT 102.188 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 COMMISSION $0.00 PERSHING 150,000 PAR VALUE AT 102.188 % 16258702	0.00	153,282.00	152,063.75-	1,218.25
	150,000.000-	ASSET TOTAL	0.00	153,282.00	152,063.75-	1,218.25
		AMERICAN HONDA MTN 4.400% 10/05/26 CUSIP 02665WFP1				
11/22/24	40,000.000-	SOLD 40,000 SHARES/UNITS AT 99.574 ON TRADE DATE 11/22/24 TO SETTLE 11/25/24 COMMISSION $0.00 BARCLAYS CAPITAL INC. FIXED IN 40,000 PAR VALUE AT 99.574 % 16258703	0.00	39,829.60	39,996.00-	166.40-
	40,000.000-	ASSET TOTAL	0.00	39,829.60	39,996.00-	166.40-
		AMERICAN HONDA MTN 4.450% 10/22/27 CUSIP 02665WFT3				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/18/24	90,000.000-	SOLD 90,000 SHARES/UNITS AT 99.309 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 COMMISSION $0.00 BARCLAYS CAPITAL INC. FIXED IN 90,000 PAR VALUE AT 99.309 % 16258702	0.00	89,378.10	88,935.30-	442.80
	90,000.000-	ASSET TOTAL	0.00	89,378.10	88,935.30-	442.80
		AMPHENOL CORP 2.050% 3/01/25 CUSIP 032095AK7				
3/01/25	35,000.000-	MATURED 35,000 SHARES/UNITS AT 100 ON TRADE DATE 3/01/25 TO SETTLE 3/01/25 COMMISSION $0.00 35,000 PAR VALUE AT 100 % 16258703	0.00	35,000.00	34,940.15-	59.85
	35,000.000-	ASSET TOTAL	0.00	35,000.00	34,940.15-	59.85
		AMPHENOL CORP 2.200% 9/15/31 CUSIP 032095AL5				
11/20/24	80,000.000-	SOLD 80,000 SHARES/UNITS AT 83.783 ON TRADE DATE 11/20/24 TO SETTLE 11/21/24 COMMISSION $0.00 MERRILL LYNCH, PIERCE, FENNER 80,000 PAR VALUE AT 83.783 % 16258702	0.00	67,026.40	69,906.61-	2,880.21-
	80,000.000-	ASSET TOTAL	0.00	67,026.40	69,906.61-	2,880.21-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		AMPHENOL CORP 5.050% 4/05/29 CUSIP 032095AP6				
11/19/24	30,000.000-	SOLD 30,000 SHARES/UNITS AT 101.115 ON TRADE DATE 11/19/24 TO SETTLE 11/20/24 COMMISSION $0.00 DEUTSCHE BANK SECURITIES INC. 30,000 PAR VALUE AT 101.115 % 16258702	0.00	30,334.50	29,970.00-	364.50
	30,000.000-	ASSET TOTAL	0.00	30,334.50	29,970.00-	364.50
		ANALOG DEVICES INC 4.250% 6/15/28 CUSIP 032654BD6				
6/24/25	20,000.000-	SOLD 20,000 SHARES/UNITS AT 100.431 ON TRADE DATE 6/24/25 TO SETTLE 6/25/25 COMMISSION $0.00 BARCLAYS CAPITAL INC. FIXED IN 20,000 PAR VALUE AT 100.431 % 16258703	0.00	20,086.20	19,978.40-	107.80
	20,000.000-	ASSET TOTAL	0.00	20,086.20	19,978.40-	107.80
		AON CORP/AON GLOBAL 2.850% 5/28/27 CUSIP 03740LAD4				
10/23/24	50,000.000-	SOLD 50,000 SHARES/UNITS AT 95.981 ON TRADE DATE 10/23/24 TO SETTLE 10/24/24 COMMISSION $0.00 BANC OF AMERICA SECURITIES LLC 50,000 PAR VALUE AT 95.981 % 16258702	0.00	47,990.50	49,974.00-	1,983.50-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	50,000.000-	ASSET TOTAL	0.00	47,990.50	49,974.00-	1,983.50-
		ASCENSION HEALTH 2.532% 11/15/29 CUSIP 04352EAA3				
11/21/24	50,000.000-	SOLD 50,000 SHARES/UNITS AT 90.45 ON TRADE DATE 11/21/24 TO SETTLE 11/22/24 COMMISSION $0.00 MERRILL LYNCH, PIERCE, FENNER 50,000 PAR VALUE AT 90.45 % 16258702	0.00	45,225.00	48,964.69-	3,739.69-
	50,000.000-	ASSET TOTAL	0.00	45,225.00	48,964.69-	3,739.69-
		ASTRAZENECA FINANCE 4.850% 2/26/29 CUSIP 04636NAL7				
11/19/24	50,000.000-	SOLD 50,000 SHARES/UNITS AT 100.628 ON TRADE DATE 11/19/24 TO SETTLE 11/20/24 COMMISSION $0.00 WELLS FARGO SECURITIES, LLC 50,000 PAR VALUE AT 100.628 % 16258702	0.00	50,314.00	49,947.50-	366.50
	50,000.000-	ASSET TOTAL	0.00	50,314.00	49,947.50-	366.50
		AT&T INC 2.750% 6/01/31 CUSIP 00206RJY9				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/18/24	140,000.000-	SOLD 140,000 SHARES/UNITS AT 87.319 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 COMMISSION $0.00 MARKETAXESS CORPORATION 140,000 PAR VALUE AT 87.319 % 16258702	0.00	122,246.60	127,406.30-	5,159.70-
	140,000.000-	ASSET TOTAL	0.00	122,246.60	127,406.30-	5,159.70-
		AT&T INC 4.500% 5/15/35 CUSIP 00206RCP5				
11/20/24	80,000.000-	SOLD 80,000 SHARES/UNITS AT 93.513 ON TRADE DATE 11/20/24 TO SETTLE 11/21/24 COMMISSION $0.00 WELLS FARGO SECURITIES, LLC 80,000 PAR VALUE AT 93.513 % 16258702	0.00	74,810.40	79,768.80-	4,958.40-
	80,000.000-	ASSET TOTAL	0.00	74,810.40	79,768.80-	4,958.40-
		AVALONBAY COMMUNITIE 3.200% 1/15/28 CUSIP 05348EBC2				
2/18/25	50,000.000-	SOLD 50,000 SHARES/UNITS AT 96.038 ON TRADE DATE 2/18/25 TO SETTLE 2/19/25 COMMISSION $0.00 MIZHUO SECURITIES USA INC 50,000 PAR VALUE AT 96.038 % 16258703	0.00	48,019.00	48,461.00-	442.00-
	50,000.000-	ASSET TOTAL	0.00	48,019.00	48,461.00-	442.00-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		BACCT ABS 3.530% 11/15/27 CUSIP 05522RDE5				
11/21/24	330,000.000-	SOLD 330,000 SHARES/UNITS AT 99.3555 ON TRADE DATE 11/21/24 TO SETTLE 11/22/24 COMMISSION $0.00 MITSUBISHI UFJ SECURITIES (USA 330,000 PAR VALUE AT 99.3554697 % 16258702	0.00	327,873.05	329,979.41-	2,106.36-
	330,000.000-	ASSET TOTAL	0.00	327,873.05	329,979.41-	2,106.36-
		BANK MONTR MTN CONV 5.717% 9/25/28 CUSIP 06368LWU6				
11/19/24	40,000.000-	SOLD 40,000 SHARES/UNITS AT 103.395 ON TRADE DATE 11/19/24 TO SETTLE 11/20/24 COMMISSION $0.00 CITIGROUP GBL MKTS/SALOMON BRO 40,000 PAR VALUE AT 103.395 % 16258702	0.00	41,358.00	41,598.80-	240.80-
	40,000.000-	ASSET TOTAL	0.00	41,358.00	41,598.80-	240.80-
		BANK NY MELLON V-D 4.543% 2/01/29 CUSIP 06406RBN6				
11/14/24	130,000.000-	SOLD 130,000 SHARES/UNITS AT 99.319 ON TRADE DATE 11/14/24 TO SETTLE 11/15/24 COMMISSION $0.00 WELLS FARGO SECURITIES, LLC 130,000 PAR VALUE AT 99.319 % 16258702	0.00	129,114.70	130,000.00-	885.30-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	130,000.000-	ASSET TOTAL	0.00	129,114.70	130,000.00-	885.30-
		BANK OF AMER CRP MTN VAR-CPN 4/02/2 CUSIP 06051GKM0				
4/02/25	30,000.000-	SOLD 30,000 SHARES/UNITS AT 100 ON TRADE DATE 4/02/25 TO SETTLE 4/02/25 COMMISSION $0.00 16258703	0.00	30,000.00	30,000.00-	0.00
	30,000.000-	ASSET TOTAL	0.00	30,000.00	30,000.00-	0.00
		BANK OF AMERICA V-D 4.571% 4/27/33 CUSIP 06051GKQ1				
11/04/24	40,000.000-	SOLD 40,000 SHARES/UNITS AT 96.299 ON TRADE DATE 11/04/24 TO SETTLE 11/05/24 COMMISSION $0.00 RBC DAIN RAUSCHER INC. 40,000 PAR VALUE AT 96.299 % 16258702	0.00	38,519.60	40,000.00-	1,480.40-
	40,000.000-	ASSET TOTAL	0.00	38,519.60	40,000.00-	1,480.40-
		BANK OF MONTREAL 1.250% 9/15/26 CUSIP 06368FAC3				
2/18/25	20,000.000-	SOLD 20,000 SHARES/UNITS AT 94.94 ON TRADE DATE 2/18/25 TO SETTLE 2/19/25 COMMISSION $0.00 GOLDMAN SACHS 20,000 PAR VALUE AT 94.94 % 16258703	0.00	18,988.00	19,966.20-	978.20-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	20,000.000-	ASSET TOTAL	0.00	18,988.00	19,966.20-	978.20-
		BANK OF NOVA SCOTIA 1.300% 9/15/26 CUSIP 0641598K5				
11/14/24	60,000.000-	SOLD 60,000 SHARES/UNITS AT 94.3 ON TRADE DATE 11/14/24 TO SETTLE 11/15/24 COMMISSION $0.00 TORONTO DOMINION SECURITIES (U 60,000 PAR VALUE AT 94.3 % 16258703	0.00	56,580.00	56,438.10-	141.90
12/04/24	20,000.000-	SOLD 20,000 SHARES/UNITS AT 94.571 ON TRADE DATE 12/04/24 TO SETTLE 12/05/24 COMMISSION $0.00 NOSCUS3S SCOTIA CAPITAL USA IN 20,000 PAR VALUE AT 94.571 % 16258703	0.00	18,914.20	18,812.70-	101.50
	80,000.000-	ASSET TOTAL	0.00	75,494.20	75,250.80-	243.40
		BANK OF NY MELL V-D 5.802% 10/25/28 CUSIP 06406RBL0				
11/19/24	10,000.000-	SOLD 10,000 SHARES/UNITS AT 102.994 ON TRADE DATE 11/19/24 TO SETTLE 11/20/24 COMMISSION $0.00 MARKETAXESS CORPORATION 10,000 PAR VALUE AT 102.994 % 16258702	0.00	10,299.40	10,000.00-	299.40
	10,000.000-	ASSET TOTAL	0.00	10,299.40	10,000.00-	299.40

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		BANK OF NY MTN V-D 3.992% 6/13/28 CUSIP 06406RBG1				
10/21/24	20,000.000-	SOLD 20,000 SHARES/UNITS AT 98.883 ON TRADE DATE 10/21/24 TO SETTLE 10/22/24 COMMISSION $0.00 DEUTSCHE BANK SECURITIES INC. 20,000 PAR VALUE AT 98.883 % 16258702	0.00	19,776.60	20,000.00-	223.40-
	20,000.000-	ASSET TOTAL	0.00	19,776.60	20,000.00-	223.40-
		BANK OF NY MTN V-D 4.975% 3/14/30 CUSIP 06406RBV8				
5/29/25	35,000.000-	SOLD 35,000 SHARES/UNITS AT 101.669 ON TRADE DATE 5/29/25 TO SETTLE 5/30/25 COMMISSION $0.00 MORGAN STANLEY & CO. 35,000 PAR VALUE AT 101.669 % 16258702	0.00	35,584.15	35,000.00-	584.15
	35,000.000-	ASSET TOTAL	0.00	35,584.15	35,000.00-	584.15
		BANK OF NY MTN V-D 6.317% 10/25/29 CUSIP 06406RBT3				
11/18/24	90,000.000-	SOLD 90,000 SHARES/UNITS AT 105.356 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 COMMISSION $0.00 MERRILL LYNCH, PIERCE, FENNER 90,000 PAR VALUE AT 105.356 % 16258702	0.00	94,820.40	90,000.00-	4,820.40

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	90,000.000-	ASSET TOTAL	0.00	94,820.40	90,000.00-	4,820.40
		BAXTER INTL INC 3.950% 4/01/30 CUSIP 071813BY4				
11/20/24	70,000.000-	SOLD 70,000 SHARES/UNITS AT 94.615 ON TRADE DATE 11/20/24 TO SETTLE 11/21/24 COMMISSION $0.00 PERSHING 70,000 PAR VALUE AT 94.615 % 16258702	0.00	66,230.50	72,596.30-	6,365.80-
	70,000.000-	ASSET TOTAL	0.00	66,230.50	72,596.30-	6,365.80-
		BHP BILLITON FIN 4.750% 2/28/28 CUSIP 055451AZ1				
10/08/24	50,000.000-	SOLD 50,000 SHARES/UNITS AT 101.346 ON TRADE DATE 10/08/24 TO SETTLE 10/09/24 COMMISSION $0.00 DEUTSCHE BANK SECURITIES INC. 50,000 PAR VALUE AT 101.346 % 16258702	0.00	50,673.00	49,749.50-	923.50
11/06/24	100,000.000-	SOLD 100,000 SHARES/UNITS AT 100.35 ON TRADE DATE 11/06/24 TO SETTLE 11/07/24 COMMISSION $0.00 BARCLAYS CAPITAL INC. FIXED IN 100,000 PAR VALUE AT 100.35 % 16258702	0.00	100,350.00	99,499.00-	851.00
	150,000.000-	ASSET TOTAL	0.00	151,023.00	149,248.50-	1,774.50

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		BHP BILLITON FIN 4.875% 2/27/26 CUSIP 055451AY4				
12/05/24	90,000.000-	SOLD 90,000 SHARES/UNITS AT 100.482 ON TRADE DATE 12/05/24 TO SETTLE 12/06/24 COMMISSION $0.00 MERRILL LYNCH, PIERCE, FENNER 90,000 PAR VALUE AT 100.482 % 16258703	0.00	90,433.80	89,814.60-	619.20
	90,000.000-	ASSET TOTAL	0.00	90,433.80	89,814.60-	619.20
		BHP BILLITON FIN USA 5.100% 9/08/28 CUSIP 055451BC1				
11/19/24	70,000.000-	SOLD 70,000 SHARES/UNITS AT 101.39 ON TRADE DATE 11/19/24 TO SETTLE 11/20/24 COMMISSION $0.00 WELLS FARGO SECURITIES, LLC 70,000 PAR VALUE AT 101.39 % 16258702	0.00	70,973.00	69,625.50-	1,347.50
	70,000.000-	ASSET TOTAL	0.00	70,973.00	69,625.50-	1,347.50
		BK MONT MTN CONV V-A 4.640% 9/10/30 CUSIP 06368L8L3				
11/18/24	160,000.000-	SOLD 160,000 SHARES/UNITS AT 98.551 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 COMMISSION $0.00 BARCLAYS CAPITAL INC. FIXED IN 160,000 PAR VALUE AT 98.551 % 16258702	0.00	157,681.60	159,506.80-	1,825.20-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	160,000.000-	ASSET TOTAL	0.00	157,681.60	159,506.80-	1,825.20-
		BK MONTREAL MTN CONV 5.266% 12/11/26 CUSIP 06368LC53				
12/06/24	10,000.000-	SOLD 10,000 SHARES/UNITS AT 101.526 ON TRADE DATE 12/06/24 TO SETTLE 12/09/24 COMMISSION $0.00 BMOCM/BONDS 10,000 PAR VALUE AT 101.526 % 16258703	0.00	10,152.60	10,000.00-	152.60
2/25/25	10,000.000-	SOLD 10,000 SHARES/UNITS AT 101.342 ON TRADE DATE 2/25/25 TO SETTLE 2/26/25 COMMISSION $0.00 DEUTSCHE BANK SECURITIES INC. 10,000 PAR VALUE AT 101.342 % 16258703	0.00	10,134.20	10,000.00-	134.20
	20,000.000-	ASSET TOTAL	0.00	20,286.80	20,000.00-	286.80
		BK NVA MTN CONV V-D 4.404% 9/08/28 CUSIP 06418GAL1				
11/18/24	130,000.000-	SOLD 130,000 SHARES/UNITS AT 98.952 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 COMMISSION $0.00 MERRILL LYNCH, PIERCE, FENNER 130,000 PAR VALUE AT 98.952 % 16258702	0.00	128,637.60	130,000.00-	1,362.40-
	130,000.000-	ASSET TOTAL	0.00	128,637.60	130,000.00-	1,362.40-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		BK NY MELLON MTN V-D 4.596% 7/26/30 CUSIP 06406RBK2				
11/14/24	25,000.000-	SOLD 25,000 SHARES/UNITS AT 99.016 ON TRADE DATE 11/14/24 TO SETTLE 11/15/24 COMMISSION $0.00 MARKETAXESS CORPORATION 25,000 PAR VALUE AT 99.016 % 16258702	0.00	24,754.00	25,035.55-	281.55-
	25,000.000-	ASSET TOTAL	0.00	24,754.00	25,035.55-	281.55-
		BMW VEHICLE LEA ABS 4.980% 3/25/27 CUSIP 05611UAD5				
11/21/24	155,000.000-	SOLD 155,000 SHARES/UNITS AT 100.3281 ON TRADE DATE 11/21/24 TO SETTLE 11/22/24 COMMISSION $0.00 TORONTO DOMINION SECURITIES (U 155,000 PAR VALUE AT 100.32812258 % 16258702	0.00	155,508.59	154,996.16-	512.43
	155,000.000-	ASSET TOTAL	0.00	155,508.59	154,996.16-	512.43
		BMW VEHICLE LEA ABS 5.990% 9/25/26 CUSIP 055979AC2				
12/27/24	4,538.200-	PAID DOWN 4,538.2 SHARES/UNITS AT 100 ON TRADE DATE 12/26/24 TO SETTLE 12/27/24 COMMISSION $0.00 16258703	0.00	4,538.20	4,538.11-	0.09

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/27/25	8,871.430-	PAID DOWN 8,871.43 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 16258703	0.00	8,871.43	8,871.25-	0.18
2/25/25	6,986.290-	PAID DOWN 6,986.29 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 16258703	0.00	6,986.29	6,986.15-	0.14
3/25/25	6,164.470-	PAID DOWN 6,164.47 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 16258703	0.00	6,164.47	6,164.34-	0.13
4/25/25	7,234.300-	PAID DOWN 7,234.3 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 16258703	0.00	7,234.30	7,234.15-	0.15
5/27/25	7,278.040-	PAID DOWN 7,278.04 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 16258703	0.00	7,278.04	7,277.89-	0.15
6/25/25	6,252.850-	PAID DOWN 6,252.85 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 16258703	0.00	6,252.85	6,252.72-	0.13
	47,325.580-	ASSET TOTAL	0.00	47,325.58	47,324.61-	0.97
		BMW VEHICLE OWN ABS 5.470% 2/25/28 CUSIP 05592XAD2				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/01/24	45,000.000-	SOLD 45,000 SHARES/UNITS AT 101.3164 ON TRADE DATE 10/01/24 TO SETTLE 10/02/24 COMMISSION $0.00 PERSHING 45,000 PAR VALUE AT 101.3164 % 16258703	0.00	45,592.38	44,992.03-	600.35
	45,000.000-	ASSET TOTAL	0.00	45,592.38	44,992.03-	600.35
		BOEING CO 2.700% 2/01/27 CUSIP 097023CM5				
11/18/24	80,000.000-	SOLD 80,000 SHARES/UNITS AT 94.649 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 COMMISSION $0.00 MERRILL LYNCH, PIERCE, FENNER 80,000 PAR VALUE AT 94.649 % 16258702	0.00	75,719.20	79,784.00-	4,064.80-
	80,000.000-	ASSET TOTAL	0.00	75,719.20	79,784.00-	4,064.80-
		BOEING CO 4.875% 5/01/25 CUSIP 097023CT0				
10/25/24	20,000.000-	SOLD 20,000 SHARES/UNITS AT 99.714 ON TRADE DATE 10/25/24 TO SETTLE 10/28/24 COMMISSION $0.00 DEUTSCHE BANK SECURITIES INC. 20,000 PAR VALUE AT 99.714 % 16258703	0.00	19,942.80	20,560.62-	617.82-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/20/24	25,000.000-	SOLD 25,000 SHARES/UNITS AT 100 ON TRADE DATE 12/20/24 TO SETTLE 12/20/24 COMMISSION $0.00 16258703	0.00	25,000.00	25,700.78-	700.78-
	45,000.000-	ASSET TOTAL	0.00	44,942.80	46,261.40-	1,318.60-
		BP CAP MARKETS AMERI 3.017% 1/16/27 CUSIP 10373QAV2				
2/25/25	30,000.000-	SOLD 30,000 SHARES/UNITS AT 97.427 ON TRADE DATE 2/25/25 TO SETTLE 2/26/25 COMMISSION $0.00 MORGAN STANLEY & CO. 30,000 PAR VALUE AT 97.427 % 16258703	0.00	29,228.10	28,913.90-	314.20
	30,000.000-	ASSET TOTAL	0.00	29,228.10	28,913.90-	314.20
		BP CAP MKTS AMER INC 4.699% 4/10/29 CUSIP 10373QBX7				
11/18/24	110,000.000-	SOLD 110,000 SHARES/UNITS AT 99.611 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 COMMISSION $0.00 MERRILL LYNCH, PIERCE, FENNER 110,000 PAR VALUE AT 99.611 % 16258702	0.00	109,572.10	109,978.00-	405.90-
	110,000.000-	ASSET TOTAL	0.00	109,572.10	109,978.00-	405.90-
		BRAZOS EDUC ABS V- 5.014% 11/25/71 CUSIP 10620WAF5				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/25/24	1,007.580-	PAID DOWN 1,007.58 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 16258702	0.00	1,007.58	1,007.58-	0.00
11/25/24	1,927.160-	PAID DOWN 1,927.16 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 16258702	0.00	1,927.16	1,927.16-	0.00
12/26/24	1,188.170-	PAID DOWN 1,188.17 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 16258702	0.00	1,188.17	1,188.17-	0.00
1/27/25	1,098.050-	PAID DOWN 1,098.05 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 16258702	0.00	1,098.05	1,098.05-	0.00
2/25/25	1,719.350-	PAID DOWN 1,719.35 SHARES/UNITS AT 8,979.9855 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 16258702	0.00	1,719.35	1,719.35-	0.00
3/25/25	740.050-	PAID DOWN 740.05 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 16258702	0.00	740.05	740.05-	0.00
4/25/25	1,038.680-	PAID DOWN 1,038.68 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 16258702	0.00	1,038.68	1,038.68-	0.00

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/27/25	1,396.690-	PAID DOWN 1,396.69 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 16258702	0.00	1,396.69	1,396.69-	0.00
6/25/25	1,097.350-	PAID DOWN 1,097.35 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 16258702	0.00	1,097.35	1,097.35-	0.00
	11,213.080-	ASSET TOTAL	0.00	11,213.08	11,213.08-	0.00
		BRAZOS EDUC ABS V- 5.134% 1/25/72 CUSIP 10620WAJ7				
10/25/24	514.940-	PAID DOWN 514.94 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 16258702	0.00	514.94	514.94-	0.00
11/25/24	613.710-	PAID DOWN 613.71 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 16258702	0.00	613.71	613.71-	0.00
12/26/24	437.270-	PAID DOWN 437.27 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 16258702	0.00	437.27	437.27-	0.00
1/27/25	763.360-	PAID DOWN 763.36 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 16258702	0.00	763.36	763.36-	0.00

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/25/25	650.190-	PAID DOWN 650.19 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 16258702	0.00	650.19	650.19-	0.00
3/25/25	415.680-	PAID DOWN 415.68 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 16258702	0.00	415.68	415.68-	0.00
4/25/25	677.490-	PAID DOWN 677.49 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 16258702	0.00	677.49	677.49-	0.00
5/27/25	786.440-	PAID DOWN 786.44 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 16258702	0.00	786.44	786.44-	0.00
6/25/25	485.660-	PAID DOWN 485.66 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 16258702	0.00	485.66	485.66-	0.00
	5,344.740-	ASSET TOTAL	0.00	5,344.74	5,344.74-	0.00
		BRISTOL-MYERS 4.900% 2/22/29 CUSIP 110122EF1				
10/11/24	70,000.000-	SOLD 70,000 SHARES/UNITS AT 102.449 ON TRADE DATE 10/11/24 TO SETTLE 10/15/24 COMMISSION $0.00 MERRILL LYNCH, PIERCE, FENNER 70,000 PAR VALUE AT 102.449 % 16258702	0.00	71,714.30	69,853.00-	1,861.30

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	70,000.000-	ASSET TOTAL	0.00	71,714.30	69,853.00-	1,861.30
		CALIFORNIA ST 5.750% 10/01/31 CUSIP 13063D7E2				
4/08/25	50,000.000-	SOLD 50,000 SHARES/UNITS AT 106.113 ON TRADE DATE 4/08/25 TO SETTLE 4/09/25 COMMISSION $0.00 WELLS FARGO SECURITIES, LLC 50,000 PAR VALUE AT 106.113 % 16258702	0.00	53,056.50	52,636.00-	420.50
	50,000.000-	ASSET TOTAL	0.00	53,056.50	52,636.00-	420.50
		CAMPBELL CA UNION HI 2.312% 8/01/35 CUSIP 134159B50				
2/05/25	50,000.000-	SOLD 50,000 SHARES/UNITS AT 79.974 ON TRADE DATE 2/05/25 TO SETTLE 2/06/25 COMMISSION $0.00 NATIONAL FINANCIAL SERVICES 50,000 PAR VALUE AT 79.974 % 16258702	0.00	39,987.00	50,000.00-	10,013.00-
	50,000.000-	ASSET TOTAL	0.00	39,987.00	50,000.00-	10,013.00-
		CANADIAN NATL RESOUR 3.850% 6/01/27 CUSIP 136385AX9				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/20/24	70,000.000-	SOLD 70,000 SHARES/UNITS AT 97.681 ON TRADE DATE 11/20/24 TO SETTLE 11/21/24 COMMISSION $0.00 MERRILL LYNCH, PIERCE, FENNER 70,000 PAR VALUE AT 97.681 % 16258702	0.00	68,376.70	70,679.70-	2,303.00-
	70,000.000-	ASSET TOTAL	0.00	68,376.70	70,679.70-	2,303.00-
		CANADIAN PAC RY CO 4.000% 6/01/28 CUSIP 13645RAY0				
11/18/24	70,000.000-	SOLD 70,000 SHARES/UNITS AT 97.611 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 COMMISSION $0.00 MARKETAXESS CORPORATION 70,000 PAR VALUE AT 97.611 % 16258702	0.00	68,327.70	68,888.40-	560.70-
	70,000.000-	ASSET TOTAL	0.00	68,327.70	68,888.40-	560.70-
		CANADIAN PACIFIC RAI 1.750% 12/02/26 CUSIP 13645RBE3				
11/19/24	20,000.000-	SOLD 20,000 SHARES/UNITS AT 94.351 ON TRADE DATE 11/19/24 TO SETTLE 11/20/24 COMMISSION $0.00 DEUTSCHE BANK SECURITIES INC. 20,000 PAR VALUE AT 94.351 % 16258702	0.00	18,870.20	19,970.40-	1,100.20-
	20,000.000-	ASSET TOTAL	0.00	18,870.20	19,970.40-	1,100.20-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		CAPITAL ONE ABS 2.800% 3/15/27 CUSIP 14041NFZ9				
11/21/24	330,000.000-	SOLD 330,000 SHARES/UNITS AT 99.3984 ON TRADE DATE 11/21/24 TO SETTLE 11/22/24 COMMISSION $0.00 US BANCORP INVESTMENTS INC. 330,000 PAR VALUE AT 99.39843636 % 16258702	0.00	328,014.84	329,975.12-	1,960.28-
	330,000.000-	ASSET TOTAL	0.00	328,014.84	329,975.12-	1,960.28-
		CAPITAL ONE FINL V-D 2.636% 3/03/26 CUSIP 14040HCM5				
3/03/25	20,000.000-	SOLD 20,000 SHARES/UNITS AT 100 ON TRADE DATE 3/03/25 TO SETTLE 3/03/25 COMMISSION $0.00 16258703	0.00	20,000.00	20,000.00-	0.00
	20,000.000-	ASSET TOTAL	0.00	20,000.00	20,000.00-	0.00
		CAPITAL ONE FINL V-D 5.268% 5/10/33 CUSIP 14040HCT0				
10/30/24	20,000.000-	SOLD 20,000 SHARES/UNITS AT 98.548 ON TRADE DATE 10/30/24 TO SETTLE 10/31/24 COMMISSION $0.00 WELLS FARGO SECURITIES, LLC 20,000 PAR VALUE AT 98.548 % 16258702	0.00	19,709.60	20,000.00-	290.40-
	20,000.000-	ASSET TOTAL	0.00	19,709.60	20,000.00-	290.40-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		CAPITAL ONE PRI ABS 5.820% 6/15/28 CUSIP 14044EAD0				
6/25/25	35,000.000-	SOLD 35,000 SHARES/UNITS AT 101.2227 ON TRADE DATE 6/25/25 TO SETTLE 6/26/25 COMMISSION $0.00 BANC OF AMERICA SECURITIES LLC 35,000 PAR VALUE AT 101.22265714 % 16258703	0.00	35,427.93	34,993.61-	434.32
	35,000.000-	ASSET TOTAL	0.00	35,427.93	34,993.61-	434.32
		CARMAX AUTO OWN ABS 5.280% 5/15/28 CUSIP 14319BAC6				
6/16/25	1,316.120-	PAID DOWN 1,316.12 SHARES/UNITS AT 100 ON TRADE DATE 6/16/25 TO SETTLE 6/16/25 COMMISSION $0.00 16258703	0.00	1,316.12	1,316.10-	0.02
6/25/25	53,683.880-	SOLD 53,683.88 SHARES/UNITS AT 100.5938 ON TRADE DATE 6/25/25 TO SETTLE 6/26/25 COMMISSION $0.00 BANC OF AMERICA SECURITIES LLC 53,683.88 PAR VALUE AT 100.59375 % 16258703	0.00	54,002.63	53,683.27-	319.36
	55,000.000-	ASSET TOTAL	0.00	55,318.75	54,999.37-	319.38
		CARMAX AUTO OWNE ABS 3.490% 2/16/27 CUSIP 14317HAC5				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/15/24	14,429.600-	PAID DOWN 14,429.6 SHARES/UNITS AT 838.8493 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 16258702	0.00	14,429.60	14,427.41-	2.19
11/15/24	14,343.490-	PAID DOWN 14,343.49 SHARES/UNITS AT 843.8852 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 16258702	0.00	14,343.49	14,341.31-	2.18
12/16/24	13,958.570-	PAID DOWN 13,958.57 SHARES/UNITS AT 481.3337 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 16258702	0.00	13,958.57	13,956.45-	2.12
1/15/25	13,451.400-	PAID DOWN 13,451.4 SHARES/UNITS AT 1,286.9289 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 16258702	0.00	13,451.40	13,449.35-	2.05
2/18/25	14,265.070-	PAID DOWN 14,265.07 SHARES/UNITS AT 1,571.4114 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 16258702	0.00	14,265.07	14,262.90-	2.17
3/17/25	12,831.420-	PAID DOWN 12,831.42 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 16258702	0.00	12,831.42	12,829.47-	1.95
4/15/25	13,464.870-	PAID DOWN 13,464.87 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 16258702	0.00	13,464.87	13,462.82-	2.05

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/15/25	13,061.430-	PAID DOWN 13,061.43 SHARES/UNITS AT 2,689.2952 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 16258702	0.00	13,061.43	13,059.44-	1.99
6/16/25	12,387.190-	PAID DOWN 12,387.19 SHARES/UNITS AT 926.7248 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 16258702	0.00	12,387.19	12,385.31-	1.88
	122,193.040-	ASSET TOTAL	0.00	122,193.04	122,174.46-	18.58
		CATERPILLAR FINL MTN 4.375% 8/16/29 CUSIP 14913UAQ3				
10/08/24	30,000.000-	SOLD 30,000 SHARES/UNITS AT 100.329 ON TRADE DATE 10/08/24 TO SETTLE 10/09/24 COMMISSION $0.00 AMERICAN NATL BK & TR CHICAGO 30,000 PAR VALUE AT 100.329 % 16258702	0.00	30,098.70	29,918.70-	180.00
	30,000.000-	ASSET TOTAL	0.00	30,098.70	29,918.70-	180.00
		CATERPILLAR FINL MTN 4.400% 10/15/27 CUSIP 14913UAR1				
10/11/24	10,000.000-	SOLD 10,000 SHARES/UNITS AT 100.623 ON TRADE DATE 10/11/24 TO SETTLE 10/15/24 COMMISSION $0.00 0443 PERSHING 10,000 PAR VALUE AT 100.623 % 16258703	0.00	10,062.30	9,995.00-	67.30

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	10,000.000-	ASSET TOTAL	0.00	10,062.30	9,995.00-	67.30
		CENTERPOINT ENER HOU 3.000% 2/01/27 CUSIP 15189XAR9				
4/22/25	45,000.000-	SOLD 45,000 SHARES/UNITS AT 97.929 ON TRADE DATE 4/22/25 TO SETTLE 4/23/25 COMMISSION $0.00 PERSHING 45,000 PAR VALUE AT 97.929 % 16258703	0.00	44,068.05	43,860.15-	207.90
	45,000.000-	ASSET TOTAL	0.00	44,068.05	43,860.15-	207.90
		CENTERPOINT ENERGY 5.150% 3/01/34 CUSIP 15189XBE7				
11/18/24	50,000.000-	SOLD 50,000 SHARES/UNITS AT 99.824 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 COMMISSION $0.00 CITIGROUP GBL MKTS/SALOMON BRO 50,000 PAR VALUE AT 99.824 % 16258702	0.00	49,912.00	49,826.00-	86.00
	50,000.000-	ASSET TOTAL	0.00	49,912.00	49,826.00-	86.00
		CENTERPOINT ENERGY 5.200% 10/01/28 CUSIP 15189XBD9				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/18/24	40,000.000-	SOLD 40,000 SHARES/UNITS AT 101.588 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 COMMISSION $0.00 MERRILL LYNCH, PIERCE, FENNER 40,000 PAR VALUE AT 101.588 % 16258702	0.00	40,635.20	39,955.20-	680.00
	40,000.000-	ASSET TOTAL	0.00	40,635.20	39,955.20-	680.00
		CES MU2 LLC 1.994% 5/13/27 CUSIP 12517LAB0				
11/13/24	3,613.090-	PAID DOWN 3,613.09 SHARES/UNITS AT 100 ON TRADE DATE 11/13/24 TO SETTLE 11/13/24 COMMISSION $0.00 16258703	0.00	3,613.09	3,788.69-	175.60-
2/13/25	3,632.710-	PAID DOWN 3,632.71 SHARES/UNITS AT 100 ON TRADE DATE 2/13/25 TO SETTLE 2/13/25 COMMISSION $0.00 16258703	0.00	3,632.71	3,809.26-	176.55-
5/13/25	3,652.440-	PAID DOWN 3,652.44 SHARES/UNITS AT 100 ON TRADE DATE 5/13/25 TO SETTLE 5/13/25 COMMISSION $0.00 16258703	0.00	3,652.44	3,829.95-	177.51-
	10,898.240-	ASSET TOTAL	0.00	10,898.24	11,427.90-	529.66-
		CHARLES SCHWAB CORP 2.000% 3/20/28 CUSIP 808513BP9				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/18/24	100,000.000-	SOLD 100,000 SHARES/UNITS AT 91.666 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 COMMISSION $0.00 MERRILL LYNCH, PIERCE, FENNER 100,000 PAR VALUE AT 91.666 % 16258702	0.00	91,666.00	84,201.00-	7,465.00
	100,000.000-	ASSET TOTAL	0.00	91,666.00	84,201.00-	7,465.00
		CHARLES SCHWAB V-D 6.196% 11/17/29 CUSIP 808513CJ2				
6/02/25	30,000.000-	SOLD 30,000 SHARES/UNITS AT 105.615 ON TRADE DATE 6/02/25 TO SETTLE 6/03/25 COMMISSION $0.00 PERSHING 30,000 PAR VALUE AT 105.615 % 16258702	0.00	31,684.50	30,000.00-	1,684.50
	30,000.000-	ASSET TOTAL	0.00	31,684.50	30,000.00-	1,684.50
		CHILDREN'S HOSPITAL 2.853% 11/15/26 CUSIP 16876AAB0				
2/11/25	100,000.000-	SOLD 100,000 SHARES/UNITS AT 97.431 ON TRADE DATE 2/11/25 TO SETTLE 2/12/25 COMMISSION $0.00 NATIONAL FINANCIAL SERVICES 100,000 PAR VALUE AT 97.431 % 16258702	0.00	97,431.00	100,000.00-	2,569.00-
	100,000.000-	ASSET TOTAL	0.00	97,431.00	100,000.00-	2,569.00-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		CHUBB INA HLDGS 4.650% 8/15/29 CUSIP 171239AL0				
11/14/24	150,000.000-	SOLD 150,000 SHARES/UNITS AT 99.595 ON TRADE DATE 11/14/24 TO SETTLE 11/15/24 COMMISSION $0.00 MARKETAXESS CORPORATION 150,000 PAR VALUE AT 99.595 % 16258702	0.00	149,392.50	149,856.00-	463.50-
	150,000.000-	ASSET TOTAL	0.00	149,392.50	149,856.00-	463.50-
		CINTAS CORPORATION 3.700% 4/01/27 CUSIP 17252MAN0				
6/12/25	80,000.000-	SOLD 80,000 SHARES/UNITS AT 99.006 ON TRADE DATE 6/12/25 TO SETTLE 6/13/25 COMMISSION $0.00 BARCLAYS CAPITAL INC. FIXED IN 80,000 PAR VALUE AT 99.006 % 16258703	0.00	79,204.80	78,677.60-	527.20
	80,000.000-	ASSET TOTAL	0.00	79,204.80	78,677.60-	527.20
		CITIGROUP CMO 2.935% 4/10/48 CUSIP 17323VAY1				
10/15/24	1,002.470	PAID DOWN 1,002.47 SHARES/UNITS AT 100 ON TRADE DATE 9/12/24 TO SETTLE 10/15/24 COMMISSION $0.00 CU07 16258703	0.00	1,002.47-	1,008.54	6.07

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/15/24	21,457.020-	PAID DOWN 21,457.02 SHARES/UNITS AT 100 ON TRADE DATE 9/12/24 TO SETTLE 10/15/24 COMMISSION $0.00 16258703	0.00	21,457.02	21,586.93-	129.91-
10/29/24	2,163.420-	PAID DOWN 2,163.42 SHARES/UNITS AT 100 ON TRADE DATE 10/11/24 TO SETTLE 10/29/24 COMMISSION $0.00 16258703	0.00	2,163.42	2,176.52-	13.10-
11/13/24	6,738.040-	PAID DOWN 6,738.04 SHARES/UNITS AT 100 ON TRADE DATE 11/13/24 TO SETTLE 11/13/24 COMMISSION $0.00 16258703	0.00	6,738.04	6,778.84-	40.80-
12/12/24	11,017.920-	PAID DOWN 11,017.92 SHARES/UNITS AT 100 ON TRADE DATE 12/12/24 TO SETTLE 12/12/24 COMMISSION $0.00 16258703	0.00	11,017.92	11,084.63-	66.71-
	40,373.930-	ASSET TOTAL	0.00	40,373.93	40,618.38-	244.45-
		CITIGROUP COML CMO 3.197% 8/15/50 CUSIP 17326CAY0				
11/19/24	62,897.040-	SOLD 62,897.04 SHARES/UNITS AT 95.625 ON TRADE DATE 11/19/24 TO SETTLE 11/20/24 COMMISSION $0.00 MORGAN STANLEY & CO. 62,897.04 PAR VALUE AT 95.62500236 % 16258702	0.00	60,145.30	60,332.03-	186.73-
	62,897.040-	ASSET TOTAL	0.00	60,145.30	60,332.03-	186.73-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		CITIGROUP COMM CMO 3.442% 4/14/50 CUSIP 17325HBN3				
3/14/25	569.520-	PAID DOWN 569.52 SHARES/UNITS AT 4.4301 ON TRADE DATE 3/14/25 TO SETTLE 3/14/25 COMMISSION $0.00 16258702	0.00	569.52	542.87-	26.65
	569.520-	ASSET TOTAL	0.00	569.52	542.87-	26.65
		CITIGROUP COMMERCIAL 3.137% 2/10/48 CUSIP 17323CAE7				
10/11/24	5,714.890-	PAID DOWN 5,714.89 SHARES/UNITS AT 100 ON TRADE DATE 10/11/24 TO SETTLE 10/11/24 COMMISSION $0.00 16258703	0.00	5,714.89	5,777.40-	62.51-
11/13/24	13,090.780-	PAID DOWN 13,090.78 SHARES/UNITS AT 100 ON TRADE DATE 11/13/24 TO SETTLE 11/13/24 COMMISSION $0.00 16258703	0.00	13,090.78	13,233.96-	143.18-
	18,805.670-	ASSET TOTAL	0.00	18,805.67	19,011.36-	205.69-
		CITIGROUP INC V-D 2.572% 6/03/31 CUSIP 172967MS7				
11/15/24	170,000.000-	SOLD 170,000 SHARES/UNITS AT 87.375 ON TRADE DATE 11/15/24 TO SETTLE 11/18/24 COMMISSION $0.00 MERRILL LYNCH, PIERCE, FENNER 170,000 PAR VALUE AT 87.375 % 16258702	0.00	148,537.50	152,619.50-	4,082.00-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	170,000.000-	ASSET TOTAL	0.00	148,537.50	152,619.50-	4,082.00-
		CITIGROUP INC V-D 3.785% 3/17/33 CUSIP 172967NN7				
11/04/24	30,000.000-	SOLD 30,000 SHARES/UNITS AT 90.848 ON TRADE DATE 11/04/24 TO SETTLE 11/05/24 COMMISSION $0.00 CITIGROUP GBL MKTS/SALOMON BRO 30,000 PAR VALUE AT 90.848 % 16258702	0.00	27,254.40	30,000.00-	2,745.60-
	30,000.000-	ASSET TOTAL	0.00	27,254.40	30,000.00-	2,745.60-
		CITIZENS BANK NA/RI 3.750% 2/18/26 CUSIP 17401QAU5				
11/14/24	250,000.000-	SOLD 250,000 SHARES/UNITS AT 98.505 ON TRADE DATE 11/14/24 TO SETTLE 11/15/24 COMMISSION $0.00 MERRILL LYNCH, PIERCE, FENNER 250,000 PAR VALUE AT 98.505 % 16258702	0.00	246,262.50	246,245.00-	17.50
	250,000.000-	ASSET TOTAL	0.00	246,262.50	246,245.00-	17.50
		CNH EQUIPMENT ABS 2.940% 7/15/27 CUSIP 12660DAC1				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/15/24	6,680.600-	PAID DOWN 6,680.6 SHARES/UNITS AT 1,811.8521 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 16258703	0.00	6,680.60	6,680.11-	0.49
11/15/24	10,865.810-	PAID DOWN 10,865.81 SHARES/UNITS AT 1,113.9767 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 16258703	0.00	10,865.81	10,865.01-	0.80
12/16/24	10,134.030-	PAID DOWN 10,134.03 SHARES/UNITS AT 662.987 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 16258703	0.00	10,134.03	10,133.28-	0.75
1/15/25	16,338.620-	PAID DOWN 16,338.62 SHARES/UNITS AT 1,059.5139 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 16258703	0.00	16,338.62	16,337.41-	1.21
2/18/25	17,653.220-	PAID DOWN 17,653.22 SHARES/UNITS AT 1,269.8133 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 16258703	0.00	17,653.22	17,651.92-	1.30
3/17/25	6,140.960-	PAID DOWN 6,140.96 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 16258703	0.00	6,140.96	6,140.51-	0.45
4/15/25	4,314.440-	PAID DOWN 4,314.44 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 16258703	0.00	4,314.44	4,314.12-	0.32

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/15/25	3,544.980-	PAID DOWN 3,544.98 SHARES/UNITS AT 9,908.6711 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 16258703	0.00	3,544.98	3,544.72-	0.26
6/16/25	2,843.050-	PAID DOWN 2,843.05 SHARES/UNITS AT 4,037.7468 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 16258703	0.00	2,843.05	2,842.84-	0.21
	78,515.710-	ASSET TOTAL	0.00	78,515.71	78,509.92-	5.79
		CNH INDUSTRIAL CAPIT 3.950% 5/23/25 CUSIP 12592BAN4				
5/23/25	30,000.000-	MATURED 30,000 SHARES/UNITS AT 100 ON TRADE DATE 5/23/25 TO SETTLE 5/23/25 COMMISSION $0.00 30,000 PAR VALUE AT 100 % 16258703	0.00	30,000.00	29,840.70-	159.30
	30,000.000-	ASSET TOTAL	0.00	30,000.00	29,840.70-	159.30
		CNH INDUSTRIAL CAPIT 5.450% 10/14/25 CUSIP 12592BAP9				
6/30/25	10,000.000-	SOLD 10,000 SHARES/UNITS AT 100.324 ON TRADE DATE 6/30/25 TO SETTLE 7/01/25 COMMISSION $0.00 MERRILL LYNCH, PIERCE, FENNER 10,000 PAR VALUE AT 100.324 % 16258703	0.00	10,032.40	9,934.90-	97.50

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	10,000.000-	ASSET TOTAL	0.00	10,032.40	9,934.90-	97.50
		CNH INDUSTRIAL NV 3.850% 11/15/27 CUSIP 12594KAB8				
6/04/25	40,000.000-	SOLD 40,000 SHARES/UNITS AT 98.809 ON TRADE DATE 6/04/25 TO SETTLE 6/05/25 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 40,000 PAR VALUE AT 98.809 % 16258703	0.00	39,523.60	39,210.80-	312.80
	40,000.000-	ASSET TOTAL	0.00	39,523.60	39,210.80-	312.80
		COMCAST CORP 3.300% 4/01/27 CUSIP 20030NDK4				
10/09/24	20,000.000-	SOLD 20,000 SHARES/UNITS AT 97.902 ON TRADE DATE 10/09/24 TO SETTLE 10/10/24 COMMISSION $0.00 BARCLAYS CAPITAL INC. FIXED IN 20,000 PAR VALUE AT 97.902 % 16258703	0.00	19,580.40	19,429.60-	150.80
	20,000.000-	ASSET TOTAL	0.00	19,580.40	19,429.60-	150.80
		COMCAST CORP 3.400% 4/01/30 CUSIP 20030NDG3				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/20/24	90,000.000-	SOLD 90,000 SHARES/UNITS AT 93.074 ON TRADE DATE 11/20/24 TO SETTLE 11/21/24 COMMISSION $0.00 MARKETAXESS CORPORATION 90,000 PAR VALUE AT 93.074 % 16258702	0.00	83,766.60	86,180.13-	2,413.53-
	90,000.000-	ASSET TOTAL	0.00	83,766.60	86,180.13-	2,413.53-
		COMM MTG TR CMO 3.078% 2/10/48 CUSIP 12629NAE5				
10/11/24	9,564.600-	PAID DOWN 9,564.6 SHARES/UNITS AT 100 ON TRADE DATE 10/11/24 TO SETTLE 10/11/24 COMMISSION $0.00 16258703	0.00	9,564.60	9,136.44-	428.16
11/13/24	11,141.970-	PAID DOWN 11,141.97 SHARES/UNITS AT 100 ON TRADE DATE 11/13/24 TO SETTLE 11/13/24 COMMISSION $0.00 16258703	0.00	11,141.97	10,643.20-	498.77
	20,706.570-	ASSET TOTAL	0.00	20,706.57	19,779.64-	926.93
		COMMONSPIRIT HEALTH 2.760% 10/01/24 CUSIP 20268JAA1				
10/01/24	10,000.000-	MATURED 10,000 SHARES/UNITS AT 100 ON TRADE DATE 10/01/24 TO SETTLE 10/01/24 COMMISSION $0.00 10,000 PAR VALUE AT 100 % 16258703	0.00	10,000.00	10,000.00-	0.00

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	10,000.000-	ASSET TOTAL	0.00	10,000.00	10,000.00-	0.00
		COMMONWEALTH EDISON 2.950% 8/15/27 CUSIP 202795JK7				
11/21/24	70,000.000-	SOLD 70,000 SHARES/UNITS AT 96.023 ON TRADE DATE 11/21/24 TO SETTLE 11/22/24 COMMISSION $0.00 CANTOR FITZGERALD & CO 70,000 PAR VALUE AT 96.023 % 16258703	0.00	67,216.10	67,265.80-	49.70-
	70,000.000-	ASSET TOTAL	0.00	67,216.10	67,265.80-	49.70-
		COMMONWEALTH EDISON 3.700% 8/15/28 CUSIP 202795JN1				
11/19/24	150,000.000-	SOLD 150,000 SHARES/UNITS AT 96.598 ON TRADE DATE 11/19/24 TO SETTLE 11/20/24 COMMISSION $0.00 MARKETAXESS CORPORATION 150,000 PAR VALUE AT 96.598 % 16258702	0.00	144,897.00	153,861.00-	8,964.00-
	150,000.000-	ASSET TOTAL	0.00	144,897.00	153,861.00-	8,964.00-
		CONN LIGHT & PWR 4.650% 1/01/29 CUSIP 207597ER2				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/18/24	100,000.000-	SOLD 100,000 SHARES/UNITS AT 99.489 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 COMMISSION $0.00 MERRILL LYNCH, PIERCE, FENNER 100,000 PAR VALUE AT 99.489 % 16258702	0.00	99,489.00	99,793.00-	304.00-
	100,000.000-	ASSET TOTAL	0.00	99,489.00	99,793.00-	304.00-
		CONNECTICUT LIGHT & 3.200% 3/15/27 CUSIP 207597EJ0				
3/25/25	20,000.000-	SOLD 20,000 SHARES/UNITS AT 97.783 ON TRADE DATE 3/25/25 TO SETTLE 3/26/25 COMMISSION $0.00 PERSHING 20,000 PAR VALUE AT 97.783 % 16258703	0.00	19,556.60	19,439.40-	117.20
	20,000.000-	ASSET TOTAL	0.00	19,556.60	19,439.40-	117.20
		CONNECTICUT LIGHT & 6.350% 6/01/36 CUSIP 207597DV4				
11/14/24	60,000.000-	SOLD 60,000 SHARES/UNITS AT 109.521 ON TRADE DATE 11/14/24 TO SETTLE 11/15/24 COMMISSION $0.00 MERRILL LYNCH, PIERCE, FENNER 60,000 PAR VALUE AT 109.521 % 16258702	0.00	65,712.60	64,642.80-	1,069.80
	60,000.000-	ASSET TOTAL	0.00	65,712.60	64,642.80-	1,069.80

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		CONNECTICUT LT & PWR 4.950% 8/15/34 CUSIP 207597ES0				
2/11/25	10,000.000-	SOLD 10,000 SHARES/UNITS AT 97.594 ON TRADE DATE 2/11/25 TO SETTLE 2/12/25 COMMISSION $0.00 GOLDMAN SACHS 10,000 PAR VALUE AT 97.594 % 16258702	0.00	9,759.39	9,955.50-	196.11-
	10,000.000-	ASSET TOTAL	0.00	9,759.39	9,955.50-	196.11-
		CONNECTICUT ST HSG 5.750% 11/15/54 CUSIP 20775H3B7				
3/14/25	225,000.000-	SOLD 225,000 SHARES/UNITS AT 102.59 ON TRADE DATE 3/14/25 TO SETTLE 3/17/25 COMMISSION $0.00 FIRST TENNESSEE CAPITAL MARKET 225,000 PAR VALUE AT 102.59 % 16258702	0.00	230,827.50	233,921.25-	3,093.75-
	225,000.000-	ASSET TOTAL	0.00	230,827.50	233,921.25-	3,093.75-
		CONOCOPHILLIPS CO 2.400% 3/07/25 CUSIP 20826FAU0				
3/07/25	5,000.000-	MATURED 5,000 SHARES/UNITS AT 100 ON TRADE DATE 3/07/25 TO SETTLE 3/07/25 COMMISSION $0.00 5,000 PAR VALUE AT 100 % 16258703	0.00	5,000.00	4,994.10-	5.90

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	5,000.000-	ASSET TOTAL	0.00	5,000.00	4,994.10-	5.90
		CONSUMERS ENERGY CO 3.800% 11/15/28 CUSIP 210518DC7				
11/14/24	140,000.000-	SOLD 140,000 SHARES/UNITS AT 96.523 ON TRADE DATE 11/14/24 TO SETTLE 11/15/24 COMMISSION $0.00 PERSHING 140,000 PAR VALUE AT 96.523 % 16258702	0.00	135,132.20	138,791.80-	3,659.60-
	140,000.000-	ASSET TOTAL	0.00	135,132.20	138,791.80-	3,659.60-
		CONSUMERS ENERGY CO 4.650% 3/01/28 CUSIP 210518DS2				
4/14/25	30,000.000-	SOLD 30,000 SHARES/UNITS AT 100.729 ON TRADE DATE 4/14/25 TO SETTLE 4/15/25 COMMISSION $0.00 DEUTSCHE BANK SECURITIES INC. 30,000 PAR VALUE AT 100.729 % 16258703	0.00	30,218.70	29,944.20-	274.50
	30,000.000-	ASSET TOTAL	0.00	30,218.70	29,944.20-	274.50
		CONSUMERS ENERGY CO 4.700% 1/15/30 CUSIP 210518DX1				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/19/24	40,000.000-	SOLD 40,000 SHARES/UNITS AT 99.779 ON TRADE DATE 11/19/24 TO SETTLE 11/20/24 COMMISSION $0.00 MERRILL LYNCH, PIERCE, FENNER 40,000 PAR VALUE AT 99.779 % 16258702	0.00	39,911.60	39,910.00-	1.60
	40,000.000-	ASSET TOTAL	0.00	39,911.60	39,910.00-	1.60
		CONSUMERS ENERGY CO 4.900% 2/15/29 CUSIP 210518DV5				
11/18/24	80,000.000-	SOLD 80,000 SHARES/UNITS AT 100.573 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 COMMISSION $0.00 BARCLAYS CAPITAL INC. FIXED IN 80,000 PAR VALUE AT 100.573 % 16258702	0.00	80,458.40	79,960.00-	498.40
	80,000.000-	ASSET TOTAL	0.00	80,458.40	79,960.00-	498.40
		COTERRA ENERGY INC 3.900% 5/15/27 CUSIP 127097AG8				
11/20/24	70,000.000-	SOLD 70,000 SHARES/UNITS AT 97.656 ON TRADE DATE 11/20/24 TO SETTLE 11/21/24 COMMISSION $0.00 PERSHING 70,000 PAR VALUE AT 97.656 % 16258702	0.00	68,359.20	68,811.75-	452.55-
	70,000.000-	ASSET TOTAL	0.00	68,359.20	68,811.75-	452.55-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		COUNTRYWIDE ASSET-BA 5.627% 7/25/27 CUSIP 126685DW3				
12/30/24	377.170-	PAID DOWN 377.17 SHARES/UNITS AT 100 ON TRADE DATE 12/26/24 TO SETTLE 12/30/24 COMMISSION $0.00 16258702	0.00	377.17	1.00-	376.17
	377.170-	ASSET TOTAL	0.00	377.17	1.00-	376.17
		CSAIL COMMERCIAL MO 3.8079% 11/15/48 CUSIP 12635RAX6				
5/16/25	15,967.640-	PAID DOWN 15,967.64 SHARES/UNITS AT 100 ON TRADE DATE 5/16/25 TO SETTLE 5/16/25 COMMISSION $0.00 16258703	0.00	15,967.64	16,337.93-	370.29-
6/17/25	9,406.090-	PAID DOWN 9,406.09 SHARES/UNITS AT 100 ON TRADE DATE 6/17/25 TO SETTLE 6/17/25 COMMISSION $0.00 16258703	0.00	9,406.09	9,624.22-	218.13-
	25,373.730-	ASSET TOTAL	0.00	25,373.73	25,962.15-	588.42-
		CUMMINS INC 4.250% 5/09/28 CUSIP 231021AY2				
5/27/25	10,000.000-	SOLD 10,000 SHARES/UNITS AT 99.995 ON TRADE DATE 5/27/25 TO SETTLE 5/28/25 COMMISSION $0.00 BARCLAYS CAPITAL INC. FIXED IN 10,000 PAR VALUE AT 99.995 % 16258703	0.00	9,999.50	9,993.00-	6.50

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	10,000.000-	ASSET TOTAL	0.00	9,999.50	9,993.00-	6.50
		CVS HEALTH CORP 5.125% 2/21/30 CUSIP 126650DT4				
11/18/24	170,000.000-	SOLD 170,000 SHARES/UNITS AT 99.018 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 COMMISSION $0.00 BANC OF AMERICA SECURITIES LLC 170,000 PAR VALUE AT 99.018 % 16258702	0.00	168,330.60	168,866.10-	535.50-
	170,000.000-	ASSET TOTAL	0.00	168,330.60	168,866.10-	535.50-
		DOMINION ENERGY SOUT 2.300% 12/01/31 CUSIP 25731VAA2				
11/20/24	100,000.000-	SOLD 100,000 SHARES/UNITS AT 84.196 ON TRADE DATE 11/20/24 TO SETTLE 11/21/24 COMMISSION $0.00 DEUTSCHE BANK SECURITIES INC. 100,000 PAR VALUE AT 84.196 % 16258702	0.00	84,196.00	90,547.06-	6,351.06-
	100,000.000-	ASSET TOTAL	0.00	84,196.00	90,547.06-	6,351.06-
		DTE ELECT SEC II 5.970% 3/01/33 CUSIP 23346TAA9				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/03/25	4,993.260-	PAID DOWN 4,993.26 SHARES/UNITS AT 100 ON TRADE DATE 3/01/25 TO SETTLE 3/03/25 COMMISSION $0.00 16258702	0.00	4,993.26	4,991.51-	1.75
	4,993.260-	ASSET TOTAL	0.00	4,993.26	4,991.51-	1.75
		DTE ELECTRIC CO 1.900% 4/01/28 CUSIP 23338VAN6				
3/25/25	90,000.000-	SOLD 90,000 SHARES/UNITS AT 93.138 ON TRADE DATE 3/25/25 TO SETTLE 3/26/25 COMMISSION $0.00 PERSHING 90,000 PAR VALUE AT 93.138 % 16258703	0.00	83,824.20	82,734.00-	1,090.20
	90,000.000-	ASSET TOTAL	0.00	83,824.20	82,734.00-	1,090.20
		DTE ELECTRIC CO 2.625% 3/01/31 CUSIP 23338VAM8				
11/19/24	40,000.000-	SOLD 40,000 SHARES/UNITS AT 88.347 ON TRADE DATE 11/19/24 TO SETTLE 11/20/24 COMMISSION $0.00 CITIGROUP GBL MKTS/SALOMON BRO 40,000 PAR VALUE AT 88.347 % 16258702	0.00	35,338.80	39,932.80-	4,594.00-
	40,000.000-	ASSET TOTAL	0.00	35,338.80	39,932.80-	4,594.00-
		DTE ELECTRIC CO 3.000% 3/01/32 CUSIP 23338VAQ9				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/18/24	90,000.000-	SOLD 90,000 SHARES/UNITS AT 88.057 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 COMMISSION $0.00 MARKETAXESS CORPORATION 90,000 PAR VALUE AT 88.057 % 16258702	0.00	79,251.30	89,636.40-	10,385.10-
	90,000.000-	ASSET TOTAL	0.00	79,251.30	89,636.40-	10,385.10-
		DTE ELECTRIC CO 4.250% 5/14/27 CUSIP 23338VAW6				
5/13/25	10,000.000-	SOLD 10,000 SHARES/UNITS AT 99.818 ON TRADE DATE 5/13/25 TO SETTLE 5/14/25 COMMISSION $0.00 PERSHING 10,000 PAR VALUE AT 99.818 % 16258703	0.00	9,981.80	9,991.80-	10.00-
	10,000.000-	ASSET TOTAL	0.00	9,981.80	9,991.80-	10.00-
		DUKE ENERGY CAROLINA 2.450% 8/15/29 CUSIP 26442CAY0				
11/15/24	80,000.000-	SOLD 80,000 SHARES/UNITS AT 90.1 ON TRADE DATE 11/15/24 TO SETTLE 11/18/24 COMMISSION $0.00 DEUTSCHE BANK SECURITIES INC. 80,000 PAR VALUE AT 90.1 % 16258702	0.00	72,080.00	66,931.20-	5,148.80
	80,000.000-	ASSET TOTAL	0.00	72,080.00	66,931.20-	5,148.80

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		DUKE ENERGY CAROLINA 4.850% 3/15/30 CUSIP 26442CBP8				
4/22/25	60,000.000-	SOLD 60,000 SHARES/UNITS AT 100.947 ON TRADE DATE 4/22/25 TO SETTLE 4/23/25 COMMISSION $0.00 MORGAN STANLEY & CO. 60,000 PAR VALUE AT 100.947 % 16258702	0.00	60,568.20	60,152.40-	415.80
	60,000.000-	ASSET TOTAL	0.00	60,568.20	60,152.40-	415.80
		DUKE ENERGY FLORIDA 2.400% 12/15/31 CUSIP 26444HAK7				
4/25/25	60,000.000-	SOLD 60,000 SHARES/UNITS AT 87.144 ON TRADE DATE 4/25/25 TO SETTLE 4/28/25 COMMISSION $0.00 GOLDMAN SACHS 60,000 PAR VALUE AT 87.144 % 16258702	0.00	52,286.40	59,909.40-	7,623.00-
	60,000.000-	ASSET TOTAL	0.00	52,286.40	59,909.40-	7,623.00-
		DUKE ENERGY FLORIDA 3.200% 1/15/27 CUSIP 26444HAC5				
11/06/24	20,000.000-	SOLD 20,000 SHARES/UNITS AT 97.223 ON TRADE DATE 11/06/24 TO SETTLE 11/07/24 COMMISSION $0.00 PERSHING 20,000 PAR VALUE AT 97.223 % 16258703	0.00	19,444.60	19,484.20-	39.60-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	20,000.000-	ASSET TOTAL	0.00	19,444.60	19,484.20-	39.60-
		DUKE ENERGY PROGRESS 2.000% 8/15/31 CUSIP 26442UAL8				
11/18/24	40,000.000-	SOLD 40,000 SHARES/UNITS AT 83.149 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 COMMISSION $0.00 BARCLAYS CAPITAL INC. FIXED IN 40,000 PAR VALUE AT 83.149 % 16258702	0.00	33,259.60	39,931.60-	6,672.00-
	40,000.000-	ASSET TOTAL	0.00	33,259.60	39,931.60-	6,672.00-
		DUKE ENERGY PROGRESS 3.450% 3/15/29 CUSIP 26442UAH7				
11/18/24	50,000.000-	SOLD 50,000 SHARES/UNITS AT 95.086 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 COMMISSION $0.00 MERRILL LYNCH, PIERCE, FENNER 50,000 PAR VALUE AT 95.086 % 16258702	0.00	47,543.00	54,949.00-	7,406.00-
	50,000.000-	ASSET TOTAL	0.00	47,543.00	54,949.00-	7,406.00-
		DUKE ENERGY PROGRESS 3.700% 9/01/28 CUSIP 26442UAG9				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/19/24	30,000.000-	SOLD 30,000 SHARES/UNITS AT 96.591 ON TRADE DATE 11/19/24 TO SETTLE 11/20/24 COMMISSION $0.00 MARKETAXESS CORPORATION 30,000 PAR VALUE AT 96.591 % 16258702	0.00	28,977.30	29,994.30-	1,017.00-
	30,000.000-	ASSET TOTAL	0.00	28,977.30	29,994.30-	1,017.00-
		DUKE ENERGY PROGRESS 4.350% 3/06/27 CUSIP 26442UAT1				
3/12/25	30,000.000-	SOLD 30,000 SHARES/UNITS AT 100.108 ON TRADE DATE 3/12/25 TO SETTLE 3/13/25 COMMISSION $0.00 MITSUBISHI UFJ SECURITIES (USA 30,000 PAR VALUE AT 100.108 % 16258703	0.00	30,032.40	29,982.90-	49.50
	30,000.000-	ASSET TOTAL	0.00	30,032.40	29,982.90-	49.50
		ECOLAB INC 2.700% 11/01/26 CUSIP 278865AV2				
10/02/24	70,000.000-	SOLD 70,000 SHARES/UNITS AT 97.588 ON TRADE DATE 10/02/24 TO SETTLE 10/03/24 COMMISSION $0.00 SOUTHWEST SECURITIES INC. 70,000 PAR VALUE AT 97.588 % 16258703	0.00	68,311.60	66,291.40-	2,020.20
	70,000.000-	ASSET TOTAL	0.00	68,311.60	66,291.40-	2,020.20

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		ENBRIDGE INC 2.500% 2/14/25 CUSIP 29250NBL8				
2/14/25	20,000.000-	MATURED 20,000 SHARES/UNITS AT 100 ON TRADE DATE 2/14/25 TO SETTLE 2/14/25 COMMISSION $0.00 20,000 PAR VALUE AT 100 % 16258703	0.00	20,000.00	20,010.90-	10.90-
	20,000.000-	ASSET TOTAL	0.00	20,000.00	20,010.90-	10.90-
		ENBRIDGE INC 4.250% 12/01/26 CUSIP 29250NAL9				
11/19/24	20,000.000-	SOLD 20,000 SHARES/UNITS AT 99.158 ON TRADE DATE 11/19/24 TO SETTLE 11/20/24 COMMISSION $0.00 WELLS FARGO SECURITIES, LLC 20,000 PAR VALUE AT 99.158 % 16258702	0.00	19,831.60	21,327.20-	1,495.60-
	20,000.000-	ASSET TOTAL	0.00	19,831.60	21,327.20-	1,495.60-
		ENBRIDGE INC 6.000% 11/15/28 CUSIP 29250NBX2				
11/18/24	100,000.000-	SOLD 100,000 SHARES/UNITS AT 104.033 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 COMMISSION $0.00 CITIGROUP GBL MKTS/SALOMON BRO 100,000 PAR VALUE AT 104.033 % 16258702	0.00	104,033.00	99,975.60-	4,057.40

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	100,000.000-	ASSET TOTAL	0.00	104,033.00	99,975.60-	4,057.40
		ENERGY TRANS 6.100% 12/01/28 CUSIP 29273VAS9				
11/18/24	100,000.000-	SOLD 100,000 SHARES/UNITS AT 104.133 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 COMMISSION $0.00 CITIGROUP GBL MKTS/SALOMON BRO 100,000 PAR VALUE AT 104.133 % 16258702	0.00	104,133.00	99,887.00-	4,246.00
	100,000.000-	ASSET TOTAL	0.00	104,133.00	99,887.00-	4,246.00
		ENTERGY ARKANSAS INC 4.000% 6/01/28 CUSIP 29364DAV2				
11/19/24	70,000.000-	SOLD 70,000 SHARES/UNITS AT 97.619 ON TRADE DATE 11/19/24 TO SETTLE 11/20/24 COMMISSION $0.00 DEUTSCHE BANK SECURITIES INC. 70,000 PAR VALUE AT 97.619 % 16258702	0.00	68,333.30	71,421.00-	3,087.70-
	70,000.000-	ASSET TOTAL	0.00	68,333.30	71,421.00-	3,087.70-
		ENTERGY MISSISSIPPI 2.850% 6/01/28 CUSIP 29364NAT5				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/18/24	180,000.000-	SOLD 180,000 SHARES/UNITS AT 93.702 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 COMMISSION $0.00 PERSHING 180,000 PAR VALUE AT 93.702 % 16258702	0.00	168,663.60	165,414.40-	3,249.20
	180,000.000-	ASSET TOTAL	0.00	168,663.60	165,414.40-	3,249.20
		ENTERPRISE PRODUCTS 2.800% 1/31/30 CUSIP 29379VBX0				
4/21/25	10,000.000-	SOLD 10,000 SHARES/UNITS AT 92.362 ON TRADE DATE 4/21/25 TO SETTLE 4/22/25 COMMISSION $0.00 BANC OF AMERICA SECURITIES LLC 10,000 PAR VALUE AT 92.362 % 16258702	0.00	9,236.20	10,721.10-	1,484.90-
	10,000.000-	ASSET TOTAL	0.00	9,236.20	10,721.10-	1,484.90-
		EQUIFAX INC 2.600% 12/15/25 CUSIP 294429AR6				
2/26/25	30,000.000-	SOLD 30,000 SHARES/UNITS AT 98.484 ON TRADE DATE 2/26/25 TO SETTLE 2/27/25 COMMISSION $0.00 CANTOR FITZGERALD & CO 30,000 PAR VALUE AT 98.484 % 16258703	0.00	29,545.20	28,070.10-	1,475.10
	30,000.000-	ASSET TOTAL	0.00	29,545.20	28,070.10-	1,475.10

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		EQUIFAX INC 5.100% 6/01/28 CUSIP 294429AW5				
11/18/24	50,000.000-	SOLD 50,000 SHARES/UNITS AT 100.434 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 COMMISSION $0.00 MERRILL LYNCH, PIERCE, FENNER 50,000 PAR VALUE AT 100.434 % 16258702	0.00	50,217.00	49,851.50-	365.50
	50,000.000-	ASSET TOTAL	0.00	50,217.00	49,851.50-	365.50
		ERP OPERATING LP 4.150% 12/01/28 CUSIP 26884ABK8				
11/19/24	130,000.000-	SOLD 130,000 SHARES/UNITS AT 98.054 ON TRADE DATE 11/19/24 TO SETTLE 11/20/24 COMMISSION $0.00 PERSHING 130,000 PAR VALUE AT 98.054 % 16258702	0.00	127,470.20	136,319.30-	8,849.10-
	130,000.000-	ASSET TOTAL	0.00	127,470.20	136,319.30-	8,849.10-
		ETHIOPIAN LEASING 20 2.566% 8/14/26 CUSIP 29766DAG9				
11/14/24	2,787.730-	PAID DOWN 2,787.73 SHARES/UNITS AT 100 ON TRADE DATE 11/14/24 TO SETTLE 11/14/24 COMMISSION $0.00 16258703	0.00	2,787.73	2,945.52-	157.79-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/14/25	2,805.610-	PAID DOWN 2,805.61 SHARES/UNITS AT 100 ON TRADE DATE 2/14/25 TO SETTLE 2/14/25 COMMISSION $0.00 16258703	0.00	2,805.61	2,964.41-	158.80-
5/14/25	2,823.600-	PAID DOWN 2,823.6 SHARES/UNITS AT 100 ON TRADE DATE 5/14/25 TO SETTLE 5/14/25 COMMISSION $0.00 16258703	0.00	2,823.60	2,983.42-	159.82-
	8,416.940-	ASSET TOTAL	0.00	8,416.94	8,893.35-	476.41-
		EVERGY METRO 2.250% 6/01/30 CUSIP 30037DAA3				
11/18/24	160,000.000-	SOLD 160,000 SHARES/UNITS AT 86.866 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 COMMISSION $0.00 BARCLAYS CAPITAL INC. FIXED IN 160,000 PAR VALUE AT 86.866 % 16258702	0.00	138,985.60	136,724.00-	2,261.60
	160,000.000-	ASSET TOTAL	0.00	138,985.60	136,724.00-	2,261.60
		EXTRA SPACE STORAGE 5.500% 7/01/30 CUSIP 30225VAK3				
11/18/24	110,000.000-	SOLD 110,000 SHARES/UNITS AT 101.816 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 COMMISSION $0.00 BARCLAYS CAPITAL INC. FIXED IN 110,000 PAR VALUE AT 101.816 % 16258702	0.00	111,997.60	108,765.80-	3,231.80

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	110,000.000-	ASSET TOTAL	0.00	111,997.60	108,765.80-	3,231.80
		EXTRA SPACE STORAGE 5.700% 4/01/28 CUSIP 30225VAJ6				
12/02/24	40,000.000-	SOLD 40,000 SHARES/UNITS AT 102.91 ON TRADE DATE 12/02/24 TO SETTLE 12/03/24 COMMISSION $0.00 PERSHING 40,000 PAR VALUE AT 102.91 % 16258703	0.00	41,164.00	40,025.20-	1,138.80
	40,000.000-	ASSET TOTAL	0.00	41,164.00	40,025.20-	1,138.80
		FED HOME LN MTG CORP 2.500% 9/25/60 CUSIP 35563PWF2				
10/25/24	713.930-	PAID DOWN 713.93 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 16258703	0.00	713.93	743.76-	29.83-
11/25/24	683.380-	PAID DOWN 683.38 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 16258703	0.00	683.38	711.94-	28.56-
12/26/24	554.510-	PAID DOWN 554.51 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 16258703	0.00	554.51	577.68-	23.17-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/27/25	686.420-	PAID DOWN 686.42 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 16258703	0.00	686.42	715.10-	28.68-
2/25/25	620.820-	PAID DOWN 620.82 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 16258703	0.00	620.82	646.76-	25.94-
3/25/25	579.030-	PAID DOWN 579.03 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 16258703	0.00	579.03	603.23-	24.20-
4/25/25	546.170-	PAID DOWN 546.17 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 16258703	0.00	546.17	568.99-	22.82-
5/27/25	515.970-	PAID DOWN 515.97 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 16258703	0.00	515.97	537.53-	21.56-
6/25/25	549.150-	PAID DOWN 549.15 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 16258703	0.00	549.15	572.10-	22.95-
	5,449.380-	ASSET TOTAL	0.00	5,449.38	5,677.09-	227.71-

FED NATL MTG ASSN 5.500% 4/25/35
CUSIP 31394DJE1

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/25/24	117.490-	PAID DOWN 117.49 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 16258703	0.00	117.49	119.24-	1.75-
11/25/24	91.110-	PAID DOWN 91.11 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 16258703	0.00	91.11	92.47-	1.36-
12/26/24	114.280-	PAID DOWN 114.28 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 16258703	0.00	114.28	115.99-	1.71-
1/27/25	108.420-	PAID DOWN 108.42 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 16258703	0.00	108.42	110.04-	1.62-
2/25/25	159.960-	PAID DOWN 159.96 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 16258703	0.00	159.96	162.35-	2.39-
3/25/25	56.700-	PAID DOWN 56.7 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 16258703	0.00	56.70	57.55-	0.85-
4/25/25	122.570-	PAID DOWN 122.57 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 16258703	0.00	122.57	124.40-	1.83-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/27/25	168.550-	PAID DOWN 168.55 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 16258703	0.00	168.55	171.07-	2.52-
6/25/25	112.230-	PAID DOWN 112.23 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 16258703	0.00	112.23	113.90-	1.67-
	1,051.310-	ASSET TOTAL	0.00	1,051.31	1,067.01-	15.70-
		FEDEX CORP 3.100% 8/05/29 CUSIP 31428XBV7				
11/19/24	70,000.000-	SOLD 70,000 SHARES/UNITS AT 93.023 ON TRADE DATE 11/19/24 TO SETTLE 11/20/24 COMMISSION $0.00 MARKETAXESS CORPORATION 70,000 PAR VALUE AT 93.023 % 16258702	0.00	65,116.10	69,179.60-	4,063.50-
	70,000.000-	ASSET TOTAL	0.00	65,116.10	69,179.60-	4,063.50-
		FEDEX CORP 3.400% 2/15/28 CUSIP 31428XBP0				
1/15/25	20,000.000-	SOLD 20,000 SHARES/UNITS AT 95.586 ON TRADE DATE 1/15/25 TO SETTLE 1/16/25 COMMISSION $0.00 DEUTSCHE BANK SECURITIES INC. 20,000 PAR VALUE AT 95.586 % 16258703	0.00	19,117.20	19,344.60-	227.40-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	20,000.000-	ASSET TOTAL	0.00	19,117.20	19,344.60-	227.40-
		FHLMC #1G2603 V-M 7.6076% 10/01/36 CUSIP 3128QS3L8				
10/15/24	27.550-	PAID DOWN 27.55 SHARES/UNITS AT 100 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/24 16258703	0.00	27.55	27.73-	0.18-
11/15/24	30.580-	PAID DOWN 30.58 SHARES/UNITS AT 100 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/24 16258703	0.00	30.58	30.79-	0.21-
12/16/24	30.780-	PAID DOWN 30.78 SHARES/UNITS AT 100 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/24 16258703	0.00	30.78	30.99-	0.21-
1/15/25	13.900-	PAID DOWN 13.9 SHARES/UNITS AT 100 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/25 16258703	0.00	13.90	13.99-	0.09-
2/18/25	609.900-	PAID DOWN 609.9 SHARES/UNITS AT 100 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/25 16258703	0.00	609.90	613.99-	4.09-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/17/25	137.200-	PAID DOWN 137.2 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/25 16258703	0.00	137.20	138.12-	0.92-
4/15/25	12.790-	PAID DOWN 12.79 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 MARCH FHLMC DUE 4/15/25 16258703	0.00	12.79	12.88-	0.09-
5/15/25	118.030-	PAID DOWN 118.03 SHARES/UNITS AT 100 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 APRIL FHLMC DUE 5/15/25 16258703	0.00	118.03	118.82-	0.79-
6/16/25	28.340-	PAID DOWN 28.34 SHARES/UNITS AT 100 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 MAY FHLMC DUE 6/15/25 16258703	0.00	28.34	28.53-	0.19-
	1,009.070-	ASSET TOTAL	0.00	1,009.07	1,015.84-	6.77-
		FHLMC #2B2518 V-M 6.77942% 5/01/44 CUSIP 31326GYP5				
10/15/24	31.500-	PAID DOWN 31.5 SHARES/UNITS AT 100 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/24 16258703	0.00	31.50	32.30-	0.80-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/15/24	2,170.510-	PAID DOWN 2,170.51 SHARES/UNITS AT 100 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/24 16258703	0.00	2,170.51	2,225.45-	54.94-
12/16/24	27.600-	PAID DOWN 27.6 SHARES/UNITS AT 100 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/24 16258703	0.00	27.60	28.30-	0.70-
1/15/25	27.780-	PAID DOWN 27.78 SHARES/UNITS AT 100 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/25 16258703	0.00	27.78	28.48-	0.70-
2/18/25	27.960-	PAID DOWN 27.96 SHARES/UNITS AT 100 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/25 16258703	0.00	27.96	28.67-	0.71-
3/17/25	28.130-	PAID DOWN 28.13 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/25 16258703	0.00	28.13	28.84-	0.71-
4/15/25	40.410-	PAID DOWN 40.41 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 MARCH FHLMC DUE 4/15/25 16258703	0.00	40.41	41.43-	1.02-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/15/25	19.960-	PAID DOWN 19.96 SHARES/UNITS AT 100 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 APRIL FHLMC DUE 5/15/25 16258703	0.00	19.96	20.47-	0.51-
6/16/25	21.090-	PAID DOWN 21.09 SHARES/UNITS AT 100 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 MAY FHLMC DUE 6/15/25 16258703	0.00	21.09	21.62-	0.53-
	2,394.940-	ASSET TOTAL	0.00	2,394.94	2,455.56-	60.62-
		FHLMC #2B2972 V-M 7.35299% 8/01/44 CUSIP 31326HJR6				
10/15/24	4.730-	PAID DOWN 4.73 SHARES/UNITS AT 100 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/24 16258703	0.00	4.73	4.84-	0.11-
11/15/24	0.500-	PAID DOWN 0.5 SHARES/UNITS AT 100 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/24 16258703	0.00	0.50	0.51-	0.01-
12/16/24	2.450-	PAID DOWN 2.45 SHARES/UNITS AT 100 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/24 16258703	0.00	2.45	2.51-	0.06-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/15/25	2.460-	PAID DOWN 2.46 SHARES/UNITS AT 100 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/25 16258703	0.00	2.46	2.52-	0.06-
2/18/25	2.480-	PAID DOWN 2.48 SHARES/UNITS AT 100 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/25 16258703	0.00	2.48	2.54-	0.06-
3/17/25	4.490-	PAID DOWN 4.49 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/25 16258703	0.00	4.49	4.60-	0.11-
4/15/25	2.530-	PAID DOWN 2.53 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 MARCH FHLMC DUE 4/15/25 16258703	0.00	2.53	2.59-	0.06-
5/15/25	0.530-	PAID DOWN 0.53 SHARES/UNITS AT 100 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 APRIL FHLMC DUE 5/15/25 16258703	0.00	0.53	0.54-	0.01-
6/16/25	2.550-	PAID DOWN 2.55 SHARES/UNITS AT 100 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 MAY FHLMC DUE 6/15/25 16258703	0.00	2.55	2.61-	0.06-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	22.720-	ASSET TOTAL	0.00	22.72	23.26-	0.54-
		FHLMC #2B4151 V-M 6.62853% 5/01/45 CUSIP 31326JTG5				
10/15/24	22.110-	PAID DOWN 22.11 SHARES/UNITS AT 100 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/24 16258703	0.00	22.11	22.63-	0.52-
11/15/24	991.120-	PAID DOWN 991.12 SHARES/UNITS AT 100 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/24 16258703	0.00	991.12	1,014.35-	23.23-
12/16/24	224.250-	PAID DOWN 224.25 SHARES/UNITS AT 100 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/24 16258703	0.00	224.25	229.51-	5.26-
1/15/25	28.710-	PAID DOWN 28.71 SHARES/UNITS AT 100 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/25 16258703	0.00	28.71	29.38-	0.67-
2/18/25	32.360-	PAID DOWN 32.36 SHARES/UNITS AT 100 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/25 16258703	0.00	32.36	33.12-	0.76-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/17/25	19.700-	PAID DOWN 19.7 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/25 16258703	0.00	19.70	20.16-	0.46-
4/15/25	18.310-	PAID DOWN 18.31 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 MARCH FHLMC DUE 4/15/25 16258703	0.00	18.31	18.74-	0.43-
5/15/25	17.610-	PAID DOWN 17.61 SHARES/UNITS AT 100 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 APRIL FHLMC DUE 5/15/25 16258703	0.00	17.61	18.02-	0.41-
6/16/25	19.640-	PAID DOWN 19.64 SHARES/UNITS AT 100 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 MAY FHLMC DUE 6/15/25 16258703	0.00	19.64	20.10-	0.46-
	1,373.810-	ASSET TOTAL	0.00	1,373.81	1,406.01-	32.20-
		FHLMC #2B4644 V-M 7.32715% 9/01/45 CUSIP 31326KER4				
10/15/24	48.270-	PAID DOWN 48.27 SHARES/UNITS AT 100 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/24 16258703	0.00	48.27	49.34-	1.07-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/15/24	122.800-	PAID DOWN 122.8 SHARES/UNITS AT 100 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/24 16258703	0.00	122.80	125.52-	2.72-
12/16/24	80.760-	PAID DOWN 80.76 SHARES/UNITS AT 100 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/24 16258703	0.00	80.76	82.55-	1.79-
1/15/25	102.490-	PAID DOWN 102.49 SHARES/UNITS AT 100 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/25 16258703	0.00	102.49	104.76-	2.27-
2/18/25	27.400-	PAID DOWN 27.4 SHARES/UNITS AT 100 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/25 16258703	0.00	27.40	28.01-	0.61-
3/17/25	24.510-	PAID DOWN 24.51 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/25 16258703	0.00	24.51	25.05-	0.54-
4/15/25	24.670-	PAID DOWN 24.67 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 MARCH FHLMC DUE 4/15/25 16258703	0.00	24.67	25.22-	0.55-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/15/25	98.770-	PAID DOWN 98.77 SHARES/UNITS AT 100 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 APRIL FHLMC DUE 5/15/25 16258703	0.00	98.77	100.96-	2.19-
6/16/25	19.610-	PAID DOWN 19.61 SHARES/UNITS AT 100 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 MAY FHLMC DUE 6/15/25 16258703	0.00	19.61	20.04-	0.43-
	549.280-	ASSET TOTAL	0.00	549.28	561.45-	12.17-
		FHLMC #2B5726 V-M 6.297% 11/01/46 CUSIP 31326LLF0				
10/15/24	27.860-	PAID DOWN 27.86 SHARES/UNITS AT 100 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/24 16258703	0.00	27.86	28.59-	0.73-
11/15/24	11.740-	PAID DOWN 11.74 SHARES/UNITS AT 100 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/24 16258703	0.00	11.74	12.05-	0.31-
12/16/24	106.280-	PAID DOWN 106.28 SHARES/UNITS AT 100 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/24 16258703	0.00	106.28	109.07-	2.79-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/15/25	12.460-	PAID DOWN 12.46 SHARES/UNITS AT 100 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/25 16258703	0.00	12.46	12.79-	0.33-
2/18/25	16.580-	PAID DOWN 16.58 SHARES/UNITS AT 100 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/25 16258703	0.00	16.58	17.02-	0.44-
3/17/25	11.300-	PAID DOWN 11.3 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/25 16258703	0.00	11.30	11.60-	0.30-
4/15/25	16.750-	PAID DOWN 16.75 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 MARCH FHLMC DUE 4/15/25 16258703	0.00	16.75	17.19-	0.44-
5/15/25	11.460-	PAID DOWN 11.46 SHARES/UNITS AT 100 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 APRIL FHLMC DUE 5/15/25 16258703	0.00	11.46	11.76-	0.30-
6/16/25	11.530-	PAID DOWN 11.53 SHARES/UNITS AT 100 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 MAY FHLMC DUE 6/15/25 16258703	0.00	11.53	11.83-	0.30-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	225.960-	ASSET TOTAL	0.00	225.96	231.90-	5.94-
		FHLMC #2B5812 V-M 6.52201% 1/01/47 CUSIP 31326LN50				
10/15/24	33.850-	PAID DOWN 33.85 SHARES/UNITS AT 100 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/24 16258703	0.00	33.85	34.43-	0.58-
11/15/24	27.590-	PAID DOWN 27.59 SHARES/UNITS AT 100 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/24 16258703	0.00	27.59	28.07-	0.48-
12/16/24	1,173.440-	PAID DOWN 1,173.44 SHARES/UNITS AT 100 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/24 16258703	0.00	1,173.44	1,193.70-	20.26-
1/15/25	85.550-	PAID DOWN 85.55 SHARES/UNITS AT 100 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/25 16258703	0.00	85.55	87.03-	1.48-
2/18/25	28.600-	PAID DOWN 28.6 SHARES/UNITS AT 100 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/25 16258703	0.00	28.60	29.09-	0.49-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/17/25	25.110-	PAID DOWN 25.11 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/25 16258703	0.00	25.11	25.54-	0.43-
4/15/25	28.580-	PAID DOWN 28.58 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 MARCH FHLMC DUE 4/15/25 16258703	0.00	28.58	29.07-	0.49-
5/15/25	22.630-	PAID DOWN 22.63 SHARES/UNITS AT 100 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 APRIL FHLMC DUE 5/15/25 16258703	0.00	22.63	23.02-	0.39-
6/16/25	33.920-	PAID DOWN 33.92 SHARES/UNITS AT 100 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 MAY FHLMC DUE 6/15/25 16258703	0.00	33.92	34.51-	0.59-
	1,459.270-	ASSET TOTAL	0.00	1,459.27	1,484.46-	25.19-
		FHLMC #2B6612 V-M 6.61196% 11/01/47 CUSIP 31326MKZ5				
10/15/24	59.660-	PAID DOWN 59.66 SHARES/UNITS AT 100 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/24 16258703	0.00	59.66	59.69-	0.03-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/15/24	592.300-	PAID DOWN 592.3 SHARES/UNITS AT 100 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/24 16258703	0.00	592.30	592.58-	0.28-
12/16/24	33.070-	PAID DOWN 33.07 SHARES/UNITS AT 100 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/24 16258703	0.00	33.07	33.09-	0.02-
1/15/25	472.370-	PAID DOWN 472.37 SHARES/UNITS AT 100 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/25 16258703	0.00	472.37	472.59-	0.22-
2/18/25	93.180-	PAID DOWN 93.18 SHARES/UNITS AT 100 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/25 16258703	0.00	93.18	93.22-	0.04-
3/17/25	10.340-	PAID DOWN 10.34 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/25 16258703	0.00	10.34	10.34-	0.00
4/15/25	6.920-	PAID DOWN 6.92 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 MARCH FHLMC DUE 4/15/25 16258703	0.00	6.92	6.92-	0.00

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/15/25	388.110-	PAID DOWN 388.11 SHARES/UNITS AT 100 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 APRIL FHLMC DUE 5/15/25 16258703	0.00	388.11	388.29-	0.18-
6/16/25	10.590-	PAID DOWN 10.59 SHARES/UNITS AT 100 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 MAY FHLMC DUE 6/15/25 16258703	0.00	10.59	10.60-	0.01-
	1,666.540-	ASSET TOTAL	0.00	1,666.54	1,667.32-	0.78-
		FHLMC #2B6916 V-M 5.27495% 5/01/48 CUSIP 31326MVH3				
10/15/24	10.900-	PAID DOWN 10.9 SHARES/UNITS AT 100 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/24 16258703	0.00	10.90	11.11-	0.21-
11/15/24	12.080-	PAID DOWN 12.08 SHARES/UNITS AT 100 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/24 16258703	0.00	12.08	12.31-	0.23-
12/16/24	16.160-	PAID DOWN 16.16 SHARES/UNITS AT 100 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/24 16258703	0.00	16.16	16.47-	0.31-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/15/25	6.990-	PAID DOWN 6.99 SHARES/UNITS AT 100 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/25 16258703	0.00	6.99	7.12-	0.13-
2/18/25	9.050-	PAID DOWN 9.05 SHARES/UNITS AT 100 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/25 16258703	0.00	9.05	9.22-	0.17-
3/17/25	11.130-	PAID DOWN 11.13 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/25 16258703	0.00	11.13	11.34-	0.21-
4/15/25	908.220-	PAID DOWN 908.22 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 MARCH FHLMC DUE 4/15/25 16258703	0.00	908.22	925.50-	17.28-
5/15/25	6.290-	PAID DOWN 6.29 SHARES/UNITS AT 100 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 APRIL FHLMC DUE 5/15/25 16258703	0.00	6.29	6.41-	0.12-
6/16/25	6.520-	PAID DOWN 6.52 SHARES/UNITS AT 100 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 MAY FHLMC DUE 6/15/25 16258703	0.00	6.52	6.64-	0.12-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	987.340-	ASSET TOTAL	0.00	987.34	1,006.12-	18.78-
		FHLMC #2B7736 V-M 2.84401% 2/01/50 CUSIP 31326NSZ5				
10/15/24	86.720-	PAID DOWN 86.72 SHARES/UNITS AT 100 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/24 16258703	0.00	86.72	88.68-	1.96-
11/15/24	108.910-	PAID DOWN 108.91 SHARES/UNITS AT 100 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/24 16258703	0.00	108.91	111.38-	2.47-
12/16/24	119.060-	PAID DOWN 119.06 SHARES/UNITS AT 100 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/24 16258703	0.00	119.06	121.76-	2.70-
1/15/25	84.140-	PAID DOWN 84.14 SHARES/UNITS AT 100 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/25 16258703	0.00	84.14	86.05-	1.91-
2/18/25	94.170-	PAID DOWN 94.17 SHARES/UNITS AT 100 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/25 16258703	0.00	94.17	96.30-	2.13-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/17/25	113.310-	PAID DOWN 113.31 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/25 16258703	0.00	113.31	115.88-	2.57-
4/15/25	103.860-	PAID DOWN 103.86 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 MARCH FHLMC DUE 4/15/25 16258703	0.00	103.86	106.21-	2.35-
5/15/25	104.140-	PAID DOWN 104.14 SHARES/UNITS AT 100 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 APRIL FHLMC DUE 5/15/25 16258703	0.00	104.14	106.50-	2.36-
6/16/25	104.420-	PAID DOWN 104.42 SHARES/UNITS AT 100 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 MAY FHLMC DUE 6/15/25 16258703	0.00	104.42	106.79-	2.37-
	918.730-	ASSET TOTAL	0.00	918.73	939.55-	20.82-
		FHLMC #840623 V-M 6.69301% 5/01/47 CUSIP 31347AVQ4				
10/15/24	38.840-	PAID DOWN 38.84 SHARES/UNITS AT 100 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/24 16258703	0.00	38.84	38.71-	0.13

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/15/24	567.720-	PAID DOWN 567.72 SHARES/UNITS AT 100 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/24 16258703	0.00	567.72	565.86-	1.86
12/16/24	333.550-	PAID DOWN 333.55 SHARES/UNITS AT 100 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/24 16258703	0.00	333.55	332.46-	1.09
1/15/25	46.720-	PAID DOWN 46.72 SHARES/UNITS AT 100 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/25 16258703	0.00	46.72	46.57-	0.15
2/18/25	933.910-	PAID DOWN 933.91 SHARES/UNITS AT 100 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/25 16258703	0.00	933.91	930.84-	3.07
3/17/25	45.970-	PAID DOWN 45.97 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/25 16258703	0.00	45.97	45.82-	0.15
4/15/25	46.570-	PAID DOWN 46.57 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 MARCH FHLMC DUE 4/15/25 16258703	0.00	46.57	46.42-	0.15

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/15/25	1,374.230-	PAID DOWN 1,374.23 SHARES/UNITS AT 100 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 APRIL FHLMC DUE 5/15/25 16258703	0.00	1,374.23	1,369.72-	4.51
6/16/25	39.750-	PAID DOWN 39.75 SHARES/UNITS AT 100 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 MAY FHLMC DUE 6/15/25 16258703	0.00	39.75	39.62-	0.13
	3,427.260-	ASSET TOTAL	0.00	3,427.26	3,416.02-	11.24
		FHLMC PL #QE8086 4.000% 8/01/52 CUSIP 3133BH6X9				
10/25/24	4,834.020-	PAID DOWN 4,834.02 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/25/24 16258702	0.00	4,834.02	4,854.79-	20.77-
11/20/24	87,962.890-	SOLD 87,962.89 SHARES/UNITS AT 92.7695 ON TRADE DATE 11/20/24 TO SETTLE 11/21/24 COMMISSION $0.00 BANC OF AMERICA SECURITIES LLC 87,962.89 PAR VALUE AT 92.76952768 % 16258702	0.00	81,602.76	88,340.86-	6,738.10-
11/25/24	323.640-	PAID DOWN 323.64 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/25/24 16258702	0.00	323.64	325.03-	1.39-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/26/24	172.500-	PAID DOWN 172.5 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/25/24 16258702	0.00	172.50	173.24-	0.74-
1/27/25	204.630-	PAID DOWN 204.63 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/25/25 16258702	0.00	204.63	205.51-	0.88-
2/25/25	1,099.830-	PAID DOWN 1,099.83 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/25/25 16258702	0.00	1,099.83	1,104.56-	4.73-
3/25/25	160.610-	PAID DOWN 160.61 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/25/25 16258702	0.00	160.61	161.30-	0.69-
4/25/25	157.650-	PAID DOWN 157.65 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FHLMC DUE 4/25/25 16258702	0.00	157.65	158.33-	0.68-
5/27/25	153.690-	PAID DOWN 153.69 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FHLMC DUE 5/25/25 16258702	0.00	153.69	154.35-	0.66-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/25/25	2,705.560-	PAID DOWN 2,705.56 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FHLMC DUE 6/25/25 16258702	0.00	2,705.56	2,717.19-	11.63-
	97,775.020-	ASSET TOTAL	0.00	91,414.89	98,195.16-	6,780.27-
		FHLMC PL #QE8113 4.000% 8/01/52 CUSIP 3133BJAN2				
10/25/24	2,874.440-	PAID DOWN 2,874.44 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/25/24 16258702	0.00	2,874.44	2,881.40-	6.96-
11/20/24	93,613.460-	SOLD 93,613.46 SHARES/UNITS AT 92.6445 ON TRADE DATE 11/20/24 TO SETTLE 11/21/24 COMMISSION $0.00 BANC OF AMERICA SECURITIES LLC 93,613.46 PAR VALUE AT 92.64453481 % 16258702	0.00	86,727.75	93,840.18-	7,112.43-
11/25/24	326.130-	PAID DOWN 326.13 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/25/24 16258702	0.00	326.13	326.92-	0.79-
12/26/24	157.390-	PAID DOWN 157.39 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/25/24 16258702	0.00	157.39	157.77-	0.38-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/27/25	160.220-	PAID DOWN 160.22 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/25/25 16258702	0.00	160.22	160.61-	0.39-
2/25/25	1,351.420-	PAID DOWN 1,351.42 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/25/25 16258702	0.00	1,351.42	1,354.69-	3.27-
3/25/25	1,434.420-	PAID DOWN 1,434.42 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/25/25 16258702	0.00	1,434.42	1,437.89-	3.47-
4/25/25	170.180-	PAID DOWN 170.18 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FHLMC DUE 4/25/25 16258702	0.00	170.18	170.59-	0.41-
5/27/25	169.490-	PAID DOWN 169.49 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FHLMC DUE 5/25/25 16258702	0.00	169.49	169.90-	0.41-
6/25/25	2,574.870-	PAID DOWN 2,574.87 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FHLMC DUE 6/25/25 16258702	0.00	2,574.87	2,581.11-	6.24-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	102,832.020-	ASSET TOTAL	0.00	95,946.31	103,081.06-	7,134.75-
		FHLMC PL #QE9162 4.500% 9/01/52 CUSIP 3133BKFB0				
10/25/24	341.860-	PAID DOWN 341.86 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/25/24 16258702	0.00	341.86	342.74-	0.88-
11/20/24	144,025.890-	SOLD 144,025.89 SHARES/UNITS AT 94.9766 ON TRADE DATE 11/20/24 TO SETTLE 11/21/24 COMMISSION $0.00 BANC OF AMERICA SECURITIES LLC 144,025.89 PAR VALUE AT 94.97656421 % 16258702	0.00	136,790.84	144,397.22-	7,606.38-
11/26/24	207.970-	PAID DOWN 207.97 SHARES/UNITS AT 146,338.895 ON TRADE DATE 11/25/24 TO SETTLE 11/26/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/25/24 16258702	0.00	207.97	208.51-	0.54-
	144,575.720-	ASSET TOTAL	0.00	137,340.67	144,948.47-	7,607.80-
		FHLMC PL #RA6388 2.500% 12/01/51 CUSIP 3133KNCZ4				
10/25/24	2,621.930-	PAID DOWN 2,621.93 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/25/24 16258702	0.00	2,621.93	2,581.37-	40.56

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/20/24	152,277.800-	SOLD 152,277.8 SHARES/UNITS AT 83.3477 ON TRADE DATE 11/20/24 TO SETTLE 11/21/24 COMMISSION $0.00 CITIGROUP GBL MKTS/SALOMON BRO 152,277.8 PAR VALUE AT 83.34765858 % 16258702	0.00	126,919.98	149,922.25-	23,002.27-
11/25/24	2,592.480-	PAID DOWN 2,592.48 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/25/24 16258702	0.00	2,592.48	2,552.38-	40.10
12/26/24	1,240.120-	PAID DOWN 1,240.12 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/25/24 16258702	0.00	1,240.12	1,220.94-	19.18
1/27/25	999.290-	PAID DOWN 999.29 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/25/25 16258702	0.00	999.29	983.83-	15.46
2/25/25	1,132.130-	PAID DOWN 1,132.13 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/25/25 16258702	0.00	1,132.13	1,114.62-	17.51
3/25/25	1,076.820-	PAID DOWN 1,076.82 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/25/25 16258702	0.00	1,076.82	1,060.16-	16.66

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/25/25	956.390-	PAID DOWN 956.39 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FHLMC DUE 4/25/25 16258702	0.00	956.39	941.60-	14.79
5/27/25	1,265.330-	PAID DOWN 1,265.33 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FHLMC DUE 5/25/25 16258702	0.00	1,265.33	1,245.76-	19.57
6/25/25	1,170.950-	PAID DOWN 1,170.95 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FHLMC DUE 6/25/25 16258702	0.00	1,170.95	1,152.84-	18.11
	165,333.240-	ASSET TOTAL	0.00	139,975.42	162,775.75-	22,800.33-
		FHLMC PL #SD1165 4.500% 6/01/52 CUSIP 3132DNJJ3				
10/25/24	7,407.100-	PAID DOWN 7,407.1 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/25/24 16258702	0.00	7,407.10	7,334.19-	72.91
11/20/24	271,709.350-	SOLD 271,709.35 SHARES/UNITS AT 95.3867 ON TRADE DATE 11/20/24 TO SETTLE 11/21/24 COMMISSION $0.00 BANC OF AMERICA SECURITIES LLC 271,709.35 PAR VALUE AT 95.3867183 % 16258702	0.00	259,174.63	269,034.70-	9,860.07-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/25/24	952.190-	PAID DOWN 952.19 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/25/24 16258702	0.00	952.19	942.82-	9.37
12/26/24	465.780-	PAID DOWN 465.78 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/25/24 16258702	0.00	465.78	461.19-	4.59
1/27/25	500.360-	PAID DOWN 500.36 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/25/25 16258702	0.00	500.36	495.43-	4.93
2/25/25	502.110-	PAID DOWN 502.11 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/25/25 16258702	0.00	502.11	497.17-	4.94
3/25/25	482.870-	PAID DOWN 482.87 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/25/25 16258702	0.00	482.87	478.12-	4.75
4/25/25	3,557.070-	PAID DOWN 3,557.07 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FHLMC DUE 4/25/25 16258702	0.00	3,557.07	3,522.05-	35.02

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/27/25	9,640.380-	PAID DOWN 9,640.38 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FHLMC DUE 5/25/25 16258702	0.00	9,640.38	9,545.48-	94.90
6/25/25	3,506.750-	PAID DOWN 3,506.75 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FHLMC DUE 6/25/25 16258702	0.00	3,506.75	3,472.23-	34.52
	298,723.960-	ASSET TOTAL	0.00	286,189.24	295,783.38-	9,594.14-
		FHLMC PL #ZT1951 3.500% 5/01/49 CUSIP 3132AEEY8				
10/25/24	1,641.020-	PAID DOWN 1,641.02 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/25/24 16258702	0.00	1,641.02	1,466.85-	174.17
11/20/24	101,428.360-	SOLD 101,428.36 SHARES/UNITS AT 90.0156 ON TRADE DATE 11/20/24 TO SETTLE 11/21/24 COMMISSION $0.00 BNP PARIBAS SECURITIES CORP/BO 101,428.36 PAR VALUE AT 90.01562285 % 16258702	0.00	91,301.37	90,663.48-	637.89
11/25/24	1,726.650-	PAID DOWN 1,726.65 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/25/24 16258702	0.00	1,726.65	1,543.40-	183.25

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/26/24	510.470-	PAID DOWN 510.47 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/25/24 16258702	0.00	510.47	456.29-	54.18
1/27/25	1,048.470-	PAID DOWN 1,048.47 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/25/25 16258702	0.00	1,048.47	937.19-	111.28
2/25/25	571.930-	PAID DOWN 571.93 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/25/25 16258702	0.00	571.93	511.23-	60.70
3/25/25	718.510-	PAID DOWN 718.51 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/25/25 16258702	0.00	718.51	642.25-	76.26
4/25/25	839.540-	PAID DOWN 839.54 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FHLMC DUE 4/25/25 16258702	0.00	839.54	750.44-	89.10
5/27/25	680.880-	PAID DOWN 680.88 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FHLMC DUE 5/25/25 16258702	0.00	680.88	608.62-	72.26

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/25/25	561.140-	PAID DOWN 561.14 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FHLMC DUE 6/25/25 16258702	0.00	561.14	501.58-	59.56
	109,726.970-	ASSET TOTAL	0.00	99,599.98	98,081.33-	1,518.65
		FHLMC PL #2B1056 6.52562% 12/01/42 CUSIP 31326FE53				
10/15/24	256.080-	PAID DOWN 256.08 SHARES/UNITS AT 100 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/24 16258703	0.00	256.08	262.32-	6.24-
11/15/24	15.760-	PAID DOWN 15.76 SHARES/UNITS AT 100 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/24 16258703	0.00	15.76	16.14-	0.38-
12/16/24	16.800-	PAID DOWN 16.8 SHARES/UNITS AT 100 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/24 16258703	0.00	16.80	17.21-	0.41-
1/15/25	15.030-	PAID DOWN 15.03 SHARES/UNITS AT 100 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/25 16258703	0.00	15.03	15.40-	0.37-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/18/25	21.670-	PAID DOWN 21.67 SHARES/UNITS AT 100 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/25 16258703	0.00	21.67	22.20-	0.53-
3/17/25	849.930-	PAID DOWN 849.93 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/25 16258703	0.00	849.93	870.65-	20.72-
4/15/25	77.310-	PAID DOWN 77.31 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 MARCH FHLMC DUE 4/15/25 16258703	0.00	77.31	79.19-	1.88-
5/15/25	20.040-	PAID DOWN 20.04 SHARES/UNITS AT 100 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 APRIL FHLMC DUE 5/15/25 16258703	0.00	20.04	20.53-	0.49-
6/16/25	14.280-	PAID DOWN 14.28 SHARES/UNITS AT 100 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 MAY FHLMC DUE 6/15/25 16258703	0.00	14.28	14.63-	0.35-
	1,286.900-	ASSET TOTAL	0.00	1,286.90	1,318.27-	31.37-

FHLMC PL #2B2116 6.559% 1/01/44
CUSIP 31326GK54

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/15/24	2,190.480-	PAID DOWN 2,190.48 SHARES/UNITS AT 100 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/24 16258702	0.00	2,190.48	2,236.00-	45.52-
11/15/24	90.990-	PAID DOWN 90.99 SHARES/UNITS AT 100 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/24 16258702	0.00	90.99	92.88-	1.89-
12/16/24	95.820-	PAID DOWN 95.82 SHARES/UNITS AT 100 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/24 16258702	0.00	95.82	97.81-	1.99-
1/15/25	107.420-	PAID DOWN 107.42 SHARES/UNITS AT 100 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/25 16258702	0.00	107.42	109.65-	2.23-
2/18/25	82.540-	PAID DOWN 82.54 SHARES/UNITS AT 100 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/25 16258702	0.00	82.54	84.26-	1.72-
3/17/25	499.900-	PAID DOWN 499.9 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/25 16258702	0.00	499.90	510.29-	10.39-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/15/25	69.240-	PAID DOWN 69.24 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 MARCH FHLMC DUE 4/15/25 16258702	0.00	69.24	70.68-	1.44-
5/15/25	87.770-	PAID DOWN 87.77 SHARES/UNITS AT 100 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 APRIL FHLMC DUE 5/15/25 16258702	0.00	87.77	89.59-	1.82-
6/16/25	95.730-	PAID DOWN 95.73 SHARES/UNITS AT 100 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 MAY FHLMC DUE 6/15/25 16258702	0.00	95.73	97.72-	1.99-
	3,319.890-	ASSET TOTAL	0.00	3,319.89	3,388.88-	68.99-
		FHLMC PL #2B2701 6.267% 6/01/44 CUSIP 31326HAA2				
10/15/24	19.630-	PAID DOWN 19.63 SHARES/UNITS AT 100 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/24 16258703	0.00	19.63	20.13-	0.50-
11/15/24	36.540-	PAID DOWN 36.54 SHARES/UNITS AT 100 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/24 16258703	0.00	36.54	37.46-	0.92-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/16/24	17.880-	PAID DOWN 17.88 SHARES/UNITS AT 100 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/24 16258703	0.00	17.88	18.33-	0.45-
1/15/25	15.950-	PAID DOWN 15.95 SHARES/UNITS AT 100 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/25 16258703	0.00	15.95	16.35-	0.40-
2/18/25	22.170-	PAID DOWN 22.17 SHARES/UNITS AT 100 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/25 16258703	0.00	22.17	22.73-	0.56-
3/17/25	16.950-	PAID DOWN 16.95 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/25 16258703	0.00	16.95	17.38-	0.43-
4/15/25	16.160-	PAID DOWN 16.16 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 MARCH FHLMC DUE 4/15/25 16258703	0.00	16.16	16.57-	0.41-
5/15/25	17.290-	PAID DOWN 17.29 SHARES/UNITS AT 100 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 APRIL FHLMC DUE 5/15/25 16258703	0.00	17.29	17.73-	0.44-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/16/25	17.720-	PAID DOWN 17.72 SHARES/UNITS AT 100 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 MAY FHLMC DUE 6/15/25 16258703	0.00	17.72	18.17-	0.45-
	180.290-	ASSET TOTAL	0.00	180.29	184.85-	4.56-
		FHLMC PL #2B2915 7.350% 8/01/44 CUSIP 31326HGY4				
10/15/24	8.590-	PAID DOWN 8.59 SHARES/UNITS AT 100 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/24 16258703	0.00	8.59	8.79-	0.20-
11/15/24	8.710-	PAID DOWN 8.71 SHARES/UNITS AT 100 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/24 16258703	0.00	8.71	8.92-	0.21-
12/16/24	9.630-	PAID DOWN 9.63 SHARES/UNITS AT 100 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/24 16258703	0.00	9.63	9.86-	0.23-
1/15/25	7.680-	PAID DOWN 7.68 SHARES/UNITS AT 100 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/25 16258703	0.00	7.68	7.86-	0.18-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/18/25	6.990-	PAID DOWN 6.99 SHARES/UNITS AT 100 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/25 16258703	0.00	6.99	7.15-	0.16-
3/17/25	1,970.030-	PAID DOWN 1,970.03 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/25 16258703	0.00	1,970.03	2,016.51-	46.48-
4/15/25	3.520-	PAID DOWN 3.52 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 MARCH FHLMC DUE 4/15/25 16258703	0.00	3.52	3.60-	0.08-
5/15/25	3.550-	PAID DOWN 3.55 SHARES/UNITS AT 100 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 APRIL FHLMC DUE 5/15/25 16258703	0.00	3.55	3.63-	0.08-
6/16/25	2.190-	PAID DOWN 2.19 SHARES/UNITS AT 100 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 MAY FHLMC DUE 6/15/25 16258703	0.00	2.19	2.24-	0.05-
	2,020.890-	ASSET TOTAL	0.00	2,020.89	2,068.56-	47.67-

FHLMC PL #2B2916 7.35037% 8/01/44
CUSIP 31326HGZ1

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/15/24	8.810-	PAID DOWN 8.81 SHARES/UNITS AT 100 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/24 16258703	0.00	8.81	9.01-	0.20-
11/15/24	323.290-	PAID DOWN 323.29 SHARES/UNITS AT 100 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/24 16258703	0.00	323.29	330.79-	7.50-
12/16/24	11.020-	PAID DOWN 11.02 SHARES/UNITS AT 100 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/24 16258703	0.00	11.02	11.28-	0.26-
1/15/25	1,125.250-	PAID DOWN 1,125.25 SHARES/UNITS AT 100 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/25 16258703	0.00	1,125.25	1,151.36-	26.11-
2/18/25	11.120-	PAID DOWN 11.12 SHARES/UNITS AT 100 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/25 16258703	0.00	11.12	11.38-	0.26-
3/17/25	6.560-	PAID DOWN 6.56 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/25 16258703	0.00	6.56	6.71-	0.15-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/15/25	6.600-	PAID DOWN 6.6 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 MARCH FHLMC DUE 4/15/25 16258703	0.00	6.60	6.75-	0.15-
5/15/25	6.650-	PAID DOWN 6.65 SHARES/UNITS AT 100 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 APRIL FHLMC DUE 5/15/25 16258703	0.00	6.65	6.80-	0.15-
6/16/25	6.690-	PAID DOWN 6.69 SHARES/UNITS AT 100 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 MAY FHLMC DUE 6/15/25 16258703	0.00	6.69	6.85-	0.16-
	1,505.990-	ASSET TOTAL	0.00	1,505.99	1,540.93-	34.94-
		FHLMC PL #2B3003 7.40132% 8/01/44 CUSIP 31326HKQ6				
10/15/24	4.090-	PAID DOWN 4.09 SHARES/UNITS AT 100 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/24 16258703	0.00	4.09	4.19-	0.10-
11/15/24	3.270-	PAID DOWN 3.27 SHARES/UNITS AT 100 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/24 16258703	0.00	3.27	3.35-	0.08-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/16/24	3.290-	PAID DOWN 3.29 SHARES/UNITS AT 100 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/24 16258703	0.00	3.29	3.37-	0.08-
1/15/25	3.310-	PAID DOWN 3.31 SHARES/UNITS AT 100 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/25 16258703	0.00	3.31	3.39-	0.08-
2/18/25	3.340-	PAID DOWN 3.34 SHARES/UNITS AT 100 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/25 16258703	0.00	3.34	3.42-	0.08-
3/17/25	4.920-	PAID DOWN 4.92 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/25 16258703	0.00	4.92	5.04-	0.12-
4/15/25	1.820-	PAID DOWN 1.82 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 MARCH FHLMC DUE 4/15/25 16258703	0.00	1.82	1.86-	0.04-
5/15/25	3.400-	PAID DOWN 3.4 SHARES/UNITS AT 100 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 APRIL FHLMC DUE 5/15/25 16258703	0.00	3.40	3.48-	0.08-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/16/25	3.430-	PAID DOWN 3.43 SHARES/UNITS AT 100 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 MAY FHLMC DUE 6/15/25 16258703	0.00	3.43	3.51-	0.08-
	30.870-	ASSET TOTAL	0.00	30.87	31.61-	0.74-
		FHLMC PL #2B3360 6.941% 11/01/44 CUSIP 31326HWV2				
10/15/24	31.440-	PAID DOWN 31.44 SHARES/UNITS AT 100 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/24 16258703	0.00	31.44	31.78-	0.34-
11/15/24	58.960-	PAID DOWN 58.96 SHARES/UNITS AT 100 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/24 16258703	0.00	58.96	59.60-	0.64-
12/16/24	25.270-	PAID DOWN 25.27 SHARES/UNITS AT 100 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/24 16258703	0.00	25.27	25.54-	0.27-
1/15/25	25.400-	PAID DOWN 25.4 SHARES/UNITS AT 100 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/25 16258703	0.00	25.40	25.68-	0.28-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/18/25	19.250-	PAID DOWN 19.25 SHARES/UNITS AT 100 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/25 16258703	0.00	19.25	19.46-	0.21-
3/17/25	1,271.540-	PAID DOWN 1,271.54 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/25 16258703	0.00	1,271.54	1,285.34-	13.80-
4/15/25	21.370-	PAID DOWN 21.37 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 MARCH FHLMC DUE 4/15/25 16258703	0.00	21.37	21.60-	0.23-
5/15/25	17.210-	PAID DOWN 17.21 SHARES/UNITS AT 100 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 APRIL FHLMC DUE 5/15/25 16258703	0.00	17.21	17.40-	0.19-
6/16/25	16.630-	PAID DOWN 16.63 SHARES/UNITS AT 100 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 MAY FHLMC DUE 6/15/25 16258703	0.00	16.63	16.81-	0.18-
	1,487.070-	ASSET TOTAL	0.00	1,487.07	1,503.21-	16.14-

FHLMC PL #2B5033 2.781% 1/01/46
CUSIP 31326KSW8

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/15/24	34.130-	PAID DOWN 34.13 SHARES/UNITS AT 100 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/24 16258703	0.00	34.13	34.17-	0.04-
11/15/24	25.790-	PAID DOWN 25.79 SHARES/UNITS AT 100 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/24 16258703	0.00	25.79	25.82-	0.03-
12/16/24	32.270-	PAID DOWN 32.27 SHARES/UNITS AT 100 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/24 16258703	0.00	32.27	32.31-	0.04-
1/15/25	190.390-	PAID DOWN 190.39 SHARES/UNITS AT 100 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/25 16258703	0.00	190.39	190.64-	0.25-
2/18/25	28.920-	PAID DOWN 28.92 SHARES/UNITS AT 100 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/25 16258703	0.00	28.92	28.96-	0.04-
3/17/25	27.250-	PAID DOWN 27.25 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/25 16258703	0.00	27.25	27.29-	0.04-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/15/25	185.790-	PAID DOWN 185.79 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 MARCH FHLMC DUE 4/15/25 16258703	0.00	185.79	186.03-	0.24-
5/15/25	26.990-	PAID DOWN 26.99 SHARES/UNITS AT 100 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 APRIL FHLMC DUE 5/15/25 16258703	0.00	26.99	27.02-	0.03-
6/16/25	28.930-	PAID DOWN 28.93 SHARES/UNITS AT 100 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 MAY FHLMC DUE 6/15/25 16258703	0.00	28.93	28.97-	0.04-
	580.460-	ASSET TOTAL	0.00	580.46	581.21-	0.75-
		FHLMC PL #2B5130 6.573% 2/01/46 CUSIP 31326KVX2				
10/15/24	7.840-	PAID DOWN 7.84 SHARES/UNITS AT 100 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/24 16258703	0.00	7.84	7.90-	0.06-
11/15/24	13.040-	PAID DOWN 13.04 SHARES/UNITS AT 100 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/24 16258703	0.00	13.04	13.14-	0.10-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/16/24	10.200-	PAID DOWN 10.2 SHARES/UNITS AT 100 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/24 16258703	0.00	10.20	10.28-	0.08-
1/15/25	5.430-	PAID DOWN 5.43 SHARES/UNITS AT 100 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/25 16258703	0.00	5.43	5.47-	0.04-
2/18/25	1,231.230-	PAID DOWN 1,231.23 SHARES/UNITS AT 100 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/25 16258703	0.00	1,231.23	1,240.65-	9.42-
3/17/25	9.410-	PAID DOWN 9.41 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/25 16258703	0.00	9.41	9.48-	0.07-
4/15/25	9.130-	PAID DOWN 9.13 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 MARCH FHLMC DUE 4/15/25 16258703	0.00	9.13	9.20-	0.07-
5/15/25	9.330-	PAID DOWN 9.33 SHARES/UNITS AT 100 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 APRIL FHLMC DUE 5/15/25 16258703	0.00	9.33	9.40-	0.07-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/16/25	9.380-	PAID DOWN 9.38 SHARES/UNITS AT 100 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 MAY FHLMC DUE 6/15/25 16258703	0.00	9.38	9.45-	0.07-
	1,304.990-	ASSET TOTAL	0.00	1,304.99	1,314.97-	9.98-
		FHLMC PL #2B5188 2.87091% 3/01/46 CUSIP 31326KXR3				
10/15/24	26.160-	PAID DOWN 26.16 SHARES/UNITS AT 100 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/24 16258703	0.00	26.16	26.28-	0.12-
11/15/24	24.720-	PAID DOWN 24.72 SHARES/UNITS AT 100 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/24 16258703	0.00	24.72	24.83-	0.11-
12/16/24	30.060-	PAID DOWN 30.06 SHARES/UNITS AT 100 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/24 16258703	0.00	30.06	30.19-	0.13-
1/15/25	20.340-	PAID DOWN 20.34 SHARES/UNITS AT 100 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/25 16258703	0.00	20.34	20.43-	0.09-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/18/25	23.380-	PAID DOWN 23.38 SHARES/UNITS AT 100 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/25 16258703	0.00	23.38	23.48-	0.10-
3/17/25	25.800-	PAID DOWN 25.8 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/25 16258703	0.00	25.80	25.91-	0.11-
4/15/25	23.160-	PAID DOWN 23.16 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 MARCH FHLMC DUE 4/15/25 16258703	0.00	23.16	23.26-	0.10-
5/15/25	1,200.400-	PAID DOWN 1,200.4 SHARES/UNITS AT 100 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 APRIL FHLMC DUE 5/15/25 16258703	0.00	1,200.40	1,205.71-	5.31-
6/16/25	16.340-	PAID DOWN 16.34 SHARES/UNITS AT 100 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 MAY FHLMC DUE 6/15/25 16258703	0.00	16.34	16.41-	0.07-
	1,390.360-	ASSET TOTAL	0.00	1,390.36	1,396.50-	6.14-

FHLMC PL #2B6384 7.167% 8/01/47
CUSIP 31326MCV3

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/15/24	22.030-	PAID DOWN 22.03 SHARES/UNITS AT 100 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/24 16258703	0.00	22.03	22.61-	0.58-
11/15/24	558.890-	PAID DOWN 558.89 SHARES/UNITS AT 100 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/24 16258703	0.00	558.89	573.62-	14.73-
12/16/24	757.100-	PAID DOWN 757.1 SHARES/UNITS AT 100 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/24 16258703	0.00	757.10	777.06-	19.96-
1/15/25	17.650-	PAID DOWN 17.65 SHARES/UNITS AT 100 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/25 16258703	0.00	17.65	18.12-	0.47-
2/18/25	52.810-	PAID DOWN 52.81 SHARES/UNITS AT 100 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/25 16258703	0.00	52.81	54.20-	1.39-
3/17/25	289.050-	PAID DOWN 289.05 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/25 16258703	0.00	289.05	296.67-	7.62-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/15/25	503.790-	PAID DOWN 503.79 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 MARCH FHLMC DUE 4/15/25 16258703	0.00	503.79	517.07-	13.28-
5/15/25	364.570-	PAID DOWN 364.57 SHARES/UNITS AT 100 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 APRIL FHLMC DUE 5/15/25 16258703	0.00	364.57	374.18-	9.61-
6/16/25	13.550-	PAID DOWN 13.55 SHARES/UNITS AT 100 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 MAY FHLMC DUE 6/15/25 16258703	0.00	13.55	13.91-	0.36-
	2,579.440-	ASSET TOTAL	0.00	2,579.44	2,647.44-	68.00-
		FHLMC PL #2B6628 6.567% 11/01/47 CUSIP 31326MLH4				
10/15/24	3,625.430-	PAID DOWN 3,625.43 SHARES/UNITS AT 100 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/24 16258703	0.00	3,625.43	3,680.09-	54.66-
11/15/24	54.630-	PAID DOWN 54.63 SHARES/UNITS AT 100 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/24 16258703	0.00	54.63	55.45-	0.82-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/16/24	1,156.150-	PAID DOWN 1,156.15 SHARES/UNITS AT 100 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/24 16258703	0.00	1,156.15	1,173.58-	17.43-
1/15/25	1,650.700-	PAID DOWN 1,650.7 SHARES/UNITS AT 100 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/25 16258703	0.00	1,650.70	1,675.59-	24.89-
2/18/25	3,088.850-	PAID DOWN 3,088.85 SHARES/UNITS AT 100 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/25 16258703	0.00	3,088.85	3,135.42-	46.57-
3/17/25	22.150-	PAID DOWN 22.15 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/25 16258703	0.00	22.15	22.48-	0.33-
4/15/25	22.290-	PAID DOWN 22.29 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 MARCH FHLMC DUE 4/15/25 16258703	0.00	22.29	22.63-	0.34-
5/15/25	22.420-	PAID DOWN 22.42 SHARES/UNITS AT 100 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 APRIL FHLMC DUE 5/15/25 16258703	0.00	22.42	22.76-	0.34-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/16/25	861.350-	PAID DOWN 861.35 SHARES/UNITS AT 100 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 MAY FHLMC DUE 6/15/25 16258703	0.00	861.35	874.34-	12.99-
	10,503.970-	ASSET TOTAL	0.00	10,503.97	10,662.34-	158.37-
		FHLMC PL #2B7077 3.471% 8/01/48 CUSIP 31326M2J1				
10/15/24	35.700-	PAID DOWN 35.7 SHARES/UNITS AT 100 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/24 16258703	0.00	35.70	35.83-	0.13-
11/15/24	1,946.780-	PAID DOWN 1,946.78 SHARES/UNITS AT 100 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/24 16258703	0.00	1,946.78	1,954.00-	7.22-
12/16/24	27.450-	PAID DOWN 27.45 SHARES/UNITS AT 100 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/24 16258703	0.00	27.45	27.55-	0.10-
1/15/25	21.770-	PAID DOWN 21.77 SHARES/UNITS AT 100 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/25 16258703	0.00	21.77	21.85-	0.08-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/18/25	28.220-	PAID DOWN 28.22 SHARES/UNITS AT 100 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/25 16258703	0.00	28.22	28.32-	0.10-
3/17/25	32.820-	PAID DOWN 32.82 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/25 16258703	0.00	32.82	32.94-	0.12-
4/15/25	27.240-	PAID DOWN 27.24 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 MARCH FHLMC DUE 4/15/25 16258703	0.00	27.24	27.34-	0.10-
5/15/25	24.290-	PAID DOWN 24.29 SHARES/UNITS AT 100 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 APRIL FHLMC DUE 5/15/25 16258703	0.00	24.29	24.38-	0.09-
6/16/25	25.560-	PAID DOWN 25.56 SHARES/UNITS AT 100 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 MAY FHLMC DUE 6/15/25 16258703	0.00	25.56	25.65-	0.09-
	2,169.830-	ASSET TOTAL	0.00	2,169.83	2,177.86-	8.03-

FHLMC PL #2B7514 3.285% 6/01/49
CUSIP 31326NK34

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/15/24	53.550-	PAID DOWN 53.55 SHARES/UNITS AT 100 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/24 16258703	0.00	53.55	54.65-	1.10-
11/15/24	51.050-	PAID DOWN 51.05 SHARES/UNITS AT 100 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/24 16258703	0.00	51.05	52.10-	1.05-
12/16/24	1,232.110-	PAID DOWN 1,232.11 SHARES/UNITS AT 100 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/24 16258703	0.00	1,232.11	1,257.52-	25.41-
1/15/25	487.150-	PAID DOWN 487.15 SHARES/UNITS AT 100 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/25 16258703	0.00	487.15	497.20-	10.05-
2/18/25	47.100-	PAID DOWN 47.1 SHARES/UNITS AT 100 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/25 16258703	0.00	47.10	48.07-	0.97-
3/17/25	48.730-	PAID DOWN 48.73 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/25 16258703	0.00	48.73	49.74-	1.01-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/15/25	495.290-	PAID DOWN 495.29 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 MARCH FHLMC DUE 4/15/25 16258703	0.00	495.29	505.51-	10.22-
5/15/25	435.870-	PAID DOWN 435.87 SHARES/UNITS AT 100 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 APRIL FHLMC DUE 5/15/25 16258703	0.00	435.87	444.86-	8.99-
6/16/25	43.870-	PAID DOWN 43.87 SHARES/UNITS AT 100 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 MAY FHLMC DUE 6/15/25 16258703	0.00	43.87	44.77-	0.90-
	2,894.720-	ASSET TOTAL	0.00	2,894.72	2,954.42-	59.70-
		FHLMC PL #8C0269 2.487% 5/01/52 CUSIP 3142BAJN3				
10/15/24	775.550-	PAID DOWN 775.55 SHARES/UNITS AT 100 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/24 16258702	0.00	775.55	740.17-	35.38
11/15/24	1,832.870-	PAID DOWN 1,832.87 SHARES/UNITS AT 100 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/24 16258702	0.00	1,832.87	1,749.25-	83.62

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/16/24	843.630-	PAID DOWN 843.63 SHARES/UNITS AT 100 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/24 16258702	0.00	843.63	805.14-	38.49
1/15/25	751.640-	PAID DOWN 751.64 SHARES/UNITS AT 100 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/25 16258702	0.00	751.64	717.35-	34.29
2/18/25	3,531.900-	PAID DOWN 3,531.9 SHARES/UNITS AT 100 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/25 16258702	0.00	3,531.90	3,370.76-	161.14
3/17/25	796.340-	PAID DOWN 796.34 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/25 16258702	0.00	796.34	760.01-	36.33
4/15/25	3,252.530-	PAID DOWN 3,252.53 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 MARCH FHLMC DUE 4/15/25 16258702	0.00	3,252.53	3,104.13-	148.40
5/15/25	727.960-	PAID DOWN 727.96 SHARES/UNITS AT 100 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 APRIL FHLMC DUE 5/15/25 16258702	0.00	727.96	694.75-	33.21

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/16/25	8,037.870-	PAID DOWN 8,037.87 SHARES/UNITS AT 100 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 MAY FHLMC DUE 6/15/25 16258702	0.00	8,037.87	7,671.14-	366.73
	20,550.290-	ASSET TOTAL	0.00	20,550.29	19,612.70-	937.59
		FHLMC PL #8C0303 3.493% 7/01/52 CUSIP 3142BAKQ4				
10/15/24	146.020-	PAID DOWN 146.02 SHARES/UNITS AT 100 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/24 16258703	0.00	146.02	142.02-	4.00
11/15/24	990.520-	PAID DOWN 990.52 SHARES/UNITS AT 100 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/24 16258703	0.00	990.52	963.36-	27.16
12/16/24	654.110-	PAID DOWN 654.11 SHARES/UNITS AT 100 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/24 16258703	0.00	654.11	636.17-	17.94
1/15/25	500.940-	PAID DOWN 500.94 SHARES/UNITS AT 100 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/25 16258703	0.00	500.94	487.20-	13.74

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/18/25	533.520-	PAID DOWN 533.52 SHARES/UNITS AT 100 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/25 16258703	0.00	533.52	518.89-	14.63
3/17/25	142.080-	PAID DOWN 142.08 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/25 16258703	0.00	142.08	138.18-	3.90
4/15/25	142.120-	PAID DOWN 142.12 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 MARCH FHLMC DUE 4/15/25 16258703	0.00	142.12	138.22-	3.90
5/15/25	338.030-	PAID DOWN 338.03 SHARES/UNITS AT 100 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 APRIL FHLMC DUE 5/15/25 16258703	0.00	338.03	328.76-	9.27
6/16/25	1,357.370-	PAID DOWN 1,357.37 SHARES/UNITS AT 100 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 MAY FHLMC DUE 6/15/25 16258703	0.00	1,357.37	1,320.15-	37.22
	4,804.710-	ASSET TOTAL	0.00	4,804.71	4,672.95-	131.76

FHLMC PL #8C0329 3.999% 8/01/52
CUSIP 3142BALJ9

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/15/24	1,340.350-	PAID DOWN 1,340.35 SHARES/UNITS AT 100 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/24 16258703	0.00	1,340.35	1,335.74-	4.61
11/15/24	587.390-	PAID DOWN 587.39 SHARES/UNITS AT 100 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/24 16258703	0.00	587.39	585.37-	2.02
12/16/24	1,194.400-	PAID DOWN 1,194.4 SHARES/UNITS AT 100 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/24 16258703	0.00	1,194.40	1,190.29-	4.11
1/15/25	644.440-	PAID DOWN 644.44 SHARES/UNITS AT 100 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/25 16258703	0.00	644.44	642.22-	2.22
2/18/25	555.700-	PAID DOWN 555.7 SHARES/UNITS AT 100 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/25 16258703	0.00	555.70	553.79-	1.91
3/17/25	1,047.910-	PAID DOWN 1,047.91 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/25 16258703	0.00	1,047.91	1,044.31-	3.60

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/15/25	273.730-	PAID DOWN 273.73 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 MARCH FHLMC DUE 4/15/25 16258703	0.00	273.73	272.79-	0.94
5/15/25	440.590-	PAID DOWN 440.59 SHARES/UNITS AT 100 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 APRIL FHLMC DUE 5/15/25 16258703	0.00	440.59	439.08-	1.51
6/16/25	188.180-	PAID DOWN 188.18 SHARES/UNITS AT 100 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 MAY FHLMC DUE 6/15/25 16258703	0.00	188.18	187.53-	0.65
	6,272.690-	ASSET TOTAL	0.00	6,272.69	6,251.12-	21.57
		FHLMC PL #8C0338 4.241% 7/01/52 CUSIP 3142BALT7				
10/15/24	235.910-	PAID DOWN 235.91 SHARES/UNITS AT 100 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/24 16258703	0.00	235.91	236.36-	0.45-
11/15/24	258.950-	PAID DOWN 258.95 SHARES/UNITS AT 100 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/24 16258703	0.00	258.95	259.45-	0.50-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/16/24	239.930-	PAID DOWN 239.93 SHARES/UNITS AT 100 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/24 16258703	0.00	239.93	240.39-	0.46-
1/15/25	177.870-	PAID DOWN 177.87 SHARES/UNITS AT 100 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/25 16258703	0.00	177.87	178.21-	0.34-
2/18/25	2,039.480-	PAID DOWN 2,039.48 SHARES/UNITS AT 100 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/25 16258703	0.00	2,039.48	2,043.38-	3.90-
3/17/25	1,175.460-	PAID DOWN 1,175.46 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/25 16258703	0.00	1,175.46	1,177.71-	2.25-
4/15/25	214.170-	PAID DOWN 214.17 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 MARCH FHLMC DUE 4/15/25 16258703	0.00	214.17	214.58-	0.41-
5/15/25	215.710-	PAID DOWN 215.71 SHARES/UNITS AT 100 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 APRIL FHLMC DUE 5/15/25 16258703	0.00	215.71	216.12-	0.41-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/17/25	218.030-	PAID DOWN 218.03 SHARES/UNITS AT 100 ON TRADE DATE 6/15/25 TO SETTLE 6/17/25 COMMISSION $0.00 MAY FHLMC DUE 6/15/25 16258703	0.00	218.03	218.45-	0.42-
	4,775.510-	ASSET TOTAL	0.00	4,775.51	4,784.65-	9.14-
		FHLMC PL #8C0366 4.042% 9/01/52 CUSIP 3142BAMP4				
10/15/24	864.720-	PAID DOWN 864.72 SHARES/UNITS AT 100 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/24 16258703	0.00	864.72	865.06-	0.34-
11/15/24	247.940-	PAID DOWN 247.94 SHARES/UNITS AT 100 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/24 16258703	0.00	247.94	248.04-	0.10-
12/16/24	839.180-	PAID DOWN 839.18 SHARES/UNITS AT 100 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/24 16258703	0.00	839.18	839.51-	0.33-
1/15/25	1,942.390-	PAID DOWN 1,942.39 SHARES/UNITS AT 100 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/25 16258703	0.00	1,942.39	1,943.15-	0.76-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/18/25	285.880-	PAID DOWN 285.88 SHARES/UNITS AT 100 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/25 16258703	0.00	285.88	285.99-	0.11-
3/17/25	258.710-	PAID DOWN 258.71 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/25 16258703	0.00	258.71	258.81-	0.10-
4/15/25	265.420-	PAID DOWN 265.42 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 MARCH FHLMC DUE 4/15/25 16258703	0.00	265.42	265.52-	0.10-
5/15/25	1,020.390-	PAID DOWN 1,020.39 SHARES/UNITS AT 100 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 APRIL FHLMC DUE 5/15/25 16258703	0.00	1,020.39	1,020.79-	0.40-
6/16/25	256.720-	PAID DOWN 256.72 SHARES/UNITS AT 100 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 MAY FHLMC DUE 6/15/25 16258703	0.00	256.72	256.82-	0.10-
	5,981.350-	ASSET TOTAL	0.00	5,981.35	5,983.69-	2.34-

FHLMC PL #8C0399 V-M 4.274% 10/01/52
CUSIP 3142BANQ1

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/15/24	106.170-	PAID DOWN 106.17 SHARES/UNITS AT 100 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/24 16258703	0.00	106.17	104.21-	1.96
11/15/24	119.910-	PAID DOWN 119.91 SHARES/UNITS AT 100 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/24 16258703	0.00	119.91	117.70-	2.21
12/16/24	755.310-	PAID DOWN 755.31 SHARES/UNITS AT 100 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/24 16258703	0.00	755.31	741.38-	13.93
1/15/25	1,049.040-	PAID DOWN 1,049.04 SHARES/UNITS AT 100 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/25 16258703	0.00	1,049.04	1,029.70-	19.34
2/18/25	94.620-	PAID DOWN 94.62 SHARES/UNITS AT 100 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/25 16258703	0.00	94.62	92.88-	1.74
3/17/25	104.920-	PAID DOWN 104.92 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/25 16258703	0.00	104.92	102.99-	1.93

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/15/25	1,890.880-	PAID DOWN 1,890.88 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 MARCH FHLMC DUE 4/15/25 16258703	0.00	1,890.88	1,856.02-	34.86
5/15/25	99.410-	PAID DOWN 99.41 SHARES/UNITS AT 100 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 APRIL FHLMC DUE 5/15/25 16258703	0.00	99.41	97.58-	1.83
6/16/25	1,319.470-	PAID DOWN 1,319.47 SHARES/UNITS AT 100 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 MAY FHLMC DUE 6/15/25 16258703	0.00	1,319.47	1,295.14-	24.33
	5,539.730-	ASSET TOTAL	0.00	5,539.73	5,437.60-	102.13
		FHLMC PL #8C0430 4.560% 11/01/52 CUSIP 3142BAPP1				
10/15/24	95.470-	PAID DOWN 95.47 SHARES/UNITS AT 100 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/24 16258703	0.00	95.47	92.98-	2.49
11/15/24	374.280-	PAID DOWN 374.28 SHARES/UNITS AT 100 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/24 16258703	0.00	374.28	364.51-	9.77

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/16/24	353.770-	PAID DOWN 353.77 SHARES/UNITS AT 100 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/24 16258703	0.00	353.77	344.54-	9.23
1/15/25	869.080-	PAID DOWN 869.08 SHARES/UNITS AT 100 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/25 16258703	0.00	869.08	846.40-	22.68
2/18/25	74.140-	PAID DOWN 74.14 SHARES/UNITS AT 100 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/25 16258703	0.00	74.14	72.21-	1.93
3/17/25	265.650-	PAID DOWN 265.65 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/25 16258703	0.00	265.65	258.72-	6.93
4/15/25	70.660-	PAID DOWN 70.66 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 MARCH FHLMC DUE 4/15/25 16258703	0.00	70.66	68.82-	1.84
5/15/25	88.010-	PAID DOWN 88.01 SHARES/UNITS AT 100 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 APRIL FHLMC DUE 5/15/25 16258703	0.00	88.01	85.71-	2.30

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/16/25	224.920-	PAID DOWN 224.92 SHARES/UNITS AT 100 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 MAY FHLMC DUE 6/15/25 16258703	0.00	224.92	219.05-	5.87
	2,415.980-	ASSET TOTAL	0.00	2,415.98	2,352.94-	63.04
		FHLMC PL #8C0464 V-M 4.845% 12/01/52 CUSIP 3142BAQR6				
10/15/24	239.790-	PAID DOWN 239.79 SHARES/UNITS AT 100 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/24 16258703	0.00	239.79	238.21-	1.58
11/15/24	1,472.280-	PAID DOWN 1,472.28 SHARES/UNITS AT 100 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/24 16258703	0.00	1,472.28	1,462.56-	9.72
12/16/24	924.560-	PAID DOWN 924.56 SHARES/UNITS AT 100 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/24 16258703	0.00	924.56	918.46-	6.10
1/15/25	131.360-	PAID DOWN 131.36 SHARES/UNITS AT 100 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/25 16258703	0.00	131.36	130.49-	0.87

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/18/25	102.020-	PAID DOWN 102.02 SHARES/UNITS AT 100 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/25 16258703	0.00	102.02	101.35-	0.67
3/17/25	2,153.840-	PAID DOWN 2,153.84 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/25 16258703	0.00	2,153.84	2,139.62-	14.22
4/15/25	97.200-	PAID DOWN 97.2 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 MARCH FHLMC DUE 4/15/25 16258703	0.00	97.20	96.56-	0.64
5/15/25	1,061.340-	PAID DOWN 1,061.34 SHARES/UNITS AT 100 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 APRIL FHLMC DUE 5/15/25 16258703	0.00	1,061.34	1,054.33-	7.01
6/16/25	373.450-	PAID DOWN 373.45 SHARES/UNITS AT 100 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 MAY FHLMC DUE 6/15/25 16258703	0.00	373.45	370.98-	2.47
	6,555.840-	ASSET TOTAL	0.00	6,555.84	6,512.56-	43.28

FHLMC PL #840637 6.61648% 3/01/47
CUSIP 31347AV68

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/15/24	18.160-	PAID DOWN 18.16 SHARES/UNITS AT 100 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/24 16258703	0.00	18.16	18.11-	0.05
11/15/24	254.130-	PAID DOWN 254.13 SHARES/UNITS AT 100 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/24 16258703	0.00	254.13	253.43-	0.70
12/16/24	11.230-	PAID DOWN 11.23 SHARES/UNITS AT 100 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/24 16258703	0.00	11.23	11.20-	0.03
1/15/25	11.300-	PAID DOWN 11.3 SHARES/UNITS AT 100 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/25 16258703	0.00	11.30	11.27-	0.03
2/18/25	8.000-	PAID DOWN 8 SHARES/UNITS AT 100 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/25 16258703	0.00	8.00	7.98-	0.02
3/17/25	16.160-	PAID DOWN 16.16 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/25 16258703	0.00	16.16	16.12-	0.04

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/15/25	132.110-	PAID DOWN 132.11 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 MARCH FHLMC DUE 4/15/25 16258703	0.00	132.11	131.74-	0.37
5/15/25	6.800-	PAID DOWN 6.8 SHARES/UNITS AT 100 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 APRIL FHLMC DUE 5/15/25 16258703	0.00	6.80	6.78-	0.02
6/16/25	9.020-	PAID DOWN 9.02 SHARES/UNITS AT 100 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 MAY FHLMC DUE 6/15/25 16258703	0.00	9.02	9.00-	0.02
	466.910-	ASSET TOTAL	0.00	466.91	465.63-	1.28
		FHLMC PL #841639 5.030% 9/01/53 CUSIP 31288QZC7				
10/15/24	2,424.570-	PAID DOWN 2,424.57 SHARES/UNITS AT 100 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/24 16258703	0.00	2,424.57	2,333.46-	91.11
11/15/24	1,845.870-	PAID DOWN 1,845.87 SHARES/UNITS AT 100 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/24 16258703	0.00	1,845.87	1,776.51-	69.36

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/16/24	1,154.200-	PAID DOWN 1,154.2 SHARES/UNITS AT 100 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/24 16258703	0.00	1,154.20	1,110.83-	43.37
1/15/25	351.140-	PAID DOWN 351.14 SHARES/UNITS AT 100 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/25 16258703	0.00	351.14	337.94-	13.20
2/18/25	299.350-	PAID DOWN 299.35 SHARES/UNITS AT 100 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/25 16258703	0.00	299.35	288.10-	11.25
3/17/25	3,042.980-	PAID DOWN 3,042.98 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/25 16258703	0.00	3,042.98	2,928.63-	114.35
4/15/25	244.020-	PAID DOWN 244.02 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 MARCH FHLMC DUE 4/15/25 16258703	0.00	244.02	234.85-	9.17
5/15/25	441.520-	PAID DOWN 441.52 SHARES/UNITS AT 100 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 APRIL FHLMC DUE 5/15/25 16258703	0.00	441.52	424.93-	16.59

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/16/25	286.040-	PAID DOWN 286.04 SHARES/UNITS AT 100 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 MAY FHLMC DUE 6/15/25 16258703	0.00	286.04	275.29-	10.75
	10,089.690-	ASSET TOTAL	0.00	10,089.69	9,710.54-	379.15
		FHLMC PL 8C0283 V-M 3.922% 6/01/52 CUSIP 3142BAJ45				
10/15/24	211.190-	PAID DOWN 211.19 SHARES/UNITS AT 100 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/24 16258703	0.00	211.19	213.33-	2.14-
11/15/24	262.830-	PAID DOWN 262.83 SHARES/UNITS AT 100 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/24 16258703	0.00	262.83	265.50-	2.67-
12/16/24	192.820-	PAID DOWN 192.82 SHARES/UNITS AT 100 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/24 16258703	0.00	192.82	194.78-	1.96-
1/15/25	172.280-	PAID DOWN 172.28 SHARES/UNITS AT 100 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/25 16258703	0.00	172.28	174.03-	1.75-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/18/25	245.400-	PAID DOWN 245.4 SHARES/UNITS AT 100 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/25 16258703	0.00	245.40	247.89-	2.49-
3/17/25	212.000-	PAID DOWN 212 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/25 16258703	0.00	212.00	214.15-	2.15-
4/15/25	202.170-	PAID DOWN 202.17 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 MARCH FHLMC DUE 4/15/25 16258703	0.00	202.17	204.22-	2.05-
5/15/25	199.120-	PAID DOWN 199.12 SHARES/UNITS AT 100 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 APRIL FHLMC DUE 5/15/25 16258703	0.00	199.12	201.14-	2.02-
6/16/25	2,971.370-	PAID DOWN 2,971.37 SHARES/UNITS AT 100 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 MAY FHLMC DUE 6/15/25 16258703	0.00	2,971.37	3,001.55-	30.18-
	4,669.180-	ASSET TOTAL	0.00	4,669.18	4,716.59-	47.41-

FHLMC POOL #J13882 3.500% 12/01/25
CUSIP 3128PTJ30

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE - LINE 4i - SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN THE YEAR)
FOR THE YEAR ENDED JUNE 30, 2025 SCHEDULE II

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/15/24	179.310-	PAID DOWN 179.31 SHARES/UNITS AT 100 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/24 16258703	0.00	179.31	180.96-	1.65-
11/15/24	195.450-	PAID DOWN 195.45 SHARES/UNITS AT 100 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/24 16258703	0.00	195.45	197.25-	1.80-
12/16/24	196.360-	PAID DOWN 196.36 SHARES/UNITS AT 100 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/24 16258703	0.00	196.36	198.17-	1.81-
1/15/25	171.890-	PAID DOWN 171.89 SHARES/UNITS AT 100 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/25 16258703	0.00	171.89	173.47-	1.58-
2/18/25	140.210-	PAID DOWN 140.21 SHARES/UNITS AT 100 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/25 16258703	0.00	140.21	141.50-	1.29-
3/17/25	156.480-	PAID DOWN 156.48 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/25 16258703	0.00	156.48	157.92-	1.44-

The accompanying notes are an integral part of these schedules.

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/15/25	139.000-	PAID DOWN 139 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 MARCH FHLMC DUE 4/15/25 16258703	0.00	139.00	140.28-	1.28-
5/15/25	147.050-	PAID DOWN 147.05 SHARES/UNITS AT 100 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 APRIL FHLMC DUE 5/15/25 16258703	0.00	147.05	148.40-	1.35-
6/16/25	126.820-	PAID DOWN 126.82 SHARES/UNITS AT 100 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 MAY FHLMC DUE 6/15/25 16258703	0.00	126.82	127.99-	1.17-
	1,452.570-	ASSET TOTAL	0.00	1,452.57	1,465.94-	13.37-
		FHLMC POOL #J14492 4.000% 2/01/26 CUSIP 3128PT7D1				
10/15/24	147.330-	PAID DOWN 147.33 SHARES/UNITS AT 100 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/24 16258703	0.00	147.33	151.50-	4.17-
11/15/24	180.890-	PAID DOWN 180.89 SHARES/UNITS AT 100 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/24 16258703	0.00	180.89	186.01-	5.12-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/16/24	143.860-	PAID DOWN 143.86 SHARES/UNITS AT 100 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/24 16258703	0.00	143.86	147.93-	4.07-
1/15/25	145.480-	PAID DOWN 145.48 SHARES/UNITS AT 100 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/25 16258703	0.00	145.48	149.59-	4.11-
2/18/25	171.880-	PAID DOWN 171.88 SHARES/UNITS AT 100 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/25 16258703	0.00	171.88	176.74-	4.86-
3/17/25	165.500-	PAID DOWN 165.5 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/25 16258703	0.00	165.50	170.18-	4.68-
4/15/25	143.480-	PAID DOWN 143.48 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 MARCH FHLMC DUE 4/15/25 16258703	0.00	143.48	147.54-	4.06-
5/15/25	129.310-	PAID DOWN 129.31 SHARES/UNITS AT 100 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 APRIL FHLMC DUE 5/15/25 16258703	0.00	129.31	132.97-	3.66-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/16/25	113.250-	PAID DOWN 113.25 SHARES/UNITS AT 100 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 MAY FHLMC DUE 6/15/25 16258703	0.00	113.25	116.45-	3.20-
	1,340.980-	ASSET TOTAL	0.00	1,340.98	1,378.91-	37.93-
		FHLMC POOL #J16932 3.000% 10/01/26 CUSIP 3128PWVZ8				
10/15/24	865.990-	PAID DOWN 865.99 SHARES/UNITS AT 100 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/24 16258703	0.00	865.99	898.87-	32.88-
11/15/24	1,138.470-	PAID DOWN 1,138.47 SHARES/UNITS AT 100 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/24 16258703	0.00	1,138.47	1,181.70-	43.23-
12/16/24	893.790-	PAID DOWN 893.79 SHARES/UNITS AT 100 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/24 16258703	0.00	893.79	927.73-	33.94-
1/15/25	932.230-	PAID DOWN 932.23 SHARES/UNITS AT 100 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/25 16258703	0.00	932.23	967.62-	35.39-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/18/25	933.690-	PAID DOWN 933.69 SHARES/UNITS AT 100 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/25 16258703	0.00	933.69	969.14-	35.45-
3/17/25	836.220-	PAID DOWN 836.22 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/25 16258703	0.00	836.22	867.97-	31.75-
4/15/25	803.760-	PAID DOWN 803.76 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 MARCH FHLMC DUE 4/15/25 16258703	0.00	803.76	834.28-	30.52-
5/15/25	717.830-	PAID DOWN 717.83 SHARES/UNITS AT 100 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 APRIL FHLMC DUE 5/15/25 16258703	0.00	717.83	745.08-	27.25-
6/16/25	979.620-	PAID DOWN 979.62 SHARES/UNITS AT 100 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 MAY FHLMC DUE 6/15/25 16258703	0.00	979.62	1,016.81-	37.19-
	8,101.600-	ASSET TOTAL	0.00	8,101.60	8,409.20-	307.60-

FHLMC POOL #J17545 3.000% 12/01/26
CUSIP 3128PXL20

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/15/24	363.300-	PAID DOWN 363.3 SHARES/UNITS AT 100 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/24 16258702	0.00	363.30	376.04-	12.74-
11/15/24	417.820-	PAID DOWN 417.82 SHARES/UNITS AT 100 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/24 16258702	0.00	417.82	432.48-	14.66-
12/16/24	429.240-	PAID DOWN 429.24 SHARES/UNITS AT 100 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/24 16258702	0.00	429.24	444.30-	15.06-
1/15/25	320.030-	PAID DOWN 320.03 SHARES/UNITS AT 100 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/25 16258702	0.00	320.03	331.26-	11.23-
2/18/25	515.080-	PAID DOWN 515.08 SHARES/UNITS AT 100 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/25 16258702	0.00	515.08	533.15-	18.07-
3/17/25	468.250-	PAID DOWN 468.25 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/25 16258702	0.00	468.25	484.67-	16.42-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/15/25	310.820-	PAID DOWN 310.82 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 MARCH FHLMC DUE 4/15/25 16258702	0.00	310.82	321.72-	10.90-
5/15/25	355.640-	PAID DOWN 355.64 SHARES/UNITS AT 100 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 APRIL FHLMC DUE 5/15/25 16258702	0.00	355.64	368.11-	12.47-
6/16/25	296.240-	PAID DOWN 296.24 SHARES/UNITS AT 100 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 MAY FHLMC DUE 6/15/25 16258702	0.00	296.24	306.63-	10.39-
	3,476.420-	ASSET TOTAL	0.00	3,476.42	3,598.36-	121.94-
		FHLMC POOL #K92180 3.500% 11/01/34 CUSIP 3132LNJZ8				
10/15/24	429.050-	PAID DOWN 429.05 SHARES/UNITS AT 100 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/24 16258702	0.00	429.05	449.09-	20.04-
11/15/24	430.560-	PAID DOWN 430.56 SHARES/UNITS AT 100 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/24 16258702	0.00	430.56	450.68-	20.12-

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE - LINE 4i - SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN THE YEAR)
FOR THE YEAR ENDED JUNE 30, 2025 SCHEDULE II

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/16/24	432.060-	PAID DOWN 432.06 SHARES/UNITS AT 100 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/24 16258702	0.00	432.06	452.25-	20.19-
1/15/25	433.580-	PAID DOWN 433.58 SHARES/UNITS AT 100 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/25 16258702	0.00	433.58	453.84-	20.26-
2/18/25	435.100-	PAID DOWN 435.1 SHARES/UNITS AT 100 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/25 16258702	0.00	435.10	455.43-	20.33-
3/17/25	436.620-	PAID DOWN 436.62 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/25 16258702	0.00	436.62	457.02-	20.40-
4/15/25	438.150-	PAID DOWN 438.15 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 MARCH FHLMC DUE 4/15/25 16258702	0.00	438.15	458.62-	20.47-
5/15/25	439.690-	PAID DOWN 439.69 SHARES/UNITS AT 100 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 APRIL FHLMC DUE 5/15/25 16258702	0.00	439.69	460.23-	20.54-

The accompanying notes are an integral part of these schedules.

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/16/25	441.230-	PAID DOWN 441.23 SHARES/UNITS AT 100 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 MAY FHLMC DUE 6/15/25 16258702	0.00	441.23	461.84-	20.61-
	3,916.040-	ASSET TOTAL	0.00	3,916.04	4,099.00-	182.96-
		FHLMC POOL #QA5182 3.000% 12/01/49 CUSIP 31346YXK4				
10/25/24	867.860-	PAID DOWN 867.86 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/25/24 16258702	0.00	867.86	883.90-	16.04-
11/20/24	106,972.580-	SOLD 106,972.58 SHARES/UNITS AT 86.8281 ON TRADE DATE 11/20/24 TO SETTLE 11/21/24 COMMISSION $0.00 PIERPONT SECURITIES LLC 106,972.58 PAR VALUE AT 86.82812923 % 16258702	0.00	92,882.29	108,949.06-	16,066.77-
11/25/24	824.920-	PAID DOWN 824.92 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/25/24 16258702	0.00	824.92	840.14-	15.22-
	108,665.360-	ASSET TOTAL	0.00	94,575.07	110,673.10-	16,098.03-
		FHLMC POOL #QA6370 3.000% 1/01/50 CUSIP 3133A1CF7				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/25/24	1,321.010-	PAID DOWN 1,321.01 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/25/24 16258702	0.00	1,321.01	1,353.16-	32.15-
11/20/24	104,955.240-	SOLD 104,955.24 SHARES/UNITS AT 86.7227 ON TRADE DATE 11/20/24 TO SETTLE 11/21/24 COMMISSION $0.00 BANC OF AMERICA SECURITIES LLC 104,955.24 PAR VALUE AT 86.72265236 % 16258702	0.00	91,019.97	107,509.40-	16,489.43-
11/25/24	615.060-	PAID DOWN 615.06 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/25/24 16258702	0.00	615.06	630.03-	14.97-
	106,891.310-	ASSET TOTAL	0.00	92,956.04	109,492.59-	16,536.55-
		FHLMC POOL #QB4931 2.000% 11/01/50 CUSIP 3133ABPQ7				
10/25/24	404.630-	PAID DOWN 404.63 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/25/24 16258702	0.00	404.63	419.84-	15.21-
11/20/24	78,791.560-	SOLD 78,791.56 SHARES/UNITS AT 79.707 ON TRADE DATE 11/20/24 TO SETTLE 11/21/24 COMMISSION $0.00 CITIGROUP GBL MKTS/SALOMON BRO 78,791.56 PAR VALUE AT 79.70702801 % 16258702	0.00	62,802.41	81,752.40-	18,949.99-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/25/24	1,149.930-	PAID DOWN 1,149.93 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/25/24 16258702	0.00	1,149.93	1,193.14-	43.21-
12/26/24	206.610-	PAID DOWN 206.61 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/25/24 16258702	0.00	206.61	214.37-	7.76-
1/27/25	202.810-	PAID DOWN 202.81 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/25/25 16258702	0.00	202.81	210.43-	7.62-
2/25/25	222.160-	PAID DOWN 222.16 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/25/25 16258702	0.00	222.16	230.51-	8.35-
3/25/25	1,285.190-	PAID DOWN 1,285.19 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/25/25 16258702	0.00	1,285.19	1,333.49-	48.30-
4/25/25	202.510-	PAID DOWN 202.51 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FHLMC DUE 4/25/25 16258702	0.00	202.51	210.12-	7.61-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/27/25	203.380-	PAID DOWN 203.38 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FHLMC DUE 5/25/25 16258702	0.00	203.38	211.02-	7.64-
6/25/25	907.440-	PAID DOWN 907.44 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FHLMC DUE 6/25/25 16258702	0.00	907.44	941.54-	34.10-
	83,576.220-	ASSET TOTAL	0.00	67,587.07	86,716.86-	19,129.79-
		FHLMC POOL #QN1110 2.500% 12/01/34 CUSIP 3133G7GT4				
10/25/24	1,828.580-	PAID DOWN 1,828.58 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/25/24 16258702	0.00	1,828.58	1,847.01-	18.43-
11/25/24	1,897.120-	PAID DOWN 1,897.12 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/25/24 16258702	0.00	1,897.12	1,916.24-	19.12-
12/26/24	1,903.710-	PAID DOWN 1,903.71 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/25/24 16258702	0.00	1,903.71	1,922.90-	19.19-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/27/25	2,915.510-	PAID DOWN 2,915.51 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/25/25 16258702	0.00	2,915.51	2,944.89-	29.38-
2/25/25	2,172.520-	PAID DOWN 2,172.52 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/25/25 16258702	0.00	2,172.52	2,194.41-	21.89-
3/25/25	1,890.440-	PAID DOWN 1,890.44 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/25/25 16258702	0.00	1,890.44	1,909.49-	19.05-
4/25/25	2,884.160-	PAID DOWN 2,884.16 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FHLMC DUE 4/25/25 16258702	0.00	2,884.16	2,913.23-	29.07-
5/27/25	3,524.140-	PAID DOWN 3,524.14 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FHLMC DUE 5/25/25 16258702	0.00	3,524.14	3,559.66-	35.52-
6/25/25	2,419.460-	PAID DOWN 2,419.46 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FHLMC DUE 6/25/25 16258702	0.00	2,419.46	2,443.84-	24.38-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	21,435.640-	ASSET TOTAL	0.00	21,435.64	21,651.67-	216.03-
		FHLMC POOL #QN1200 2.500% 12/01/34 CUSIP 3133G7KM4				
10/25/24	1,432.340-	PAID DOWN 1,432.34 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/25/24 16258702	0.00	1,432.34	1,461.66-	29.32-
11/25/24	398.200-	PAID DOWN 398.2 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/25/24 16258702	0.00	398.20	406.35-	8.15-
12/26/24	471.500-	PAID DOWN 471.5 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/25/24 16258702	0.00	471.50	481.15-	9.65-
1/27/25	416.390-	PAID DOWN 416.39 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/25/25 16258702	0.00	416.39	424.91-	8.52-
2/25/25	416.640-	PAID DOWN 416.64 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/25/25 16258702	0.00	416.64	425.17-	8.53-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/25/25	364.500-	PAID DOWN 364.5 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/25/25 16258702	0.00	364.50	371.96-	7.46-
4/25/25	1,322.730-	PAID DOWN 1,322.73 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FHLMC DUE 4/25/25 16258702	0.00	1,322.73	1,349.80-	27.07-
5/27/25	361.930-	PAID DOWN 361.93 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FHLMC DUE 5/25/25 16258702	0.00	361.93	369.34-	7.41-
6/25/25	354.600-	PAID DOWN 354.6 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FHLMC DUE 6/25/25 16258702	0.00	354.60	361.86-	7.26-
	5,538.830-	ASSET TOTAL	0.00	5,538.83	5,652.20-	113.37-
		FHLMC POOL #QN1350 2.500% 1/01/35 CUSIP 3133G7QB2				
10/25/24	384.420-	PAID DOWN 384.42 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/25/24 16258702	0.00	384.42	390.17-	5.75-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/25/24	610.900-	PAID DOWN 610.9 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/25/24 16258702	0.00	610.90	620.04-	9.14-
12/26/24	424.370-	PAID DOWN 424.37 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/25/24 16258702	0.00	424.37	430.72-	6.35-
1/27/25	422.240-	PAID DOWN 422.24 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/25/25 16258702	0.00	422.24	428.56-	6.32-
2/25/25	512.380-	PAID DOWN 512.38 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/25/25 16258702	0.00	512.38	520.05-	7.67-
3/25/25	898.900-	PAID DOWN 898.9 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/25/25 16258702	0.00	898.90	912.35-	13.45-
4/25/25	921.030-	PAID DOWN 921.03 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FHLMC DUE 4/25/25 16258702	0.00	921.03	934.81-	13.78-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/27/25	405.450-	PAID DOWN 405.45 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FHLMC DUE 5/25/25 16258702	0.00	405.45	411.52-	6.07-
6/25/25	1,366.110-	PAID DOWN 1,366.11 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FHLMC DUE 6/25/25 16258702	0.00	1,366.11	1,386.55-	20.44-
	5,945.800-	ASSET TOTAL	0.00	5,945.80	6,034.77-	88.97-
		FHLMC POOL #QN1355 2.500% 1/01/35 CUSIP 3133G7QG1				
10/25/24	1,265.400-	PAID DOWN 1,265.4 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/25/24 16258702	0.00	1,265.40	1,283.54-	18.14-
11/25/24	2,341.650-	PAID DOWN 2,341.65 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/25/24 16258702	0.00	2,341.65	2,375.22-	33.57-
12/26/24	1,362.220-	PAID DOWN 1,362.22 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/25/24 16258702	0.00	1,362.22	1,381.75-	19.53-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/27/25	2,407.860-	PAID DOWN 2,407.86 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/25/25 16258702	0.00	2,407.86	2,442.38-	34.52-
2/25/25	2,000.120-	PAID DOWN 2,000.12 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/25/25 16258702	0.00	2,000.12	2,028.79-	28.67-
3/25/25	2,281.350-	PAID DOWN 2,281.35 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/25/25 16258702	0.00	2,281.35	2,314.05-	32.70-
4/25/25	2,237.720-	PAID DOWN 2,237.72 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FHLMC DUE 4/25/25 16258702	0.00	2,237.72	2,269.80-	32.08-
5/27/25	2,357.140-	PAID DOWN 2,357.14 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FHLMC DUE 5/25/25 16258702	0.00	2,357.14	2,390.93-	33.79-
6/25/25	1,384.970-	PAID DOWN 1,384.97 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FHLMC DUE 6/25/25 16258702	0.00	1,384.97	1,404.82-	19.85-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	17,638.430-	ASSET TOTAL	0.00	17,638.43	17,891.28-	252.85-
		FHLMC POOL #QN1370 3.000% 1/01/35 CUSIP 3133G7QX4				
10/25/24	623.960-	PAID DOWN 623.96 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/25/24 16258702	0.00	623.96	642.97-	19.01-
11/25/24	90.130-	PAID DOWN 90.13 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/25/24 16258702	0.00	90.13	92.88-	2.75-
12/26/24	90.570-	PAID DOWN 90.57 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/25/24 16258702	0.00	90.57	93.33-	2.76-
1/27/25	91.690-	PAID DOWN 91.69 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/25/25 16258702	0.00	91.69	94.48-	2.79-
2/25/25	91.960-	PAID DOWN 91.96 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/25/25 16258702	0.00	91.96	94.76-	2.80-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/25/25	93.930-	PAID DOWN 93.93 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/25/25 16258702	0.00	93.93	96.79-	2.86-
4/25/25	95.050-	PAID DOWN 95.05 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FHLMC DUE 4/25/25 16258702	0.00	95.05	97.95-	2.90-
5/27/25	94.500-	PAID DOWN 94.5 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FHLMC DUE 5/25/25 16258702	0.00	94.50	97.38-	2.88-
6/25/25	94.790-	PAID DOWN 94.79 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FHLMC DUE 6/25/25 16258702	0.00	94.79	97.68-	2.89-
	1,366.580-	ASSET TOTAL	0.00	1,366.58	1,408.22-	41.64-
		FHLMC POOL #QN1374 3.000% 1/01/35 CUSIP 3133G7Q30				
10/25/24	94.960-	PAID DOWN 94.96 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/25/24 16258702	0.00	94.96	97.96-	3.00-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/25/24	100.420-	PAID DOWN 100.42 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/25/24 16258702	0.00	100.42	103.59-	3.17-
12/26/24	499.520-	PAID DOWN 499.52 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/25/24 16258702	0.00	499.52	515.28-	15.76-
1/27/25	94.090-	PAID DOWN 94.09 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/25/25 16258702	0.00	94.09	97.06-	2.97-
2/25/25	98.110-	PAID DOWN 98.11 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/25/25 16258702	0.00	98.11	101.21-	3.10-
3/25/25	94.210-	PAID DOWN 94.21 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/25/25 16258702	0.00	94.21	97.18-	2.97-
4/25/25	151.750-	PAID DOWN 151.75 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FHLMC DUE 4/25/25 16258702	0.00	151.75	156.54-	4.79-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/27/25	94.880-	PAID DOWN 94.88 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FHLMC DUE 5/25/25 16258702	0.00	94.88	97.87-	2.99-
6/25/25	100.590-	PAID DOWN 100.59 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FHLMC DUE 6/25/25 16258702	0.00	100.59	103.76-	3.17-
	1,328.530-	ASSET TOTAL	0.00	1,328.53	1,370.45-	41.92-
		FHLMC POOL #QN1377 3.000% 1/01/35 CUSIP 3133G7Q63				
10/25/24	527.940-	PAID DOWN 527.94 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/25/24 16258702	0.00	527.94	545.47-	17.53-
11/25/24	435.340-	PAID DOWN 435.34 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/25/24 16258702	0.00	435.34	449.80-	14.46-
12/26/24	487.080-	PAID DOWN 487.08 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/25/24 16258702	0.00	487.08	503.25-	16.17-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/27/25	138.750-	PAID DOWN 138.75 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/25/25 16258702	0.00	138.75	143.36-	4.61-
2/25/25	527.760-	PAID DOWN 527.76 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/25/25 16258702	0.00	527.76	545.28-	17.52-
3/25/25	133.260-	PAID DOWN 133.26 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/25/25 16258702	0.00	133.26	137.68-	4.42-
4/25/25	138.870-	PAID DOWN 138.87 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FHLMC DUE 4/25/25 16258702	0.00	138.87	143.48-	4.61-
5/27/25	136.460-	PAID DOWN 136.46 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FHLMC DUE 5/25/25 16258702	0.00	136.46	140.99-	4.53-
6/25/25	149.740-	PAID DOWN 149.74 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FHLMC DUE 6/25/25 16258702	0.00	149.74	154.71-	4.97-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	2,675.200-	ASSET TOTAL	0.00	2,675.20	2,764.02-	88.82-
		FHLMC POOL #Q34907 4.000% 7/01/45 CUSIP 3132QRNZ9				
10/15/24	262.690-	PAID DOWN 262.69 SHARES/UNITS AT 100 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/24 16258702	0.00	262.69	279.85-	17.16-
11/15/24	271.940-	PAID DOWN 271.94 SHARES/UNITS AT 100 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/24 16258702	0.00	271.94	289.70-	17.76-
11/20/24	85,614.240-	SOLD 85,614.24 SHARES/UNITS AT 93.8281 ON TRADE DATE 11/20/24 TO SETTLE 11/21/24 COMMISSION $0.00 BANC OF AMERICA SECURITIES LLC 85,614.24 PAR VALUE AT 93.828125 % 16258702	0.00	80,330.24	91,205.90-	10,875.66-
	86,148.870-	ASSET TOTAL	0.00	80,864.87	91,775.45-	10,910.58-
		FHLMC POOL #Q40083 3.500% 4/01/46 CUSIP 3132WDCV4				
10/15/24	782.530-	PAID DOWN 782.53 SHARES/UNITS AT 100 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/24 16258702	0.00	782.53	826.30-	43.77-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/15/24	846.760-	PAID DOWN 846.76 SHARES/UNITS AT 100 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/24 16258702	0.00	846.76	894.13-	47.37-
11/20/24	95,023.150-	SOLD 95,023.15 SHARES/UNITS AT 90.8945 ON TRADE DATE 11/20/24 TO SETTLE 11/21/24 COMMISSION $0.00 BANC OF AMERICA SECURITIES LLC 95,023.15 PAR VALUE AT 90.89453608 % 16258702	0.00	86,370.85	100,338.46-	13,967.61-
	96,652.440-	ASSET TOTAL	0.00	88,000.14	102,058.89-	14,058.75-
		FHLMC POOL #Q40496 3.500% 5/01/46 CUSIP 3132WDRS5				
10/15/24	241.300-	PAID DOWN 241.3 SHARES/UNITS AT 100 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/24 16258702	0.00	241.30	254.48-	13.18-
11/15/24	234.330-	PAID DOWN 234.33 SHARES/UNITS AT 100 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/24 16258702	0.00	234.33	247.13-	12.80-
12/16/24	242.760-	PAID DOWN 242.76 SHARES/UNITS AT 100 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/24 16258702	0.00	242.76	256.02-	13.26-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/15/25	239.990-	PAID DOWN 239.99 SHARES/UNITS AT 100 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/25 16258702	0.00	239.99	253.10-	13.11-
2/18/25	220.250-	PAID DOWN 220.25 SHARES/UNITS AT 100 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/25 16258702	0.00	220.25	232.28-	12.03-
3/17/25	221.250-	PAID DOWN 221.25 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/25 16258702	0.00	221.25	233.33-	12.08-
4/15/25	268.120-	PAID DOWN 268.12 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 MARCH FHLMC DUE 4/15/25 16258702	0.00	268.12	282.76-	14.64-
5/15/25	221.380-	PAID DOWN 221.38 SHARES/UNITS AT 100 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 APRIL FHLMC DUE 5/15/25 16258702	0.00	221.38	233.47-	12.09-
6/16/25	230.950-	PAID DOWN 230.95 SHARES/UNITS AT 100 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 MAY FHLMC DUE 6/15/25 16258702	0.00	230.95	243.56-	12.61-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	2,120.330-	ASSET TOTAL	0.00	2,120.33	2,236.13-	115.80-
		FHLMC POOL #U40194 3.000% 3/01/27 CUSIP 3132GCCE2				
10/15/24	1,116.130-	PAID DOWN 1,116.13 SHARES/UNITS AT 100 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/24 16258702	0.00	1,116.13	1,163.57-	47.44-
11/15/24	1,248.640-	PAID DOWN 1,248.64 SHARES/UNITS AT 100 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/24 16258702	0.00	1,248.64	1,301.71-	53.07-
12/16/24	1,109.910-	PAID DOWN 1,109.91 SHARES/UNITS AT 100 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/24 16258702	0.00	1,109.91	1,157.08-	47.17-
1/15/25	1,069.540-	PAID DOWN 1,069.54 SHARES/UNITS AT 100 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/25 16258702	0.00	1,069.54	1,115.00-	45.46-
2/18/25	4,851.480-	PAID DOWN 4,851.48 SHARES/UNITS AT 100 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/25 16258702	0.00	4,851.48	5,057.66-	206.18-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/17/25	773.330-	PAID DOWN 773.33 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/25 16258702	0.00	773.33	806.20-	32.87-
4/15/25	762.490-	PAID DOWN 762.49 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 MARCH FHLMC DUE 4/15/25 16258702	0.00	762.49	794.90-	32.41-
5/15/25	1,990.610-	PAID DOWN 1,990.61 SHARES/UNITS AT 100 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 APRIL FHLMC DUE 5/15/25 16258702	0.00	1,990.61	2,075.21-	84.60-
6/16/25	641.040-	PAID DOWN 641.04 SHARES/UNITS AT 100 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 MAY FHLMC DUE 6/15/25 16258702	0.00	641.04	668.28-	27.24-
	13,563.170-	ASSET TOTAL	0.00	13,563.17	14,139.61-	576.44-
		FHLMC POOL #U70048 3.00005% 8/01/27 CUSIP 3132G0BR0				
10/15/24	918.440-	PAID DOWN 918.44 SHARES/UNITS AT 100 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/24 16258702	0.00	918.44	980.72-	62.28-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/15/24	988.580-	PAID DOWN 988.58 SHARES/UNITS AT 100 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/24 16258702	0.00	988.58	1,055.62-	67.04-
12/16/24	920.060-	PAID DOWN 920.06 SHARES/UNITS AT 100 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/24 16258702	0.00	920.06	982.45-	62.39-
1/15/25	938.030-	PAID DOWN 938.03 SHARES/UNITS AT 100 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/25 16258702	0.00	938.03	1,001.64-	63.61-
2/18/25	936.430-	PAID DOWN 936.43 SHARES/UNITS AT 100 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/25 16258702	0.00	936.43	999.93-	63.50-
3/17/25	1,255.710-	PAID DOWN 1,255.71 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/25 16258702	0.00	1,255.71	1,340.86-	85.15-
4/15/25	1,091.460-	PAID DOWN 1,091.46 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 MARCH FHLMC DUE 4/15/25 16258702	0.00	1,091.46	1,165.47-	74.01-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/15/25	1,242.760-	PAID DOWN 1,242.76 SHARES/UNITS AT 100 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 APRIL FHLMC DUE 5/15/25 16258702	0.00	1,242.76	1,327.03-	84.27-
6/16/25	785.050-	PAID DOWN 785.05 SHARES/UNITS AT 100 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 MAY FHLMC DUE 6/15/25 16258702	0.00	785.05	838.28-	53.23-
	9,076.520-	ASSET TOTAL	0.00	9,076.52	9,692.00-	615.48-
		FHLMC Q004 CMO V-M 6.395% 1/25/46 CUSIP 3137FARK6				
10/25/24	8.210-	PAID DOWN 8.21 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 16258703	0.00	8.21	8.33-	0.12-
11/25/24	7.600-	PAID DOWN 7.6 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 16258703	0.00	7.60	7.72-	0.12-
12/26/24	7.650-	PAID DOWN 7.65 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 16258703	0.00	7.65	7.77-	0.12-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/27/25	66.690-	PAID DOWN 66.69 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 16258703	0.00	66.69	67.68-	0.99-
2/25/25	8.140-	PAID DOWN 8.14 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 16258703	0.00	8.14	8.26-	0.12-
3/25/25	8.700-	PAID DOWN 8.7 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 16258703	0.00	8.70	8.83-	0.13-
4/25/25	8.550-	PAID DOWN 8.55 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 16258703	0.00	8.55	8.68-	0.13-
5/27/25	118.810-	PAID DOWN 118.81 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 16258703	0.00	118.81	120.59-	1.78-
6/25/25	257.690-	PAID DOWN 257.69 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 16258703	0.00	257.69	261.54-	3.85-
	492.040-	ASSET TOTAL	0.00	492.04	499.40-	7.36-

FHLMC Q032 CMO V-M 4.950% 9/25/29
CUSIP 3137HKQ23

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/25/25	72.730-	PAID DOWN 72.73 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 16258703	0.00	72.73	72.71-	0.02
5/27/25	535.910-	PAID DOWN 535.91 SHARES/UNITS AT 1,096,929.8707 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 16258703	0.00	535.91	535.75-	0.16
6/25/25	73.530-	PAID DOWN 73.53 SHARES/UNITS AT 7,994,773.385 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 16258703	0.00	73.53	73.51-	0.02
	682.170-	ASSET TOTAL	0.00	682.17	681.97-	0.20
		FHLMC SER K753 CMO 4.400% 10/25/30 CUSIP 3137HB2L7				
11/20/24	240,000.000-	SOLD 240,000 SHARES/UNITS AT 98.3125 ON TRADE DATE 11/20/24 TO SETTLE 11/25/24 COMMISSION $0.00 BARCLAYS CAPITAL INC. FIXED IN 240,000 PAR VALUE AT 98.3125 % 16258702	0.00	235,950.00	224,315.28-	11,634.72
	240,000.000-	ASSET TOTAL	0.00	235,950.00	224,315.28-	11,634.72
		FIFTH THIRD AUT ABS 5.530% 8/15/28 CUSIP 31680EAD3				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/21/24	180,000.000-	SOLD 180,000 SHARES/UNITS AT 101.0117 ON TRADE DATE 11/21/24 TO SETTLE 11/22/24 COMMISSION $0.00 US BANCORP INVESTMENTS INC. 180,000 PAR VALUE AT 101.01171667 % 16258702	0.00	181,821.09	179,988.84-	1,832.25
5/15/25	1,595.360-	PAID DOWN 1,595.36 SHARES/UNITS AT 22,017.6268 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 16258703	0.00	1,595.36	1,595.26-	0.10
6/16/25	5,095.460-	PAID DOWN 5,095.46 SHARES/UNITS AT 2,252.891 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 16258703	0.00	5,095.46	5,095.14-	0.32
	186,690.820-	ASSET TOTAL	0.00	188,511.91	186,679.24-	1,832.67
		FIFTH THIRD BANC V-D 4.337% 4/25/33 CUSIP 316773DF4				
11/04/24	10,000.000-	SOLD 10,000 SHARES/UNITS AT 93.288 ON TRADE DATE 11/04/24 TO SETTLE 11/05/24 COMMISSION $0.00 PERSHING 10,000 PAR VALUE AT 93.288 % 16258702	0.00	9,328.80	10,000.00-	671.20-
	10,000.000-	ASSET TOTAL	0.00	9,328.80	10,000.00-	671.20-
		FIFTH THIRD BANC V-D 5.631% 1/29/32 CUSIP 316773DL1				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/18/24	70,000.000-	SOLD 70,000 SHARES/UNITS AT 101.414 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 COMMISSION $0.00 MERRILL LYNCH, PIERCE, FENNER 70,000 PAR VALUE AT 101.414 % 16258702	0.00	70,989.80	70,000.00-	989.80
	70,000.000-	ASSET TOTAL	0.00	70,989.80	70,000.00-	989.80
		FISERV INC 3.200% 7/01/26 CUSIP 337738AT5				
6/11/25	30,000.000-	SOLD 30,000 SHARES/UNITS AT 98.75 ON TRADE DATE 6/11/25 TO SETTLE 6/12/25 COMMISSION $0.00 HSBC SECURITIES, INC. 30,000 PAR VALUE AT 98.75 % 16258703	0.00	29,625.00	28,932.54-	692.46
	30,000.000-	ASSET TOTAL	0.00	29,625.00	28,932.54-	692.46
		FISERV INC 5.375% 8/21/28 CUSIP 337738BG2				
11/18/24	90,000.000-	SOLD 90,000 SHARES/UNITS AT 101.585 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 COMMISSION $0.00 BARCLAYS CAPITAL INC. FIXED IN 90,000 PAR VALUE AT 101.585 % 16258702	0.00	91,426.50	89,766.00-	1,660.50
	90,000.000-	ASSET TOTAL	0.00	91,426.50	89,766.00-	1,660.50

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		FLORIDA POWER & LGHT 4.400% 5/15/28 CUSIP 341081GN1				
5/13/25	15,000.000-	SOLD 15,000 SHARES/UNITS AT 100.189 ON TRADE DATE 5/13/25 TO SETTLE 5/14/25 COMMISSION $0.00 TORONTO DOMINION SECURITIES (U 15,000 PAR VALUE AT 100.189 % 16258703	0.00	15,028.35	14,985.85-	42.50
	15,000.000-	ASSET TOTAL	0.00	15,028.35	14,985.85-	42.50
		FLORIDA POWER & LGT 5.050% 4/01/28 CUSIP 341081GK7				
4/25/25	20,000.000-	SOLD 20,000 SHARES/UNITS AT 102.311 ON TRADE DATE 4/25/25 TO SETTLE 4/28/25 COMMISSION $0.00 BARCLAYS CAPITAL INC. FIXED IN 20,000 PAR VALUE AT 102.311 % 16258703	0.00	20,462.20	19,974.00-	488.20
	20,000.000-	ASSET TOTAL	0.00	20,462.20	19,974.00-	488.20
		FMC CORP 3.450% 10/01/29 CUSIP 302491AU9				
2/05/25	60,000.000-	SOLD 60,000 SHARES/UNITS AT 92.587 ON TRADE DATE 2/05/25 TO SETTLE 2/06/25 COMMISSION $0.00 MARKETAXESS CORPORATION 60,000 PAR VALUE AT 92.587 % 16258702	0.00	55,552.20	63,023.70-	7,471.50-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	60,000.000-	ASSET TOTAL	0.00	55,552.20	63,023.70-	7,471.50-
		FNMA PL #AP7557 V-A 7.122% 9/01/42 CUSIP 3138MBMF0				
10/25/24	7.570-	PAID DOWN 7.57 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258703	0.00	7.57	7.55-	0.02
11/25/24	6.540-	PAID DOWN 6.54 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258703	0.00	6.54	6.52-	0.02
12/26/24	6.580-	PAID DOWN 6.58 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258703	0.00	6.58	6.56-	0.02
1/27/25	8.340-	PAID DOWN 8.34 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258703	0.00	8.34	8.32-	0.02
2/25/25	7.400-	PAID DOWN 7.4 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258703	0.00	7.40	7.38-	0.02

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/25/25	6.630-	PAID DOWN 6.63 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258703	0.00	6.63	6.61-	0.02
4/25/25	6.730-	PAID DOWN 6.73 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258703	0.00	6.73	6.71-	0.02
5/27/25	13.650-	PAID DOWN 13.65 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258703	0.00	13.65	13.61-	0.04
6/25/25	7.130-	PAID DOWN 7.13 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258703	0.00	7.13	7.11-	0.02
	70.570-	ASSET TOTAL	0.00	70.57	70.37-	0.20
		FNMA PL #AV5077 V- 6.510% 3/01/44 CUSIP 3138XGUB7				
10/25/24	32.740-	PAID DOWN 32.74 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258702	0.00	32.74	33.28-	0.54-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/25/24	35.990-	PAID DOWN 35.99 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258702	0.00	35.99	36.58-	0.59-
12/26/24	31.120-	PAID DOWN 31.12 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258702	0.00	31.12	31.63-	0.51-
1/27/25	2,335.420-	PAID DOWN 2,335.42 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258702	0.00	2,335.42	2,373.92-	38.50-
2/25/25	118.660-	PAID DOWN 118.66 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258702	0.00	118.66	120.62-	1.96-
3/25/25	29.360-	PAID DOWN 29.36 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258702	0.00	29.36	29.84-	0.48-
4/25/25	25.580-	PAID DOWN 25.58 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258702	0.00	25.58	26.00-	0.42-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/27/25	29.360-	PAID DOWN 29.36 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258702	0.00	29.36	29.84-	0.48-
6/25/25	977.460-	PAID DOWN 977.46 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258702	0.00	977.46	993.57-	16.11-
	3,615.690-	ASSET TOTAL	0.00	3,615.69	3,675.28-	59.59-
		FNMA PL #AW1181 V- 6.481% 3/01/44 CUSIP 3138XQJ36				
10/25/24	110.640-	PAID DOWN 110.64 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258702	0.00	110.64	112.36-	1.72-
11/25/24	118.150-	PAID DOWN 118.15 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258702	0.00	118.15	119.99-	1.84-
12/26/24	121.500-	PAID DOWN 121.5 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258702	0.00	121.50	123.39-	1.89-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/27/25	129.310-	PAID DOWN 129.31 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258702	0.00	129.31	131.33-	2.02-
2/25/25	122.070-	PAID DOWN 122.07 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258702	0.00	122.07	123.97-	1.90-
3/25/25	120.150-	PAID DOWN 120.15 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258702	0.00	120.15	122.02-	1.87-
4/25/25	113.440-	PAID DOWN 113.44 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258702	0.00	113.44	115.21-	1.77-
5/27/25	114.830-	PAID DOWN 114.83 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258702	0.00	114.83	116.62-	1.79-
6/25/25	118.870-	PAID DOWN 118.87 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258702	0.00	118.87	120.72-	1.85-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	1,068.960-	ASSET TOTAL	0.00	1,068.96	1,085.61-	16.65-
		FNMA PL #AZ0505 V-A 6.225% 6/01/45 CUSIP 3138YRR34				
10/25/24	344.070-	PAID DOWN 344.07 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258703	0.00	344.07	351.87-	7.80-
11/25/24	2,137.160-	PAID DOWN 2,137.16 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258703	0.00	2,137.16	2,185.58-	48.42-
12/26/24	16.680-	PAID DOWN 16.68 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258703	0.00	16.68	17.06-	0.38-
1/27/25	16.790-	PAID DOWN 16.79 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258703	0.00	16.79	17.17-	0.38-
2/25/25	16.900-	PAID DOWN 16.9 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258703	0.00	16.90	17.28-	0.38-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/25/25	17.010-	PAID DOWN 17.01 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258703	0.00	17.01	17.40-	0.39-
4/25/25	17.120-	PAID DOWN 17.12 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258703	0.00	17.12	17.51-	0.39-
5/27/25	17.230-	PAID DOWN 17.23 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258703	0.00	17.23	17.62-	0.39-
6/25/25	17.340-	PAID DOWN 17.34 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258703	0.00	17.34	17.73-	0.39-
	2,600.300-	ASSET TOTAL	0.00	2,600.30	2,659.22-	58.92-
		FNMA PL #BC1205 V-M 6.520% 7/01/46 CUSIP 3140EVKT3				
10/25/24	13.700-	PAID DOWN 13.7 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258703	0.00	13.70	13.74-	0.04-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/25/24	13.800-	PAID DOWN 13.8 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258703	0.00	13.80	13.84-	0.04-
12/26/24	13.890-	PAID DOWN 13.89 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258703	0.00	13.89	13.93-	0.04-
1/27/25	14.030-	PAID DOWN 14.03 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258703	0.00	14.03	14.07-	0.04-
2/25/25	14.130-	PAID DOWN 14.13 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258703	0.00	14.13	14.17-	0.04-
3/25/25	14.690-	PAID DOWN 14.69 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258703	0.00	14.69	14.73-	0.04-
4/25/25	14.820-	PAID DOWN 14.82 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258703	0.00	14.82	14.86-	0.04-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/27/25	15.100-	PAID DOWN 15.1 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258703	0.00	15.10	15.14-	0.04-
6/25/25	918.420-	PAID DOWN 918.42 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258703	0.00	918.42	920.89-	2.47-
	1,032.580-	ASSET TOTAL	0.00	1,032.58	1,035.37-	2.79-
		FNMA PL #BC9053 V-M 6.355% 12/01/46 CUSIP 3140F5BX0				
10/25/24	20.470-	PAID DOWN 20.47 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258703	0.00	20.47	20.43-	0.04
11/25/24	525.610-	PAID DOWN 525.61 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258703	0.00	525.61	524.63-	0.98
12/26/24	24.700-	PAID DOWN 24.7 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258703	0.00	24.70	24.65-	0.05

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/27/25	22.380-	PAID DOWN 22.38 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258703	0.00	22.38	22.34-	0.04
2/25/25	15.830-	PAID DOWN 15.83 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258703	0.00	15.83	15.80-	0.03
3/25/25	27.650-	PAID DOWN 27.65 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258703	0.00	27.65	27.60-	0.05
4/25/25	22.770-	PAID DOWN 22.77 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258703	0.00	22.77	22.73-	0.04
5/27/25	16.220-	PAID DOWN 16.22 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258703	0.00	16.22	16.19-	0.03
6/25/25	1,052.610-	PAID DOWN 1,052.61 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258703	0.00	1,052.61	1,050.64-	1.97

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	1,728.240-	ASSET TOTAL	0.00	1,728.24	1,725.01-	3.23
		FNMA PL #BD7204 V-M 6.459% 1/01/47 CUSIP 3140FFAE1				
10/25/24	956.570-	PAID DOWN 956.57 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258703	0.00	956.57	981.42-	24.85-
11/25/24	1,324.250-	PAID DOWN 1,324.25 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258703	0.00	1,324.25	1,358.65-	34.40-
12/26/24	11.110-	PAID DOWN 11.11 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258703	0.00	11.11	11.40-	0.29-
1/27/25	10.000-	PAID DOWN 10 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258703	0.00	10.00	10.26-	0.26-
2/25/25	10.190-	PAID DOWN 10.19 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258703	0.00	10.19	10.45-	0.26-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/25/25	9.860-	PAID DOWN 9.86 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258703	0.00	9.86	10.12-	0.26-
4/25/25	11.460-	PAID DOWN 11.46 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258703	0.00	11.46	11.76-	0.30-
5/27/25	10.750-	PAID DOWN 10.75 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258703	0.00	10.75	11.03-	0.28-
6/25/25	10.050-	PAID DOWN 10.05 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258703	0.00	10.05	10.31-	0.26-
	2,354.240-	ASSET TOTAL	0.00	2,354.24	2,415.40-	61.16-
		FNMA PL #BH5135 V-M 7.370% 9/01/47 CUSIP 3140GTV56				
10/25/24	2.820-	PAID DOWN 2.82 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258703	0.00	2.82	2.88-	0.06-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/25/24	2.840-	PAID DOWN 2.84 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258703	0.00	2.84	2.90-	0.06-
12/26/24	944.140-	PAID DOWN 944.14 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258703	0.00	944.14	963.58-	19.44-
1/27/25	1.640-	PAID DOWN 1.64 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258703	0.00	1.64	1.67-	0.03-
2/25/25	1.650-	PAID DOWN 1.65 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258703	0.00	1.65	1.68-	0.03-
3/25/25	1.660-	PAID DOWN 1.66 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258703	0.00	1.66	1.69-	0.03-
4/25/25	1.670-	PAID DOWN 1.67 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258703	0.00	1.67	1.70-	0.03-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/27/25	1.690-	PAID DOWN 1.69 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258703	0.00	1.69	1.72-	0.03-
6/25/25	1.700-	PAID DOWN 1.7 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258703	0.00	1.70	1.74-	0.04-
	959.810-	ASSET TOTAL	0.00	959.81	979.56-	19.75-
		FNMA PL #BH5786 V-M 6.523% 11/01/47 CUSIP 3140GUNC7				
10/25/24	774.920-	PAID DOWN 774.92 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258703	0.00	774.92	778.19-	3.27-
11/25/24	316.680-	PAID DOWN 316.68 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258703	0.00	316.68	318.02-	1.34-
12/26/24	442.520-	PAID DOWN 442.52 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258703	0.00	442.52	444.39-	1.87-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/27/25	32.680-	PAID DOWN 32.68 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258703	0.00	32.68	32.82-	0.14-
2/25/25	14.750-	PAID DOWN 14.75 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258703	0.00	14.75	14.81-	0.06-
3/25/25	153.840-	PAID DOWN 153.84 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258703	0.00	153.84	154.49-	0.65-
4/25/25	15.110-	PAID DOWN 15.11 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258703	0.00	15.11	15.17-	0.06-
5/27/25	108.120-	PAID DOWN 108.12 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258703	0.00	108.12	108.58-	0.46-
6/25/25	10.670-	PAID DOWN 10.67 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258703	0.00	10.67	10.72-	0.05-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	1,869.290-	ASSET TOTAL	0.00	1,869.29	1,877.19-	7.90-
		FNMA PL #BJ0705 V-Q 7.100% 10/01/47 CUSIP 3140H1YB0				
10/25/24	4.530-	PAID DOWN 4.53 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258703	0.00	4.53	4.60-	0.07-
11/25/24	5.640-	PAID DOWN 5.64 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258703	0.00	5.64	5.73-	0.09-
12/26/24	6.540-	PAID DOWN 6.54 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258703	0.00	6.54	6.65-	0.11-
1/27/25	4.970-	PAID DOWN 4.97 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258703	0.00	4.97	5.05-	0.08-
2/25/25	5.540-	PAID DOWN 5.54 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258703	0.00	5.54	5.63-	0.09-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/25/25	4.540-	PAID DOWN 4.54 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258703	0.00	4.54	4.62-	0.08-
4/25/25	8.210-	PAID DOWN 8.21 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258703	0.00	8.21	8.35-	0.14-
5/27/25	4.020-	PAID DOWN 4.02 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258703	0.00	4.02	4.09-	0.07-
6/25/25	6.910-	PAID DOWN 6.91 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258703	0.00	6.91	7.02-	0.11-
	50.900-	ASSET TOTAL	0.00	50.90	51.74-	0.84-
		FNMA PL #BJ2463 V-M 6.562% 11/01/47 CUSIP 3140H3WZ5				
10/25/24	27.100-	PAID DOWN 27.1 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258703	0.00	27.10	27.53-	0.43-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/25/24	1,386.240-	PAID DOWN 1,386.24 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258703	0.00	1,386.24	1,408.12-	21.88-
12/26/24	1,200.480-	PAID DOWN 1,200.48 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258703	0.00	1,200.48	1,219.42-	18.94-
1/27/25	255.190-	PAID DOWN 255.19 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258703	0.00	255.19	259.22-	4.03-
2/25/25	11.690-	PAID DOWN 11.69 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258703	0.00	11.69	11.87-	0.18-
3/25/25	11.400-	PAID DOWN 11.4 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258703	0.00	11.40	11.58-	0.18-
4/25/25	435.100-	PAID DOWN 435.1 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258703	0.00	435.10	441.97-	6.87-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/27/25	11.560-	PAID DOWN 11.56 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258703	0.00	11.56	11.74-	0.18-
6/25/25	538.730-	PAID DOWN 538.73 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258703	0.00	538.73	547.23-	8.50-
	3,877.490-	ASSET TOTAL	0.00	3,877.49	3,938.68-	61.19-
		FNMA PL #BJ2464 V-M 6.461% 11/01/47 CUSIP 3140H3W28				
10/25/24	152.990-	PAID DOWN 152.99 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258703	0.00	152.99	155.19-	2.20-
11/25/24	1,187.400-	PAID DOWN 1,187.4 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258703	0.00	1,187.40	1,204.47-	17.07-
12/26/24	426.530-	PAID DOWN 426.53 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258703	0.00	426.53	432.66-	6.13-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/27/25	506.690-	PAID DOWN 506.69 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258703	0.00	506.69	513.97-	7.28-
2/25/25	14.050-	PAID DOWN 14.05 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258703	0.00	14.05	14.25-	0.20-
3/25/25	13.160-	PAID DOWN 13.16 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258703	0.00	13.16	13.35-	0.19-
4/25/25	11.610-	PAID DOWN 11.61 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258703	0.00	11.61	11.78-	0.17-
5/27/25	52.400-	PAID DOWN 52.4 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258703	0.00	52.40	53.15-	0.75-
6/25/25	51.560-	PAID DOWN 51.56 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258703	0.00	51.56	52.30-	0.74-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	2,416.390-	ASSET TOTAL	0.00	2,416.39	2,451.12-	34.73-
		FNMA PL #BJ2721 V- 6.620% 4/01/48 CUSIP 3140H4AX2				
10/25/24	28.320-	PAID DOWN 28.32 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258703	0.00	28.32	28.46-	0.14-
11/25/24	31.050-	PAID DOWN 31.05 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258703	0.00	31.05	31.20-	0.15-
12/26/24	28.510-	PAID DOWN 28.51 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258703	0.00	28.51	28.65-	0.14-
1/27/25	28.610-	PAID DOWN 28.61 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258703	0.00	28.61	28.75-	0.14-
2/25/25	303.010-	PAID DOWN 303.01 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258703	0.00	303.01	304.47-	1.46-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/25/25	30.030-	PAID DOWN 30.03 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258703	0.00	30.03	30.17-	0.14-
4/25/25	492.420-	PAID DOWN 492.42 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258703	0.00	492.42	494.79-	2.37-
5/27/25	28.850-	PAID DOWN 28.85 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258703	0.00	28.85	28.99-	0.14-
6/25/25	212.310-	PAID DOWN 212.31 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258703	0.00	212.31	213.33-	1.02-
	1,183.110-	ASSET TOTAL	0.00	1,183.11	1,188.81-	5.70-
		FNMA PL #BJ3765 V-M 6.336% 12/01/47 CUSIP 3140H5FF3				
10/25/24	65.690-	PAID DOWN 65.69 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258703	0.00	65.69	66.51-	0.82-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/25/24	1,448.570-	PAID DOWN 1,448.57 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258703	0.00	1,448.57	1,466.56-	17.99-
12/26/24	2,004.250-	PAID DOWN 2,004.25 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258703	0.00	2,004.25	2,029.15-	24.90-
1/27/25	14.130-	PAID DOWN 14.13 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258703	0.00	14.13	14.31-	0.18-
2/25/25	772.150-	PAID DOWN 772.15 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258703	0.00	772.15	781.74-	9.59-
3/25/25	13.190-	PAID DOWN 13.19 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258703	0.00	13.19	13.35-	0.16-
4/25/25	13.260-	PAID DOWN 13.26 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258703	0.00	13.26	13.42-	0.16-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/27/25	13.340-	PAID DOWN 13.34 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258703	0.00	13.34	13.51-	0.17-
6/25/25	13.420-	PAID DOWN 13.42 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258703	0.00	13.42	13.59-	0.17-
	4,358.000-	ASSET TOTAL	0.00	4,358.00	4,412.14-	54.14-
		FNMA PL #BL2856 2.780% 6/01/26 CUSIP 3140HUE69				
10/25/24	269.640-	PAID DOWN 269.64 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258703	0.00	269.64	254.49-	15.15
11/25/24	253.380-	PAID DOWN 253.38 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258703	0.00	253.38	239.15-	14.23
12/26/24	271.260-	PAID DOWN 271.26 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258703	0.00	271.26	256.02-	15.24

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/27/25	255.050-	PAID DOWN 255.05 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258703	0.00	255.05	240.72-	14.33
2/25/25	255.870-	PAID DOWN 255.87 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258703	0.00	255.87	241.50-	14.37
3/25/25	307.660-	PAID DOWN 307.66 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258703	0.00	307.66	290.38-	17.28
4/25/25	257.670-	PAID DOWN 257.67 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258703	0.00	257.67	243.20-	14.47
5/27/25	275.430-	PAID DOWN 275.43 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258703	0.00	275.43	259.96-	15.47
6/25/25	259.370-	PAID DOWN 259.37 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258703	0.00	259.37	244.80-	14.57

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	2,405.330-	ASSET TOTAL	0.00	2,405.33	2,270.22-	135.11
		FNMA PL #BM3465 V-M 6.456% 1/01/48 CUSIP 3140J7Z73				
10/25/24	36.730-	PAID DOWN 36.73 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258703	0.00	36.73	36.86-	0.13-
11/25/24	285.750-	PAID DOWN 285.75 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258703	0.00	285.75	286.78-	1.03-
12/26/24	38.360-	PAID DOWN 38.36 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258703	0.00	38.36	38.50-	0.14-
1/27/25	1,263.410-	PAID DOWN 1,263.41 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258703	0.00	1,263.41	1,267.95-	4.54-
2/25/25	1,018.770-	PAID DOWN 1,018.77 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258703	0.00	1,018.77	1,022.43-	3.66-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/25/25	17.170-	PAID DOWN 17.17 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258703	0.00	17.17	17.23-	0.06-
4/25/25	943.840-	PAID DOWN 943.84 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258703	0.00	943.84	947.23-	3.39-
5/27/25	40.960-	PAID DOWN 40.96 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258703	0.00	40.96	41.11-	0.15-
6/25/25	623.100-	PAID DOWN 623.1 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258703	0.00	623.10	625.34-	2.24-
	4,268.090-	ASSET TOTAL	0.00	4,268.09	4,283.43-	15.34-
		FNMA PL #BM7030 V-M 2.470% 6/01/52 CUSIP 3140JBY42				
10/25/24	508.980-	PAID DOWN 508.98 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258703	0.00	508.98	483.33-	25.65

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/25/24	150.240-	PAID DOWN 150.24 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258703	0.00	150.24	142.67-	7.57
12/26/24	1,998.520-	PAID DOWN 1,998.52 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258703	0.00	1,998.52	1,897.81-	100.71
1/27/25	712.410-	PAID DOWN 712.41 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258703	0.00	712.41	676.51-	35.90
2/25/25	437.290-	PAID DOWN 437.29 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258703	0.00	437.29	415.25-	22.04
3/25/25	561.330-	PAID DOWN 561.33 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258703	0.00	561.33	533.04-	28.29
4/25/25	554.960-	PAID DOWN 554.96 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258703	0.00	554.96	527.00-	27.96

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/27/25	977.990-	PAID DOWN 977.99 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258703	0.00	977.99	928.71-	49.28
6/25/25	697.860-	PAID DOWN 697.86 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258703	0.00	697.86	662.69-	35.17
	6,599.580-	ASSET TOTAL	0.00	6,599.58	6,267.01-	332.57
		FNMA PL #BM7055 V-M 3.472% 9/01/52 CUSIP 3140JBZV1				
10/25/24	218.390-	PAID DOWN 218.39 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258703	0.00	218.39	213.87-	4.52
11/25/24	2,042.640-	PAID DOWN 2,042.64 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258703	0.00	2,042.64	2,000.35-	42.29
12/26/24	537.940-	PAID DOWN 537.94 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258703	0.00	537.94	526.80-	11.14

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/27/25	250.220-	PAID DOWN 250.22 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258703	0.00	250.22	245.04-	5.18
2/25/25	480.120-	PAID DOWN 480.12 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258703	0.00	480.12	470.18-	9.94
3/25/25	183.570-	PAID DOWN 183.57 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258703	0.00	183.57	179.77-	3.80
4/25/25	183.060-	PAID DOWN 183.06 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258703	0.00	183.06	179.27-	3.79
5/27/25	199.380-	PAID DOWN 199.38 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258703	0.00	199.38	195.25-	4.13
6/25/25	1,555.430-	PAID DOWN 1,555.43 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258703	0.00	1,555.43	1,523.23-	32.20

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	5,650.750-	ASSET TOTAL	0.00	5,650.75	5,533.76-	116.99
		FNMA PL #BO1843 V-M 3.032% 8/01/49 CUSIP 3140JWBM1				
10/25/24	1,210.160-	PAID DOWN 1,210.16 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258703	0.00	1,210.16	1,237.39-	27.23-
11/25/24	51.490-	PAID DOWN 51.49 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258703	0.00	51.49	52.65-	1.16-
12/26/24	52.080-	PAID DOWN 52.08 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258703	0.00	52.08	53.25-	1.17-
1/27/25	78.730-	PAID DOWN 78.73 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258703	0.00	78.73	80.50-	1.77-
2/25/25	51.490-	PAID DOWN 51.49 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258703	0.00	51.49	52.65-	1.16-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/25/25	50.060-	PAID DOWN 50.06 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258703	0.00	50.06	51.19-	1.13-
4/25/25	51.830-	PAID DOWN 51.83 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258703	0.00	51.83	53.00-	1.17-
5/27/25	52.180-	PAID DOWN 52.18 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258703	0.00	52.18	53.35-	1.17-
6/25/25	1,072.360-	PAID DOWN 1,072.36 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258703	0.00	1,072.36	1,096.49-	24.13-
	2,670.380-	ASSET TOTAL	0.00	2,670.38	2,730.47-	60.09-
		FNMA PL #BO4955 V- 2.845% 11/01/49 CUSIP 3140K0QH4				
10/25/24	31.760-	PAID DOWN 31.76 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258703	0.00	31.76	32.34-	0.58-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/25/24	28.030-	PAID DOWN 28.03 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258703	0.00	28.03	28.54-	0.51-
12/26/24	24.660-	PAID DOWN 24.66 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258703	0.00	24.66	25.11-	0.45-
1/27/25	93.320-	PAID DOWN 93.32 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258703	0.00	93.32	95.02-	1.70-
2/25/25	24.310-	PAID DOWN 24.31 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258703	0.00	24.31	24.75-	0.44-
3/25/25	26.610-	PAID DOWN 26.61 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258703	0.00	26.61	27.09-	0.48-
4/25/25	31.000-	PAID DOWN 31 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258703	0.00	31.00	31.56-	0.56-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/27/25	29.910-	PAID DOWN 29.91 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258703	0.00	29.91	30.45-	0.54-
6/25/25	27.090-	PAID DOWN 27.09 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258703	0.00	27.09	27.58-	0.49-
	316.690-	ASSET TOTAL	0.00	316.69	322.44-	5.75-
		FNMA PL #BO6257 V-M 2.635% 12/01/49 CUSIP 3140K15T9				
10/25/24	35.060-	PAID DOWN 35.06 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258703	0.00	35.06	35.42-	0.36-
11/25/24	349.920-	PAID DOWN 349.92 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258703	0.00	349.92	353.52-	3.60-
12/26/24	33.000-	PAID DOWN 33 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258703	0.00	33.00	33.34-	0.34-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/27/25	34.330-	PAID DOWN 34.33 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258703	0.00	34.33	34.68-	0.35-
2/25/25	33.360-	PAID DOWN 33.36 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258703	0.00	33.36	33.70-	0.34-
3/25/25	33.090-	PAID DOWN 33.09 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258703	0.00	33.09	33.43-	0.34-
4/25/25	32.080-	PAID DOWN 32.08 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258703	0.00	32.08	32.41-	0.33-
5/27/25	341.310-	PAID DOWN 341.31 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258703	0.00	341.31	344.82-	3.51-
6/25/25	32.530-	PAID DOWN 32.53 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258703	0.00	32.53	32.86-	0.33-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	924.680-	ASSET TOTAL	0.00	924.68	934.18-	9.50-
		FNMA PL #BO7270 V- 2.765% 1/01/50 CUSIP 3140K3CG5				
10/25/24	2,776.040-	PAID DOWN 2,776.04 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258703	0.00	2,776.04	2,798.92-	22.88-
11/25/24	1,180.930-	PAID DOWN 1,180.93 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258703	0.00	1,180.93	1,190.66-	9.73-
12/26/24	699.350-	PAID DOWN 699.35 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258703	0.00	699.35	705.11-	5.76-
1/27/25	88.590-	PAID DOWN 88.59 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258703	0.00	88.59	89.32-	0.73-
2/25/25	88.610-	PAID DOWN 88.61 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258703	0.00	88.61	89.34-	0.73-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/25/25	83.580-	PAID DOWN 83.58 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258703	0.00	83.58	84.27-	0.69-
4/25/25	91.230-	PAID DOWN 91.23 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258703	0.00	91.23	91.98-	0.75-
5/27/25	1,346.650-	PAID DOWN 1,346.65 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258703	0.00	1,346.65	1,357.75-	11.10-
6/25/25	83.090-	PAID DOWN 83.09 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258703	0.00	83.09	83.77-	0.68-
	6,438.070-	ASSET TOTAL	0.00	6,438.07	6,491.12-	53.05-
		FNMA PL #BP0633 V-M 2.740% 1/01/50 CUSIP 3140K7V34				
10/25/24	80.220-	PAID DOWN 80.22 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258703	0.00	80.22	81.09-	0.87-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/25/24	351.300-	PAID DOWN 351.3 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258703	0.00	351.30	355.13-	3.83-
12/26/24	88.300-	PAID DOWN 88.3 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258703	0.00	88.30	89.26-	0.96-
1/27/25	402.120-	PAID DOWN 402.12 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258703	0.00	402.12	406.50-	4.38-
2/25/25	433.750-	PAID DOWN 433.75 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258703	0.00	433.75	438.48-	4.73-
3/25/25	77.710-	PAID DOWN 77.71 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258703	0.00	77.71	78.56-	0.85-
4/25/25	98.800-	PAID DOWN 98.8 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258703	0.00	98.80	99.88-	1.08-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/27/25	469.950-	PAID DOWN 469.95 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258703	0.00	469.95	475.07-	5.12-
6/25/25	80.860-	PAID DOWN 80.86 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258703	0.00	80.86	81.74-	0.88-
	2,083.010-	ASSET TOTAL	0.00	2,083.01	2,105.71-	22.70-
		FNMA PL #BS4956 2.34566% 4/01/29 CUSIP 3140LFQJ6				
11/20/24	80,000.000-	SOLD 80,000 SHARES/UNITS AT 89.75 ON TRADE DATE 11/20/24 TO SETTLE 11/25/24 COMMISSION $0.00 INTL FCSTONE 80,000 PAR VALUE AT 89.75 % 16258702	0.00	71,800.00	80,237.50-	8,437.50-
	80,000.000-	ASSET TOTAL	0.00	71,800.00	80,237.50-	8,437.50-
		FNMA PL #BS5431 3.130% 1/01/29 CUSIP 3140LGA93				
10/25/24	390.820-	PAID DOWN 390.82 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258702	0.00	390.82	394.00-	3.18-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/20/24	169,760.120-	SOLD 169,760.12 SHARES/UNITS AT 93.2813 ON TRADE DATE 11/20/24 TO SETTLE 11/25/24 COMMISSION $0.00 PERSHING 169,760.12 PAR VALUE AT 93.28124738 % 16258702	0.00	158,354.36	171,139.43-	12,785.07-
11/25/24	335.130-	PAID DOWN 335.13 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258702	0.00	335.13	337.85-	2.72-
12/26/24	197.260-	PAID DOWN 197.26 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258702	0.00	197.26	198.86-	1.60-
1/27/25	169.490-	PAID DOWN 169.49 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258702	0.00	169.49	170.87-	1.38-
2/25/25	170.380-	PAID DOWN 170.38 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258702	0.00	170.38	171.76-	1.38-
3/25/25	257.440-	PAID DOWN 257.44 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258702	0.00	257.44	259.53-	2.09-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/25/25	172.630-	PAID DOWN 172.63 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258702	0.00	172.63	174.03-	1.40-
5/27/25	202.180-	PAID DOWN 202.18 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258702	0.00	202.18	203.82-	1.64-
6/25/25	174.600-	PAID DOWN 174.6 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258702	0.00	174.60	176.02-	1.42-
	171,830.050-	ASSET TOTAL	0.00	160,424.29	173,226.17-	12,801.88-
		FNMA PL #BS5507 3.230% 11/01/28 CUSIP 3140LGDM1				
10/25/24	277.360-	PAID DOWN 277.36 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258702	0.00	277.36	280.31-	2.95-
11/20/24	143,526.200-	SOLD 143,526.2 SHARES/UNITS AT 93.9688 ON TRADE DATE 11/20/24 TO SETTLE 11/25/24 COMMISSION $0.00 PERSHING 143,526.2 PAR VALUE AT 93.96875229 % 16258702	0.00	134,869.78	145,051.16-	10,181.38-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/25/24	227.300-	PAID DOWN 227.3 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258702	0.00	227.30	229.72-	2.42-
12/26/24	140.040-	PAID DOWN 140.04 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258702	0.00	140.04	141.53-	1.49-
1/27/25	115.060-	PAID DOWN 115.06 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258702	0.00	115.06	116.28-	1.22-
2/25/25	115.700-	PAID DOWN 115.7 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258702	0.00	115.70	116.93-	1.23-
3/25/25	193.410-	PAID DOWN 193.41 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258702	0.00	193.41	195.46-	2.05-
4/25/25	117.420-	PAID DOWN 117.42 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258702	0.00	117.42	118.67-	1.25-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/27/25	143.710-	PAID DOWN 143.71 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258702	0.00	143.71	145.24-	1.53-
6/25/25	118.870-	PAID DOWN 118.87 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258702	0.00	118.87	120.13-	1.26-
	144,975.070-	ASSET TOTAL	0.00	136,318.65	146,515.43-	10,196.78-
		FNMA PL #BS5689 2.98117% 5/01/29 CUSIP 3140LGKB7				
11/20/24	180,000.000-	SOLD 180,000 SHARES/UNITS AT 92.2891 ON TRADE DATE 11/20/24 TO SETTLE 11/25/24 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 180,000 PAR VALUE AT 92.28906111 % 16258702	0.00	166,120.31	180,084.38-	13,964.07-
	180,000.000-	ASSET TOTAL	0.00	166,120.31	180,084.38-	13,964.07-
		FNMA PL #BS6526 3.500% 10/01/29 CUSIP 3140LHHC7				
11/20/24	565,000.000-	SOLD 565,000 SHARES/UNITS AT 94.5625 ON TRADE DATE 11/20/24 TO SETTLE 11/25/24 COMMISSION $0.00 MIRAE ASSET SEC USA 565,000 PAR VALUE AT 94.56250088 % 16258702	0.00	534,278.13	567,471.88-	33,193.75-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/17/25	80,000.000-	SOLD 80,000 SHARES/UNITS AT 96.7109 ON TRADE DATE 6/17/25 TO SETTLE 6/18/25 COMMISSION $0.00 0443 PERSHING 80,000 PAR VALUE AT 96.7109375 % 16258702	0.00	77,368.75	80,350.00-	2,981.25-
	645,000.000-	ASSET TOTAL	0.00	611,646.88	647,821.88-	36,175.00-
		FNMA PL #BS6891 4.57766% 10/01/29 CUSIP 3140LHUR9				
11/20/24	169,839.500-	SOLD 169,839.5 SHARES/UNITS AT 98.3594 ON TRADE DATE 11/20/24 TO SETTLE 11/25/24 COMMISSION $0.00 WELLS FARGO SECURITIES, LLC 169,839.5 PAR VALUE AT 98.35937453 % 16258702	0.00	167,053.07	171,166.37-	4,113.30-
11/25/24	321.000-	PAID DOWN 321 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258702	0.00	321.00	323.51-	2.51-
12/26/24	187.160-	PAID DOWN 187.16 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258702	0.00	187.16	188.62-	1.46-
1/27/25	162.140-	PAID DOWN 162.14 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258702	0.00	162.14	163.41-	1.27-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/25/25	162.910-	PAID DOWN 162.91 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258702	0.00	162.91	164.18-	1.27-
3/25/25	241.150-	PAID DOWN 241.15 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258702	0.00	241.15	243.03-	1.88-
4/25/25	164.820-	PAID DOWN 164.82 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258702	0.00	164.82	166.11-	1.29-
5/27/25	191.360-	PAID DOWN 191.36 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258702	0.00	191.36	192.86-	1.50-
6/25/25	166.500-	PAID DOWN 166.5 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258702	0.00	166.50	167.80-	1.30-
	171,436.540-	ASSET TOTAL	0.00	168,650.11	172,775.89-	4,125.78-

FNMA PL #BS7010 4.97034% 9/01/29
CUSIP 3140LHYG9

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/20/24	185,000.000-	SOLD 185,000 SHARES/UNITS AT 99.5781 ON TRADE DATE 11/20/24 TO SETTLE 11/25/24 COMMISSION $0.00 WELLS FARGO SECURITIES, LLC 185,000 PAR VALUE AT 99.57812432 % 16258702	0.00	184,219.53	185,773.24-	1,553.71-
	185,000.000-	ASSET TOTAL	0.00	184,219.53	185,773.24-	1,553.71-
		FNMA PL #BS7574 4.210% 2/01/28 CUSIP 3140LJMY9				
11/20/24	160,000.000-	SOLD 160,000 SHARES/UNITS AT 98.0781 ON TRADE DATE 11/20/24 TO SETTLE 11/25/24 COMMISSION $0.00 0443 PERSHING 160,000 PAR VALUE AT 98.078125 % 16258702	0.00	156,925.00	160,250.00-	3,325.00-
6/06/25	160,000.000-	SOLD 160,000 SHARES/UNITS AT 99.5625 ON TRADE DATE 6/06/25 TO SETTLE 6/11/25 COMMISSION $0.00 0443 PERSHING 160,000 PAR VALUE AT 99.5625 % 16258702	0.00	159,300.00	160,250.00-	950.00-
	320,000.000-	ASSET TOTAL	0.00	316,225.00	320,500.00-	4,275.00-
		FNMA PL #BS7985 4.790% 3/01/28 CUSIP 3140LJ2T2				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/18/24	130,000.000-	SOLD 130,000 SHARES/UNITS AT 100.2461 ON TRADE DATE 11/18/24 TO SETTLE 11/21/24 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 130,000 PAR VALUE AT 100.24609231 % 16258703	0.00	130,319.92	128,867.58-	1,452.34
11/18/24	40,000.000-	SOLD 40,000 SHARES/UNITS AT 100.2461 ON TRADE DATE 11/18/24 TO SETTLE 11/21/24 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 40,000 PAR VALUE AT 100.2461 % 16258703	0.00	40,098.44	39,651.56-	446.88
11/19/24	90,000.000-	SOLD 90,000 SHARES/UNITS AT 100.2774 ON TRADE DATE 11/19/24 TO SETTLE 11/22/24 COMMISSION $0.00 INTL FCSTONE 90,000 PAR VALUE AT 100.27734444 % 16258703	0.00	90,249.61	89,216.02-	1,033.59
	260,000.000-	ASSET TOTAL	0.00	260,667.97	257,735.16-	2,932.81
		FNMA PL #BS9313 4.815% 3/01/31 CUSIP 3140LLK34				
11/20/24	240,000.000-	SOLD 240,000 SHARES/UNITS AT 99.2852 ON TRADE DATE 11/20/24 TO SETTLE 11/25/24 COMMISSION $0.00 WELLS FARGO SECURITIES, LLC 240,000 PAR VALUE AT 99.28515833 % 16258702	0.00	238,284.38	242,550.00-	4,265.62-
	240,000.000-	ASSET TOTAL	0.00	238,284.38	242,550.00-	4,265.62-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		FNMA PL #BS9354 5.15001% 5/01/31 CUSIP 3140LLMC2				
11/20/24	170,000.000-	SOLD 170,000 SHARES/UNITS AT 101.0156 ON TRADE DATE 11/20/24 TO SETTLE 11/25/24 COMMISSION $0.00 WELLS FARGO SECURITIES, LLC 170,000 PAR VALUE AT 101.01562353 % 16258702	0.00	171,726.56	171,965.63-	239.07-
	170,000.000-	ASSET TOTAL	0.00	171,726.56	171,965.63-	239.07-
		FNMA PL #BS9358 5.03234% 12/01/28 CUSIP 3140LLMG3				
11/20/24	170,000.000-	SOLD 170,000 SHARES/UNITS AT 100.0156 ON TRADE DATE 11/20/24 TO SETTLE 11/25/24 COMMISSION $0.00 WELLS FARGO SECURITIES, LLC 170,000 PAR VALUE AT 100.01562353 % 16258702	0.00	170,026.56	170,106.25-	79.69-
	170,000.000-	ASSET TOTAL	0.00	170,026.56	170,106.25-	79.69-
		FNMA PL #BS9563 5.34496% 6/01/29 CUSIP 3140LLTV3				
10/25/24	139.500-	PAID DOWN 139.5 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258702	0.00	139.50	140.59-	1.09-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/20/24	104,223.110-	SOLD 104,223.11 SHARES/UNITS AT 101.6719 ON TRADE DATE 11/20/24 TO SETTLE 11/25/24 COMMISSION $0.00 WELLS FARGO SECURITIES, LLC 104,223.11 PAR VALUE AT 101.67187274 % 16258702	0.00	105,965.59	105,037.35-	928.24
11/25/24	91.900-	PAID DOWN 91.9 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258702	0.00	91.90	92.62-	0.72-
12/26/24	70.560-	PAID DOWN 70.56 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258702	0.00	70.56	71.11-	0.55-
1/27/25	46.790-	PAID DOWN 46.79 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258702	0.00	46.79	47.16-	0.37-
2/25/25	47.130-	PAID DOWN 47.13 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258702	0.00	47.13	47.50-	0.37-
3/25/25	120.180-	PAID DOWN 120.18 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258702	0.00	120.18	121.12-	0.94-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/25/25	48.340-	PAID DOWN 48.34 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258702	0.00	48.34	48.72-	0.38-
5/27/25	72.880-	PAID DOWN 72.88 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258702	0.00	72.88	73.45-	0.57-
6/25/25	49.210-	PAID DOWN 49.21 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258702	0.00	49.21	49.59-	0.38-
	104,909.600-	ASSET TOTAL	0.00	106,652.08	105,729.21-	922.87
		FNMA PL #BS9672 4.91997% 1/01/29 CUSIP 3140LLXA4				
11/20/24	165,000.000-	SOLD 165,000 SHARES/UNITS AT 100.1406 ON TRADE DATE 11/20/24 TO SETTLE 11/25/24 COMMISSION $0.00 WELLS FARGO SECURITIES, LLC 165,000 PAR VALUE AT 100.14062424 % 16258702	0.00	165,232.03	163,453.13-	1,778.90
2/25/25	76.500-	PAID DOWN 76.5 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258702	0.00	76.50	75.78-	0.72

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/25/25	185.730-	PAID DOWN 185.73 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258702	0.00	185.73	183.99-	1.74
4/25/25	78.280-	PAID DOWN 78.28 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258702	0.00	78.28	77.55-	0.73
5/27/25	114.990-	PAID DOWN 114.99 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258702	0.00	114.99	113.91-	1.08
6/25/25	79.600-	PAID DOWN 79.6 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258702	0.00	79.60	78.85-	0.75
	165,535.100-	ASSET TOTAL	0.00	165,767.13	163,983.21-	1,783.92
		FNMA PL #BT7869 4.500% 9/01/52 CUSIP 3140LWW78				
10/25/24	152.020-	PAID DOWN 152.02 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258702	0.00	152.02	152.65-	0.63-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/25/24	140.180-	PAID DOWN 140.18 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258702	0.00	140.18	140.76-	0.58-
12/26/24	159.650-	PAID DOWN 159.65 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258702	0.00	159.65	160.31-	0.66-
1/27/25	131.790-	PAID DOWN 131.79 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258702	0.00	131.79	132.34-	0.55-
2/25/25	142.540-	PAID DOWN 142.54 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258702	0.00	142.54	143.13-	0.59-
3/25/25	123.160-	PAID DOWN 123.16 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258702	0.00	123.16	123.67-	0.51-
4/25/25	141.310-	PAID DOWN 141.31 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258702	0.00	141.31	141.90-	0.59-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/27/25	136.010-	PAID DOWN 136.01 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258702	0.00	136.01	136.57-	0.56-
6/25/25	125.620-	PAID DOWN 125.62 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258702	0.00	125.62	126.14-	0.52-
	1,252.280-	ASSET TOTAL	0.00	1,252.28	1,257.47-	5.19-
		FNMA PL #BT8141 V- 2.538% 6/01/52 CUSIP 3140LXBK0				
10/25/24	154.800-	PAID DOWN 154.8 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258703	0.00	154.80	148.35-	6.45
11/25/24	2,179.050-	PAID DOWN 2,179.05 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258703	0.00	2,179.05	2,088.23-	90.82
12/26/24	153.030-	PAID DOWN 153.03 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258703	0.00	153.03	146.65-	6.38

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/27/25	2,018.520-	PAID DOWN 2,018.52 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258703	0.00	2,018.52	1,934.39-	84.13
2/25/25	147.930-	PAID DOWN 147.93 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258703	0.00	147.93	141.76-	6.17
3/25/25	145.550-	PAID DOWN 145.55 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258703	0.00	145.55	139.48-	6.07
4/25/25	150.610-	PAID DOWN 150.61 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258703	0.00	150.61	144.33-	6.28
5/27/25	147.190-	PAID DOWN 147.19 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258703	0.00	147.19	141.06-	6.13
6/25/25	153.640-	PAID DOWN 153.64 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258703	0.00	153.64	147.24-	6.40

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	5,250.320-	ASSET TOTAL	0.00	5,250.32	5,031.49-	218.83
		FNMA PL #BT8249 V- 3.611% 7/01/52 CUSIP 3140LXEX9				
10/25/24	105.260-	PAID DOWN 105.26 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258703	0.00	105.26	103.16-	2.10
11/25/24	104.460-	PAID DOWN 104.46 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258703	0.00	104.46	102.38-	2.08
12/26/24	171.910-	PAID DOWN 171.91 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258703	0.00	171.91	168.49-	3.42
1/27/25	444.530-	PAID DOWN 444.53 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258703	0.00	444.53	435.67-	8.86
2/25/25	946.610-	PAID DOWN 946.61 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258703	0.00	946.61	927.75-	18.86

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/25/25	532.980-	PAID DOWN 532.98 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258703	0.00	532.98	522.36-	10.62
4/25/25	83.140-	PAID DOWN 83.14 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258703	0.00	83.14	81.48-	1.66
5/27/25	79.620-	PAID DOWN 79.62 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258703	0.00	79.62	78.03-	1.59
6/25/25	937.780-	PAID DOWN 937.78 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258703	0.00	937.78	919.10-	18.68
	3,406.290-	ASSET TOTAL	0.00	3,406.29	3,338.42-	67.87
		FNMA PL #BT8268 V- 4.091% 8/01/52 CUSIP 3140LXFJ9				
10/25/24	1,202.360-	PAID DOWN 1,202.36 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258703	0.00	1,202.36	1,202.45-	0.09-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/25/24	652.980-	PAID DOWN 652.98 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258703	0.00	652.98	653.03-	0.05-
12/26/24	206.510-	PAID DOWN 206.51 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258703	0.00	206.51	206.53-	0.02-
1/27/25	448.900-	PAID DOWN 448.9 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258703	0.00	448.90	448.94-	0.04-
2/25/25	638.240-	PAID DOWN 638.24 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258703	0.00	638.24	638.29-	0.05-
3/25/25	224.840-	PAID DOWN 224.84 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258703	0.00	224.84	224.86-	0.02-
4/25/25	691.910-	PAID DOWN 691.91 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258703	0.00	691.91	691.96-	0.05-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/27/25	811.280-	PAID DOWN 811.28 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258703	0.00	811.28	811.34-	0.06-
6/25/25	206.250-	PAID DOWN 206.25 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258703	0.00	206.25	206.27-	0.02-
	5,083.270-	ASSET TOTAL	0.00	5,083.27	5,083.67-	0.40-
		FNMA PL #BT8375 V-M 3.952% 9/01/52 CUSIP 3140LXJV8				
10/25/24	2,685.070-	PAID DOWN 2,685.07 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258703	0.00	2,685.07	2,689.27-	4.20-
11/25/24	213.860-	PAID DOWN 213.86 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258703	0.00	213.86	214.19-	0.33-
12/26/24	1,087.220-	PAID DOWN 1,087.22 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258703	0.00	1,087.22	1,088.92-	1.70-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/27/25	1,533.740-	PAID DOWN 1,533.74 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258703	0.00	1,533.74	1,536.14-	2.40-
2/25/25	226.260-	PAID DOWN 226.26 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258703	0.00	226.26	226.61-	0.35-
3/25/25	209.150-	PAID DOWN 209.15 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258703	0.00	209.15	209.48-	0.33-
4/25/25	289.510-	PAID DOWN 289.51 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258703	0.00	289.51	289.96-	0.45-
5/27/25	2,236.770-	PAID DOWN 2,236.77 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258703	0.00	2,236.77	2,240.27-	3.50-
6/25/25	210.800-	PAID DOWN 210.8 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258703	0.00	210.80	211.13-	0.33-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	8,692.380-	ASSET TOTAL	0.00	8,692.38	8,705.97-	13.59-
		FNMA PL #BU8809 V-M 3.073% 5/01/52 CUSIP 3140MAYF5				
10/25/24	378.900-	PAID DOWN 378.9 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258703	0.00	378.90	373.28-	5.62
11/25/24	1,779.650-	PAID DOWN 1,779.65 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258703	0.00	1,779.65	1,753.23-	26.42
12/26/24	312.130-	PAID DOWN 312.13 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258703	0.00	312.13	307.50-	4.63
1/27/25	360.810-	PAID DOWN 360.81 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258703	0.00	360.81	355.45-	5.36
2/25/25	367.410-	PAID DOWN 367.41 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258703	0.00	367.41	361.96-	5.45

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/25/25	1,599.670-	PAID DOWN 1,599.67 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258703	0.00	1,599.67	1,575.93-	23.74
4/25/25	2,212.290-	PAID DOWN 2,212.29 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258703	0.00	2,212.29	2,179.45-	32.84
5/27/25	262.800-	PAID DOWN 262.8 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258703	0.00	262.80	258.90-	3.90
6/25/25	1,997.120-	PAID DOWN 1,997.12 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258703	0.00	1,997.12	1,967.48-	29.64
	9,270.780-	ASSET TOTAL	0.00	9,270.78	9,133.18-	137.60
		FNMA PL #BV2500 V- 3.780% 6/01/52 CUSIP 3140MFX65				
10/25/24	954.800-	PAID DOWN 954.8 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258703	0.00	954.80	955.62-	0.82-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/25/24	714.470-	PAID DOWN 714.47 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258703	0.00	714.47	715.08-	0.61-
12/26/24	2,187.450-	PAID DOWN 2,187.45 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258703	0.00	2,187.45	2,189.33-	1.88-
1/27/25	1,123.200-	PAID DOWN 1,123.2 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258703	0.00	1,123.20	1,124.17-	0.97-
2/25/25	574.260-	PAID DOWN 574.26 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258703	0.00	574.26	574.75-	0.49-
3/25/25	821.220-	PAID DOWN 821.22 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258703	0.00	821.22	821.93-	0.71-
4/25/25	236.170-	PAID DOWN 236.17 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258703	0.00	236.17	236.37-	0.20-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/27/25	888.990-	PAID DOWN 888.99 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258703	0.00	888.99	889.75-	0.76-
6/25/25	149.050-	PAID DOWN 149.05 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258703	0.00	149.05	149.18-	0.13-
	7,649.610-	ASSET TOTAL	0.00	7,649.61	7,656.18-	6.57-
		FNMA PL #BV7893 V-M 4.199% 7/01/52 CUSIP 3140MMXX1				
10/25/24	196.450-	PAID DOWN 196.45 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258703	0.00	196.45	197.19-	0.74-
11/25/24	202.450-	PAID DOWN 202.45 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258703	0.00	202.45	203.21-	0.76-
12/26/24	218.590-	PAID DOWN 218.59 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258703	0.00	218.59	219.41-	0.82-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/27/25	200.810-	PAID DOWN 200.81 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258703	0.00	200.81	201.56-	0.75-
2/25/25	1,847.720-	PAID DOWN 1,847.72 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258703	0.00	1,847.72	1,854.65-	6.93-
3/25/25	239.320-	PAID DOWN 239.32 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258703	0.00	239.32	240.22-	0.90-
4/25/25	2,661.820-	PAID DOWN 2,661.82 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258703	0.00	2,661.82	2,671.80-	9.98-
5/27/25	1,405.720-	PAID DOWN 1,405.72 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258703	0.00	1,405.72	1,410.99-	5.27-
6/25/25	233.940-	PAID DOWN 233.94 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258703	0.00	233.94	234.82-	0.88-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	7,206.820-	ASSET TOTAL	0.00	7,206.82	7,233.85-	27.03-
		FNMA PL #BV7994 V-M 4.526% 8/01/52 CUSIP 3140MM3C0				
10/25/24	576.800-	PAID DOWN 576.8 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258703	0.00	576.80	572.07-	4.73
11/25/24	443.520-	PAID DOWN 443.52 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258703	0.00	443.52	439.88-	3.64
12/26/24	886.800-	PAID DOWN 886.8 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258703	0.00	886.80	879.53-	7.27
1/27/25	99.220-	PAID DOWN 99.22 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258703	0.00	99.22	98.41-	0.81
2/25/25	244.250-	PAID DOWN 244.25 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258703	0.00	244.25	242.25-	2.00

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/25/25	82.300-	PAID DOWN 82.3 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258703	0.00	82.30	81.62-	0.68
4/25/25	680.930-	PAID DOWN 680.93 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258703	0.00	680.93	675.34-	5.59
5/27/25	757.980-	PAID DOWN 757.98 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258703	0.00	757.98	751.76-	6.22
6/25/25	365.590-	PAID DOWN 365.59 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258703	0.00	365.59	362.59-	3.00
	4,137.390-	ASSET TOTAL	0.00	4,137.39	4,103.45-	33.94
		FNMA PL #BW1384 V-M 5.224% 12/01/52 CUSIP 3140MSRE7				
10/25/24	124.140-	PAID DOWN 124.14 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258703	0.00	124.14	123.52-	0.62

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/25/24	1,827.220-	PAID DOWN 1,827.22 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258703	0.00	1,827.22	1,818.08-	9.14
12/26/24	652.960-	PAID DOWN 652.96 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258703	0.00	652.96	649.70-	3.26
1/27/25	714.660-	PAID DOWN 714.66 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258703	0.00	714.66	711.09-	3.57
2/25/25	1,058.290-	PAID DOWN 1,058.29 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258703	0.00	1,058.29	1,053.00-	5.29
3/25/25	1,749.700-	PAID DOWN 1,749.7 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258703	0.00	1,749.70	1,740.95-	8.75
4/25/25	257.650-	PAID DOWN 257.65 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258703	0.00	257.65	256.36-	1.29

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/27/25	518.740-	PAID DOWN 518.74 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258703	0.00	518.74	516.15-	2.59
6/25/25	1,045.660-	PAID DOWN 1,045.66 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258703	0.00	1,045.66	1,040.43-	5.23
	7,949.020-	ASSET TOTAL	0.00	7,949.02	7,909.28-	39.74
		FNMA PL #BW5040 V-M 3.860% 7/01/52 CUSIP 3140MWS64				
10/25/24	2,900.630-	PAID DOWN 2,900.63 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258703	0.00	2,900.63	2,928.39-	27.76-
11/25/24	2,558.640-	PAID DOWN 2,558.64 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258703	0.00	2,558.64	2,583.13-	24.49-
12/26/24	298.160-	PAID DOWN 298.16 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258703	0.00	298.16	301.01-	2.85-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/27/25	3,176.010-	PAID DOWN 3,176.01 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258703	0.00	3,176.01	3,206.41-	30.40-
2/25/25	1,422.850-	PAID DOWN 1,422.85 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258703	0.00	1,422.85	1,436.47-	13.62-
3/25/25	1,102.240-	PAID DOWN 1,102.24 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258703	0.00	1,102.24	1,112.79-	10.55-
4/25/25	380.140-	PAID DOWN 380.14 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258703	0.00	380.14	383.78-	3.64-
5/27/25	266.470-	PAID DOWN 266.47 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258703	0.00	266.47	269.02-	2.55-
6/25/25	2,609.520-	PAID DOWN 2,609.52 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258703	0.00	2,609.52	2,634.49-	24.97-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	14,714.660-	ASSET TOTAL	0.00	14,714.66	14,855.49-	140.83-
		FNMA PL #BW9708 V-M 5.104% 11/01/52 CUSIP 3140N2YE5				
10/25/24	2,255.580-	PAID DOWN 2,255.58 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258703	0.00	2,255.58	2,232.41-	23.17
11/25/24	3,195.200-	PAID DOWN 3,195.2 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258703	0.00	3,195.20	3,162.37-	32.83
12/26/24	4,914.340-	PAID DOWN 4,914.34 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258703	0.00	4,914.34	4,863.85-	50.49
1/27/25	2,376.720-	PAID DOWN 2,376.72 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258703	0.00	2,376.72	2,352.30-	24.42
2/25/25	545.590-	PAID DOWN 545.59 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258703	0.00	545.59	539.98-	5.61

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/25/25	1,047.360-	PAID DOWN 1,047.36 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258703	0.00	1,047.36	1,036.60-	10.76
4/25/25	3,613.570-	PAID DOWN 3,613.57 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258703	0.00	3,613.57	3,576.45-	37.12
5/27/25	6,319.180-	PAID DOWN 6,319.18 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258703	0.00	6,319.18	6,254.26-	64.92
6/25/25	4,450.540-	PAID DOWN 4,450.54 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258703	0.00	4,450.54	4,404.82-	45.72
	28,718.080-	ASSET TOTAL	0.00	28,718.08	28,423.04-	295.04
		FNMA PL #BZ0084 5.090% 1/01/29 CUSIP 3140NUCW7				
11/20/24	100,000.000-	SOLD 100,000 SHARES/UNITS AT 100.25 ON TRADE DATE 11/20/24 TO SETTLE 11/25/24 COMMISSION $0.00 DUNCAN WILLIAMS INC. 100,000 PAR VALUE AT 100.25 % 16258702	0.00	100,250.00	100,968.75-	718.75-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	100,000.000-	ASSET TOTAL	0.00	100,250.00	100,968.75-	718.75-
		FNMA PL #BZ0489 4.805% 2/01/29 CUSIP 3140NURK7				
11/20/24	180,000.000-	SOLD 180,000 SHARES/UNITS AT 98.9063 ON TRADE DATE 11/20/24 TO SETTLE 11/25/24 COMMISSION $0.00 DUNCAN WILLIAMS INC. 180,000 PAR VALUE AT 98.90625 % 16258702	0.00	178,031.25	180,028.13-	1,996.88-
	180,000.000-	ASSET TOTAL	0.00	178,031.25	180,028.13-	1,996.88-
		FNMA PL #BZ0535 4.60867% 2/01/31 CUSIP 3140NUSZ3				
10/25/24	250.200-	PAID DOWN 250.2 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258702	0.00	250.20	246.76-	3.44
11/20/24	148,976.340-	SOLD 148,976.34 SHARES/UNITS AT 97 ON TRADE DATE 11/20/24 TO SETTLE 11/25/24 COMMISSION $0.00 DUNCAN WILLIAMS INC. 148,976.34 PAR VALUE AT 97.00000072 % 16258702	0.00	144,507.05	146,927.91-	2,420.86-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/25/24	206.840-	PAID DOWN 206.84 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258702	0.00	206.84	204.00-	2.84
12/26/24	126.120-	PAID DOWN 126.12 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258702	0.00	126.12	124.39-	1.73
1/27/25	104.480-	PAID DOWN 104.48 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258702	0.00	104.48	103.04-	1.44
2/25/25	104.970-	PAID DOWN 104.97 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258702	0.00	104.97	103.53-	1.44
3/25/25	171.970-	PAID DOWN 171.97 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258702	0.00	171.97	169.61-	2.36
4/25/25	106.250-	PAID DOWN 106.25 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258702	0.00	106.25	104.79-	1.46

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/27/25	128.870-	PAID DOWN 128.87 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258702	0.00	128.87	127.10-	1.77
6/25/25	107.330-	PAID DOWN 107.33 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258702	0.00	107.33	105.85-	1.48
	150,283.370-	ASSET TOTAL	0.00	145,814.08	148,216.98-	2,402.90-
		FNMA PL #BZ1178 5.810% 6/01/31 CUSIP 3140NVJY4				
10/17/24	70,000.000-	SOLD 70,000 SHARES/UNITS AT 104.2266 ON TRADE DATE 10/17/24 TO SETTLE 10/22/24 COMMISSION $0.00 0443 PERSHING 70,000 PAR VALUE AT 104.22655714 % 16258702	0.00	72,958.59	70,503.13-	2,455.46
11/20/24	170,000.000-	SOLD 170,000 SHARES/UNITS AT 102.8242 ON TRADE DATE 11/20/24 TO SETTLE 11/25/24 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 170,000 PAR VALUE AT 102.82421765 % 16258702	0.00	174,801.17	171,221.87-	3,579.30
	240,000.000-	ASSET TOTAL	0.00	247,759.76	241,725.00-	6,034.76
		FNMA PL #BZ2018 3.800% 10/01/29 CUSIP 3140NWG41				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/20/24	100,000.000-	SOLD 100,000 SHARES/UNITS AT 95.5547 ON TRADE DATE 11/20/24 TO SETTLE 11/25/24 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 100,000 PAR VALUE AT 95.55469 % 16258702	0.00	95,554.69	98,781.25-	3,226.56-
	100,000.000-	ASSET TOTAL	0.00	95,554.69	98,781.25-	3,226.56-
		FNMA PL #BZ2123 4.080% 10/01/29 CUSIP 3140NWLD5				
11/20/24	90,000.000-	SOLD 90,000 SHARES/UNITS AT 96.1563 ON TRADE DATE 11/20/24 TO SETTLE 11/25/24 COMMISSION $0.00 DUNCAN WILLIAMS INC. 90,000 PAR VALUE AT 96.15625556 % 16258702	0.00	86,540.63	90,028.13-	3,487.50-
	90,000.000-	ASSET TOTAL	0.00	86,540.63	90,028.13-	3,487.50-
		FNMA PL #BZ3356 5.02498% 7/01/29 CUSIP 3140NXWS8				
4/25/25	90.080-	PAID DOWN 90.08 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258703	0.00	90.08	91.15-	1.07-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/27/25	135.070-	PAID DOWN 135.07 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258703	0.00	135.07	136.67-	1.60-
6/25/25	91.630-	PAID DOWN 91.63 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258703	0.00	91.63	92.72-	1.09-
	316.780-	ASSET TOTAL	0.00	316.78	320.54-	3.76-
		FNMA PL #CB3854 4.000% 6/01/52 CUSIP 3140QPH83				
10/25/24	10,445.280-	PAID DOWN 10,445.28 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258702	0.00	10,445.28	10,122.95-	322.33
11/20/24	407,617.970-	SOLD 407,617.97 SHARES/UNITS AT 92.7969 ON TRADE DATE 11/20/24 TO SETTLE 11/21/24 COMMISSION $0.00 BANC OF AMERICA SECURITIES LLC 407,617.97 PAR VALUE AT 92.79687576 % 16258702	0.00	378,256.74	395,039.13-	16,782.39-
11/25/24	4,663.180-	PAID DOWN 4,663.18 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258702	0.00	4,663.18	4,519.28-	143.90

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/26/24	2,286.440-	PAID DOWN 2,286.44 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258702	0.00	2,286.44	2,215.88-	70.56
1/27/25	3,533.530-	PAID DOWN 3,533.53 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258702	0.00	3,533.53	3,424.49-	109.04
2/25/25	4,372.830-	PAID DOWN 4,372.83 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258702	0.00	4,372.83	4,237.89-	134.94
3/25/25	2,311.670-	PAID DOWN 2,311.67 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258702	0.00	2,311.67	2,240.33-	71.34
4/25/25	2,242.810-	PAID DOWN 2,242.81 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258702	0.00	2,242.81	2,173.60-	69.21
5/27/25	3,570.480-	PAID DOWN 3,570.48 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258702	0.00	3,570.48	3,460.30-	110.18

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/25/25	3,609.530-	PAID DOWN 3,609.53 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258702	0.00	3,609.53	3,498.14-	111.39
	444,653.720-	ASSET TOTAL	0.00	415,292.49	430,931.99-	15,639.50-
		FNMA PL #CB4894 5.000% 10/01/52 CUSIP 3140QQNL5				
10/25/24	3,002.390-	PAID DOWN 3,002.39 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258702	0.00	3,002.39	2,981.51-	20.88
11/20/24	202,438.250-	SOLD 202,438.25 SHARES/UNITS AT 97.6875 ON TRADE DATE 11/20/24 TO SETTLE 11/21/24 COMMISSION $0.00 BANC OF AMERICA SECURITIES LLC 202,438.25 PAR VALUE AT 97.68750243 % 16258702	0.00	197,756.87	201,030.68-	3,273.81-
11/25/24	4,763.380-	PAID DOWN 4,763.38 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258702	0.00	4,763.38	4,730.26-	33.12
12/26/24	2,138.520-	PAID DOWN 2,138.52 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258702	0.00	2,138.52	2,123.65-	14.87

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/27/25	1,524.170-	PAID DOWN 1,524.17 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258702	0.00	1,524.17	1,513.57-	10.60
2/25/25	2,114.910-	PAID DOWN 2,114.91 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258702	0.00	2,114.91	2,100.20-	14.71
3/25/25	611.480-	PAID DOWN 611.48 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258702	0.00	611.48	607.23-	4.25
4/25/25	1,669.580-	PAID DOWN 1,669.58 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258702	0.00	1,669.58	1,657.97-	11.61
5/27/25	1,777.590-	PAID DOWN 1,777.59 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258702	0.00	1,777.59	1,765.23-	12.36
6/25/25	1,722.230-	PAID DOWN 1,722.23 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258702	0.00	1,722.23	1,710.26-	11.97

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	221,762.500-	ASSET TOTAL	0.00	217,081.12	220,220.56-	3,139.44-
		FNMA PL #CB4900 5.000% 10/01/52 CUSIP 3140QQNS0				
10/25/24	450.410-	PAID DOWN 450.41 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258702	0.00	450.41	440.66-	9.75
11/20/24	160,321.470-	SOLD 160,321.47 SHARES/UNITS AT 97.0274 ON TRADE DATE 11/20/24 TO SETTLE 11/21/24 COMMISSION $0.00 BANC OF AMERICA SECURITIES LLC 160,321.47 PAR VALUE AT 97.0273435 % 16258702	0.00	155,555.66	156,852.01-	1,296.35-
11/25/24	431.440-	PAID DOWN 431.44 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258702	0.00	431.44	422.10-	9.34
12/26/24	2,052.940-	PAID DOWN 2,052.94 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258702	0.00	2,052.94	2,008.51-	44.43
1/27/25	237.020-	PAID DOWN 237.02 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258702	0.00	237.02	231.89-	5.13

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/25/25	225.480-	PAID DOWN 225.48 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258702	0.00	225.48	220.60-	4.88
3/25/25	1,927.860-	PAID DOWN 1,927.86 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258702	0.00	1,927.86	1,886.14-	41.72
4/25/25	235.650-	PAID DOWN 235.65 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258702	0.00	235.65	230.55-	5.10
5/27/25	1,587.200-	PAID DOWN 1,587.2 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258702	0.00	1,587.20	1,552.85-	34.35
6/25/25	2,508.730-	PAID DOWN 2,508.73 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258702	0.00	2,508.73	2,454.44-	54.29
	169,978.200-	ASSET TOTAL	0.00	165,212.39	166,299.75-	1,087.36-

FNMA PL #CB4905 5.500% 10/01/52
CUSIP 3140QQNX9

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/25/24	2,439.940-	PAID DOWN 2,439.94 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258702	0.00	2,439.94	2,437.65-	2.29
11/20/24	144,706.160-	SOLD 144,706.16 SHARES/UNITS AT 99.918 ON TRADE DATE 11/20/24 TO SETTLE 11/21/24 COMMISSION $0.00 WELLS FARGO SECURITIES, LLC 144,706.16 PAR VALUE AT 99.91796963 % 16258702	0.00	144,587.46	144,570.49-	16.97
11/25/24	4,220.030-	PAID DOWN 4,220.03 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258702	0.00	4,220.03	4,216.07-	3.96
12/26/24	422.280-	PAID DOWN 422.28 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258702	0.00	422.28	421.88-	0.40
1/27/25	2,051.670-	PAID DOWN 2,051.67 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258702	0.00	2,051.67	2,049.75-	1.92
2/25/25	876.910-	PAID DOWN 876.91 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258702	0.00	876.91	876.09-	0.82

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/25/25	804.200-	PAID DOWN 804.2 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258702	0.00	804.20	803.45-	0.75
4/25/25	1,371.780-	PAID DOWN 1,371.78 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258702	0.00	1,371.78	1,370.49-	1.29
5/27/25	2,066.470-	PAID DOWN 2,066.47 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258702	0.00	2,066.47	2,064.53-	1.94
6/25/25	1,440.220-	PAID DOWN 1,440.22 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258702	0.00	1,440.22	1,438.87-	1.35
	160,399.660-	ASSET TOTAL	0.00	160,280.96	160,249.27-	31.69
		FNMA PL #CB4943 4.500% 10/01/52 CUSIP 3140QQP58				
10/25/24	5,370.830-	PAID DOWN 5,370.83 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258702	0.00	5,370.83	5,215.16-	155.67

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/20/24	313,641.680-	SOLD 313,641.68 SHARES/UNITS AT 95.4453 ON TRADE DATE 11/20/24 TO SETTLE 11/21/24 COMMISSION $0.00 BANC OF AMERICA SECURITIES LLC 313,641.68 PAR VALUE AT 95.445313 % 16258702	0.00	299,356.28	304,550.99-	5,194.71-
11/25/24	5,878.130-	PAID DOWN 5,878.13 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258702	0.00	5,878.13	5,707.76-	170.37
12/26/24	639.280-	PAID DOWN 639.28 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258702	0.00	639.28	620.75-	18.53
1/27/25	1,151.080-	PAID DOWN 1,151.08 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258702	0.00	1,151.08	1,117.72-	33.36
2/25/25	2,388.480-	PAID DOWN 2,388.48 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258702	0.00	2,388.48	2,319.25-	69.23
3/25/25	3,365.820-	PAID DOWN 3,365.82 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258702	0.00	3,365.82	3,268.26-	97.56

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/25/25	1,316.880-	PAID DOWN 1,316.88 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258702	0.00	1,316.88	1,278.71-	38.17
5/27/25	2,234.650-	PAID DOWN 2,234.65 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258702	0.00	2,234.65	2,169.88-	64.77
6/25/25	1,237.370-	PAID DOWN 1,237.37 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258702	0.00	1,237.37	1,201.51-	35.86
	337,224.200-	ASSET TOTAL	0.00	322,938.80	327,449.99-	4,511.19-
		FNMA PL #CB6531 V-M 5.146% 6/01/53 CUSIP 3140QSHH7				
10/25/24	284.780-	PAID DOWN 284.78 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258703	0.00	284.78	277.00-	7.78
11/25/24	246.230-	PAID DOWN 246.23 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258703	0.00	246.23	239.51-	6.72

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/26/24	2,585.000-	PAID DOWN 2,585 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258703	0.00	2,585.00	2,514.42-	70.58
1/27/25	594.850-	PAID DOWN 594.85 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258703	0.00	594.85	578.61-	16.24
2/25/25	318.240-	PAID DOWN 318.24 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258703	0.00	318.24	309.55-	8.69
3/25/25	1,216.470-	PAID DOWN 1,216.47 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258703	0.00	1,216.47	1,183.25-	33.22
4/25/25	281.410-	PAID DOWN 281.41 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258703	0.00	281.41	273.73-	7.68
5/27/25	281.840-	PAID DOWN 281.84 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258703	0.00	281.84	274.14-	7.70

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/25/25	2,876.250-	PAID DOWN 2,876.25 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258703	0.00	2,876.25	2,797.72-	78.53
	8,685.070-	ASSET TOTAL	0.00	8,685.07	8,447.93-	237.14
		FNMA PL #MA3663 3.500% 5/01/49 CUSIP 31418DB92				
10/25/24	2,843.380-	PAID DOWN 2,843.38 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258702	0.00	2,843.38	2,541.27-	302.11
11/20/24	177,825.560-	SOLD 177,825.56 SHARES/UNITS AT 89.8086 ON TRADE DATE 11/20/24 TO SETTLE 11/21/24 COMMISSION $0.00 BANC OF AMERICA SECURITIES LLC 177,825.56 PAR VALUE AT 89.808594 % 16258702	0.00	159,702.64	158,931.60-	771.04
11/25/24	1,895.930-	PAID DOWN 1,895.93 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258702	0.00	1,895.93	1,694.49-	201.44
12/26/24	1,940.250-	PAID DOWN 1,940.25 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258702	0.00	1,940.25	1,734.10-	206.15

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/27/25	1,063.290-	PAID DOWN 1,063.29 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258702	0.00	1,063.29	950.32-	112.97
2/25/25	1,064.300-	PAID DOWN 1,064.3 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258702	0.00	1,064.30	951.22-	113.08
3/25/25	1,328.970-	PAID DOWN 1,328.97 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258702	0.00	1,328.97	1,187.77-	141.20
4/25/25	1,316.880-	PAID DOWN 1,316.88 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258702	0.00	1,316.88	1,176.96-	139.92
5/27/25	1,743.120-	PAID DOWN 1,743.12 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258702	0.00	1,743.12	1,557.91-	185.21
6/25/25	1,654.830-	PAID DOWN 1,654.83 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258702	0.00	1,654.83	1,479.00-	175.83

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	192,676.510-	ASSET TOTAL	0.00	174,553.59	172,204.64-	2,348.95
		FNMA PL #708593 V-M 6.401% 5/01/33 CUSIP 31401HGA4				
10/25/24	10.540-	PAID DOWN 10.54 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258703	0.00	10.54	10.33-	0.21
11/25/24	13.000-	PAID DOWN 13 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258703	0.00	13.00	12.74-	0.26
12/26/24	10.690-	PAID DOWN 10.69 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258703	0.00	10.69	10.48-	0.21
1/27/25	13.160-	PAID DOWN 13.16 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258703	0.00	13.16	12.90-	0.26
2/25/25	12.040-	PAID DOWN 12.04 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258703	0.00	12.04	11.80-	0.24

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/25/25	10.940-	PAID DOWN 10.94 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258703	0.00	10.94	10.72-	0.22
4/25/25	13.400-	PAID DOWN 13.4 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258703	0.00	13.40	13.14-	0.26
5/27/25	12.290-	PAID DOWN 12.29 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258703	0.00	12.29	12.05-	0.24
6/25/25	13.510-	PAID DOWN 13.51 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258703	0.00	13.51	13.24-	0.27
	109.570-	ASSET TOTAL	0.00	109.57	107.40-	2.17
		FNMA PL #734329 V- 6.089% 6/01/33 CUSIP 31402NY28				
10/25/24	71.400-	PAID DOWN 71.4 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258703	0.00	71.40	70.17-	1.23

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/25/24	71.790-	PAID DOWN 71.79 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258703	0.00	71.79	70.56-	1.23
12/26/24	318.500-	PAID DOWN 318.5 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258703	0.00	318.50	313.03-	5.47
1/27/25	59.570-	PAID DOWN 59.57 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258703	0.00	59.57	58.55-	1.02
2/25/25	69.570-	PAID DOWN 69.57 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258703	0.00	69.57	68.37-	1.20
3/25/25	69.900-	PAID DOWN 69.9 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258703	0.00	69.90	68.70-	1.20
4/25/25	70.860-	PAID DOWN 70.86 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258703	0.00	70.86	69.64-	1.22

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/27/25	85.150-	PAID DOWN 85.15 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258703	0.00	85.15	83.69-	1.46
6/25/25	1,146.330-	PAID DOWN 1,146.33 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258703	0.00	1,146.33	1,126.63-	19.70
	1,963.070-	ASSET TOTAL	0.00	1,963.07	1,929.34-	33.73
		FNMA PL #745606 V-M 7.089% 5/01/36 CUSIP 31403DKT5				
10/25/24	17.040-	PAID DOWN 17.04 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258703	0.00	17.04	16.70-	0.34
11/25/24	10.370-	PAID DOWN 10.37 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258703	0.00	10.37	10.16-	0.21
12/26/24	10.170-	PAID DOWN 10.17 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258703	0.00	10.17	9.97-	0.20

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/27/25	19.100-	PAID DOWN 19.1 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258703	0.00	19.10	18.72-	0.38
2/25/25	12.980-	PAID DOWN 12.98 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258703	0.00	12.98	12.72-	0.26
3/25/25	19.660-	PAID DOWN 19.66 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258703	0.00	19.66	19.27-	0.39
4/25/25	10.650-	PAID DOWN 10.65 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258703	0.00	10.65	10.44-	0.21
5/27/25	11.160-	PAID DOWN 11.16 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258703	0.00	11.16	10.94-	0.22
6/25/25	12.500-	PAID DOWN 12.5 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258703	0.00	12.50	12.25-	0.25

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	123.630-	ASSET TOTAL	0.00	123.63	121.17-	2.46
		FNMA PL #796989 V-M 6.240% 8/01/34 CUSIP 31405RNE2				
10/25/24	30.320-	PAID DOWN 30.32 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258703	0.00	30.32	30.03-	0.29
11/25/24	19.900-	PAID DOWN 19.9 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258703	0.00	19.90	19.71-	0.19
12/26/24	17.810-	PAID DOWN 17.81 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258703	0.00	17.81	17.64-	0.17
1/27/25	101.950-	PAID DOWN 101.95 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258703	0.00	101.95	100.96-	0.99
2/25/25	51.790-	PAID DOWN 51.79 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258703	0.00	51.79	51.29-	0.50

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/25/25	17.580-	PAID DOWN 17.58 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258703	0.00	17.58	17.41-	0.17
4/25/25	48.080-	PAID DOWN 48.08 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258703	0.00	48.08	47.61-	0.47
5/27/25	17.490-	PAID DOWN 17.49 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258703	0.00	17.49	17.32-	0.17
6/25/25	17.850-	PAID DOWN 17.85 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258703	0.00	17.85	17.68-	0.17
	322.770-	ASSET TOTAL	0.00	322.77	319.65-	3.12
		FNMA POOL #AH9016 3.99998% 3/01/26 CUSIP 3138ABAS8				
10/25/24	125.440-	PAID DOWN 125.44 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258703	0.00	125.44	129.14-	3.70-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/25/24	125.880-	PAID DOWN 125.88 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258703	0.00	125.88	129.60-	3.72-
12/26/24	126.330-	PAID DOWN 126.33 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258703	0.00	126.33	130.06-	3.73-
1/27/25	124.220-	PAID DOWN 124.22 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258703	0.00	124.22	127.89-	3.67-
2/25/25	117.470-	PAID DOWN 117.47 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258703	0.00	117.47	120.94-	3.47-
3/25/25	114.800-	PAID DOWN 114.8 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258703	0.00	114.80	118.19-	3.39-
4/25/25	206.250-	PAID DOWN 206.25 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258703	0.00	206.25	212.34-	6.09-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/27/25	134.150-	PAID DOWN 134.15 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258703	0.00	134.15	138.11-	3.96-
6/25/25	101.190-	PAID DOWN 101.19 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258703	0.00	101.19	104.18-	2.99-
	1,175.730-	ASSET TOTAL	0.00	1,175.73	1,210.45-	34.72-
		FNMA POOL #AL9502 3.99999% 11/01/45 CUSIP 3138ERRY8				
10/25/24	455.520-	PAID DOWN 455.52 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258702	0.00	455.52	475.66-	20.14-
11/25/24	573.640-	PAID DOWN 573.64 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258702	0.00	573.64	599.01-	25.37-
12/26/24	491.460-	PAID DOWN 491.46 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258702	0.00	491.46	513.19-	21.73-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/27/25	552.360-	PAID DOWN 552.36 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258702	0.00	552.36	576.78-	24.42-
2/25/25	559.790-	PAID DOWN 559.79 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258702	0.00	559.79	584.54-	24.75-
3/25/25	592.480-	PAID DOWN 592.48 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258702	0.00	592.48	618.68-	26.20-
4/25/25	290.040-	PAID DOWN 290.04 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258702	0.00	290.04	302.87-	12.83-
5/27/25	657.760-	PAID DOWN 657.76 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258702	0.00	657.76	686.85-	29.09-
6/25/25	450.300-	PAID DOWN 450.3 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258702	0.00	450.30	470.21-	19.91-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	4,623.350-	ASSET TOTAL	0.00	4,623.35	4,827.79-	204.44-
		FNMA POOL #AM8683 2.480% 3/25/25 CUSIP 3138L9UH3				
10/25/24	273.000-	PAID DOWN 273 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258703	0.00	273.00	278.82-	5.82-
11/25/24	262.480-	PAID DOWN 262.48 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258703	0.00	262.48	268.08-	5.60-
12/26/24	274.460-	PAID DOWN 274.46 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258703	0.00	274.46	280.31-	5.85-
1/27/25	264.000-	PAID DOWN 264 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258703	0.00	264.00	269.63-	5.63-
2/25/25	264.750-	PAID DOWN 264.75 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258703	0.00	264.75	270.40-	5.65-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/25/25	122,538.440-	PAID DOWN 122,538.44 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258703	0.00	122,538.44	125,151.98-	2,613.54-
	123,877.130-	ASSET TOTAL	0.00	123,877.13	126,519.22-	2,642.09-
		FNMA POOL #AN0502 3.46167% 1/01/28 CUSIP 3138LCRY3				
10/25/24	272.870-	PAID DOWN 272.87 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258702	0.00	272.87	273.89-	1.02-
11/20/24	90,502.280-	SOLD 90,502.28 SHARES/UNITS AT 96.0313 ON TRADE DATE 11/20/24 TO SETTLE 11/25/24 COMMISSION $0.00 WELLS FARGO SECURITIES, LLC 90,502.28 PAR VALUE AT 96.03124682 % 16258702	0.00	86,910.47	90,841.67-	3,931.20-
11/25/24	253.170-	PAID DOWN 253.17 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258702	0.00	253.17	254.12-	0.95-
12/26/24	113.230-	PAID DOWN 113.23 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258702	0.00	113.23	113.65-	0.42-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/27/25	105.160-	PAID DOWN 105.16 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258702	0.00	105.16	105.55-	0.39-
2/25/25	105.600-	PAID DOWN 105.6 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258702	0.00	105.60	106.00-	0.40-
3/25/25	131.560-	PAID DOWN 131.56 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258702	0.00	131.56	132.05-	0.49-
4/25/25	106.590-	PAID DOWN 106.59 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258702	0.00	106.59	106.99-	0.40-
5/27/25	115.510-	PAID DOWN 115.51 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258702	0.00	115.51	115.94-	0.43-
6/25/25	107.520-	PAID DOWN 107.52 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258702	0.00	107.52	107.92-	0.40-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	91,813.490-	ASSET TOTAL	0.00	88,221.68	92,157.78-	3,936.10-
		FNMA POOL #AQ4651 3.500% 11/01/42 CUSIP 3138MLEZ3				
10/25/24	61.460-	PAID DOWN 61.46 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258702	0.00	61.46	66.12-	4.66-
11/25/24	58.910-	PAID DOWN 58.91 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258702	0.00	58.91	63.37-	4.46-
12/26/24	63.750-	PAID DOWN 63.75 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258702	0.00	63.75	68.58-	4.83-
1/27/25	62.810-	PAID DOWN 62.81 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258702	0.00	62.81	67.57-	4.76-
2/25/25	54.660-	PAID DOWN 54.66 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258702	0.00	54.66	58.80-	4.14-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/25/25	55.650-	PAID DOWN 55.65 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258702	0.00	55.65	59.87-	4.22-
4/25/25	56.190-	PAID DOWN 56.19 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258702	0.00	56.19	60.45-	4.26-
5/27/25	57.090-	PAID DOWN 57.09 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258702	0.00	57.09	61.42-	4.33-
6/25/25	61.160-	PAID DOWN 61.16 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258702	0.00	61.16	65.79-	4.63-
	531.680-	ASSET TOTAL	0.00	531.68	571.97-	40.29-
		FNMA POOL #AQ4697 3.500% 11/01/42 CUSIP 3138MLGF5				
10/25/24	442.410-	PAID DOWN 442.41 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258702	0.00	442.41	473.17-	30.76-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/25/24	65.360-	PAID DOWN 65.36 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258702	0.00	65.36	69.90-	4.54-
12/26/24	65.270-	PAID DOWN 65.27 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258702	0.00	65.27	69.81-	4.54-
1/27/25	69.240-	PAID DOWN 69.24 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258702	0.00	69.24	74.05-	4.81-
2/25/25	62.080-	PAID DOWN 62.08 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258702	0.00	62.08	66.40-	4.32-
3/25/25	64.180-	PAID DOWN 64.18 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258702	0.00	64.18	68.64-	4.46-
4/25/25	66.660-	PAID DOWN 66.66 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258702	0.00	66.66	71.29-	4.63-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/27/25	584.870-	PAID DOWN 584.87 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258702	0.00	584.87	625.54-	40.67-
6/25/25	64.840-	PAID DOWN 64.84 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258702	0.00	64.84	69.35-	4.51-
	1,484.910-	ASSET TOTAL	0.00	1,484.91	1,588.15-	103.24-
		FNMA POOL #AS3662 2.500% 10/25/24 CUSIP 3138WDB83				
10/25/24	21.870-	PAID DOWN 21.87 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258703	0.00	21.87	22.38-	0.51-
	21.870-	ASSET TOTAL	0.00	21.87	22.38-	0.51-
		FNMA POOL #AS3886 2.50349% 11/25/24 CUSIP 3138WDJ85				
10/25/24	205.490-	PAID DOWN 205.49 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258703	0.00	205.49	210.16-	4.67-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/25/24	79.960-	PAID DOWN 79.96 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258703	0.00	79.96	81.80-	1.84-
	285.450-	ASSET TOTAL	0.00	285.45	291.96-	6.51-
		FNMA POOL #AX6834 3.500% 11/01/34 CUSIP 3138Y8SY7				
10/25/24	454.250-	PAID DOWN 454.25 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258702	0.00	454.25	474.98-	20.73-
11/25/24	455.960-	PAID DOWN 455.96 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258702	0.00	455.96	476.76-	20.80-
12/26/24	457.670-	PAID DOWN 457.67 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258702	0.00	457.67	478.55-	20.88-
1/27/25	459.390-	PAID DOWN 459.39 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258702	0.00	459.39	480.35-	20.96-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/25/25	461.110-	PAID DOWN 461.11 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258702	0.00	461.11	482.15-	21.04-
3/25/25	462.840-	PAID DOWN 462.84 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258702	0.00	462.84	483.96-	21.12-
4/25/25	464.570-	PAID DOWN 464.57 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258702	0.00	464.57	485.77-	21.20-
5/27/25	466.320-	PAID DOWN 466.32 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258702	0.00	466.32	487.60-	21.28-
6/25/25	468.060-	PAID DOWN 468.06 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258702	0.00	468.06	489.42-	21.36-
	4,150.170-	ASSET TOTAL	0.00	4,150.17	4,339.54-	189.37-

FNMA POOL #BF0105 4.000% 6/01/56
CUSIP 3140FXDK5

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/25/24	709.870-	PAID DOWN 709.87 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258702	0.00	709.87	752.71-	42.84-
11/25/24	635.580-	PAID DOWN 635.58 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258702	0.00	635.58	673.94-	38.36-
12/26/24	1,144.370-	PAID DOWN 1,144.37 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258702	0.00	1,144.37	1,213.43-	69.06-
1/27/25	805.070-	PAID DOWN 805.07 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258702	0.00	805.07	853.66-	48.59-
2/25/25	1,207.980-	PAID DOWN 1,207.98 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258702	0.00	1,207.98	1,280.88-	72.90-
3/25/25	650.170-	PAID DOWN 650.17 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258702	0.00	650.17	689.41-	39.24-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/25/25	955.350-	PAID DOWN 955.35 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258702	0.00	955.35	1,013.01-	57.66-
5/27/25	184.990-	PAID DOWN 184.99 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258702	0.00	184.99	196.15-	11.16-
6/25/25	976.940-	PAID DOWN 976.94 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258702	0.00	976.94	1,035.90-	58.96-
	7,270.320-	ASSET TOTAL	0.00	7,270.32	7,709.09-	438.77-
		FNMA POOL #BF0107 4.500% 6/01/56 CUSIP 3140FXDM1				
10/25/24	1,089.710-	PAID DOWN 1,089.71 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258702	0.00	1,089.71	1,173.42-	83.71-
11/25/24	991.140-	PAID DOWN 991.14 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258702	0.00	991.14	1,067.29-	76.15-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/26/24	666.060-	PAID DOWN 666.06 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258702	0.00	666.06	717.23-	51.17-
1/27/25	477.380-	PAID DOWN 477.38 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258702	0.00	477.38	514.06-	36.68-
2/25/25	578.450-	PAID DOWN 578.45 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258702	0.00	578.45	622.89-	44.44-
3/25/25	2,448.930-	PAID DOWN 2,448.93 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258702	0.00	2,448.93	2,637.07-	188.14-
4/25/25	707.510-	PAID DOWN 707.51 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258702	0.00	707.51	761.87-	54.36-
5/27/25	318.280-	PAID DOWN 318.28 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258702	0.00	318.28	342.73-	24.45-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/25/25	1,165.920-	PAID DOWN 1,165.92 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258702	0.00	1,165.92	1,255.49-	89.57-
	8,443.380-	ASSET TOTAL	0.00	8,443.38	9,092.05-	648.67-
		FNMA POOL #BF0118 4.500% 6/01/56 CUSIP 3140FXDY5				
10/25/24	378.750-	PAID DOWN 378.75 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258702	0.00	378.75	407.72-	28.97-
11/25/24	251.550-	PAID DOWN 251.55 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258702	0.00	251.55	270.79-	19.24-
12/26/24	347.470-	PAID DOWN 347.47 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258702	0.00	347.47	374.05-	26.58-
1/27/25	272.050-	PAID DOWN 272.05 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258702	0.00	272.05	292.86-	20.81-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/25/25	341.100-	PAID DOWN 341.1 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258702	0.00	341.10	367.19-	26.09-
3/25/25	218.690-	PAID DOWN 218.69 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258702	0.00	218.69	235.42-	16.73-
4/25/25	315.680-	PAID DOWN 315.68 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258702	0.00	315.68	339.82-	24.14-
5/27/25	535.450-	PAID DOWN 535.45 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258702	0.00	535.45	576.40-	40.95-
6/25/25	446.920-	PAID DOWN 446.92 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258702	0.00	446.92	481.10-	34.18-
	3,107.660-	ASSET TOTAL	0.00	3,107.66	3,345.35-	237.69-

FNMA POOL #BF0125 4.000% 7/01/56
CUSIP 3140FXD74

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/25/24	585.300-	PAID DOWN 585.3 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258702	0.00	585.30	618.92-	33.62-
11/25/24	667.360-	PAID DOWN 667.36 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258702	0.00	667.36	705.69-	38.33-
12/26/24	607.340-	PAID DOWN 607.34 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258702	0.00	607.34	642.23-	34.89-
1/27/25	711.740-	PAID DOWN 711.74 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258702	0.00	711.74	752.63-	40.89-
2/25/25	326.920-	PAID DOWN 326.92 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258702	0.00	326.92	345.70-	18.78-
3/25/25	848.120-	PAID DOWN 848.12 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258702	0.00	848.12	896.84-	48.72-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/25/25	433.940-	PAID DOWN 433.94 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258702	0.00	433.94	458.87-	24.93-
5/27/25	910.720-	PAID DOWN 910.72 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258702	0.00	910.72	963.03-	52.31-
6/25/25	878.780-	PAID DOWN 878.78 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258702	0.00	878.78	929.26-	50.48-
	5,970.220-	ASSET TOTAL	0.00	5,970.22	6,313.17-	342.95-
		FNMA POOL #BF0132 4.000% 7/01/56 CUSIP 3140FXEE8				
10/25/24	233.890-	PAID DOWN 233.89 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258702	0.00	233.89	248.03-	14.14-
11/25/24	458.460-	PAID DOWN 458.46 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258702	0.00	458.46	486.18-	27.72-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/26/24	384.680-	PAID DOWN 384.68 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258702	0.00	384.68	407.94-	23.26-
1/27/25	256.860-	PAID DOWN 256.86 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258702	0.00	256.86	272.39-	15.53-
2/25/25	151.760-	PAID DOWN 151.76 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258702	0.00	151.76	160.94-	9.18-
3/25/25	316.400-	PAID DOWN 316.4 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258702	0.00	316.40	335.53-	19.13-
4/25/25	468.100-	PAID DOWN 468.1 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258702	0.00	468.10	496.41-	28.31-
5/27/25	421.730-	PAID DOWN 421.73 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258702	0.00	421.73	447.23-	25.50-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/25/25	393.160-	PAID DOWN 393.16 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258702	0.00	393.16	416.93-	23.77-
	3,085.040-	ASSET TOTAL	0.00	3,085.04	3,271.58-	186.54-
		FNMA POOL #BF0154 3.500% 11/01/46 CUSIP 3140FXE40				
10/25/24	434.270-	PAID DOWN 434.27 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258702	0.00	434.27	451.30-	17.03-
11/25/24	647.120-	PAID DOWN 647.12 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258702	0.00	647.12	672.50-	25.38-
12/26/24	1,235.530-	PAID DOWN 1,235.53 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258702	0.00	1,235.53	1,283.99-	48.46-
1/27/25	936.490-	PAID DOWN 936.49 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258702	0.00	936.49	973.22-	36.73-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/25/25	690.250-	PAID DOWN 690.25 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258702	0.00	690.25	717.32-	27.07-
3/25/25	406.020-	PAID DOWN 406.02 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258702	0.00	406.02	421.94-	15.92-
4/25/25	423.640-	PAID DOWN 423.64 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258702	0.00	423.64	440.25-	16.61-
5/27/25	427.610-	PAID DOWN 427.61 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258702	0.00	427.61	444.38-	16.77-
6/25/25	800.630-	PAID DOWN 800.63 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258702	0.00	800.63	832.03-	31.40-
	6,001.560-	ASSET TOTAL	0.00	6,001.56	6,236.93-	235.37-

FNMA POOL #BF0172 4.000% 1/01/41
CUSIP 3140FXFN7

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/25/24	110.260-	PAID DOWN 110.26 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258702	0.00	110.26	113.79-	3.53-
11/25/24	145.150-	PAID DOWN 145.15 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258702	0.00	145.15	149.80-	4.65-
12/26/24	155.730-	PAID DOWN 155.73 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258702	0.00	155.73	160.72-	4.99-
1/27/25	106.330-	PAID DOWN 106.33 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258702	0.00	106.33	109.74-	3.41-
2/25/25	136.870-	PAID DOWN 136.87 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258702	0.00	136.87	141.25-	4.38-
3/25/25	217.410-	PAID DOWN 217.41 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258702	0.00	217.41	224.37-	6.96-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/25/25	138.810-	PAID DOWN 138.81 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258702	0.00	138.81	143.26-	4.45-
5/27/25	118.580-	PAID DOWN 118.58 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258702	0.00	118.58	122.38-	3.80-
6/25/25	199.980-	PAID DOWN 199.98 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258702	0.00	199.98	206.39-	6.41-
	1,329.120-	ASSET TOTAL	0.00	1,329.12	1,371.70-	42.58-
		FNMA POOL #BF0193 4.000% 4/01/41 CUSIP 3140FXGB2				
10/25/24	1,238.330-	PAID DOWN 1,238.33 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258702	0.00	1,238.33	1,279.78-	41.45-
11/25/24	1,254.150-	PAID DOWN 1,254.15 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258702	0.00	1,254.15	1,296.13-	41.98-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/26/24	1,367.060-	PAID DOWN 1,367.06 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258702	0.00	1,367.06	1,412.82-	45.76-
1/27/25	542.320-	PAID DOWN 542.32 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258702	0.00	542.32	560.48-	18.16-
2/25/25	1,434.560-	PAID DOWN 1,434.56 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258702	0.00	1,434.56	1,482.58-	48.02-
3/25/25	531.690-	PAID DOWN 531.69 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258702	0.00	531.69	549.49-	17.80-
4/25/25	1,727.770-	PAID DOWN 1,727.77 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258702	0.00	1,727.77	1,785.61-	57.84-
5/27/25	832.230-	PAID DOWN 832.23 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258702	0.00	832.23	860.09-	27.86-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/25/25	827.050-	PAID DOWN 827.05 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258702	0.00	827.05	854.74-	27.69-
	9,755.160-	ASSET TOTAL	0.00	9,755.16	10,081.72-	326.56-
		FNMA POOL #BF0198 4.000% 11/01/40 CUSIP 3140FXGG1				
10/25/24	888.950-	PAID DOWN 888.95 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258702	0.00	888.95	914.54-	25.59-
11/25/24	616.360-	PAID DOWN 616.36 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258702	0.00	616.36	634.10-	17.74-
12/26/24	534.840-	PAID DOWN 534.84 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258702	0.00	534.84	550.23-	15.39-
1/27/25	758.000-	PAID DOWN 758 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258702	0.00	758.00	779.81-	21.81-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/25/25	492.170-	PAID DOWN 492.17 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258702	0.00	492.17	506.34-	14.17-
3/25/25	1,344.450-	PAID DOWN 1,344.45 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258702	0.00	1,344.45	1,383.15-	38.70-
4/25/25	588.430-	PAID DOWN 588.43 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258702	0.00	588.43	605.37-	16.94-
5/27/25	1,019.550-	PAID DOWN 1,019.55 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258702	0.00	1,019.55	1,048.89-	29.34-
6/25/25	550.250-	PAID DOWN 550.25 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258702	0.00	550.25	566.08-	15.83-
	6,793.000-	ASSET TOTAL	0.00	6,793.00	6,988.51-	195.51-

FNMA POOL #BF0201 4.000% 8/01/51
CUSIP 3140FXGK2

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/25/24	1,531.820-	PAID DOWN 1,531.82 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258702	0.00	1,531.82	1,556.48-	24.66-
11/25/24	1,125.720-	PAID DOWN 1,125.72 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258702	0.00	1,125.72	1,143.84-	18.12-
12/26/24	1,996.700-	PAID DOWN 1,996.7 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258702	0.00	1,996.70	2,028.85-	32.15-
1/27/25	1,516.900-	PAID DOWN 1,516.9 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258702	0.00	1,516.90	1,541.32-	24.42-
2/25/25	892.360-	PAID DOWN 892.36 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258702	0.00	892.36	906.73-	14.37-
3/25/25	883.720-	PAID DOWN 883.72 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258702	0.00	883.72	897.94-	14.22-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/25/25	1,184.700-	PAID DOWN 1,184.7 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258702	0.00	1,184.70	1,203.78-	19.08-
5/27/25	1,833.450-	PAID DOWN 1,833.45 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258702	0.00	1,833.45	1,862.98-	29.53-
6/25/25	1,148.870-	PAID DOWN 1,148.87 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258702	0.00	1,148.87	1,167.36-	18.49-
	12,114.240-	ASSET TOTAL	0.00	12,114.24	12,309.28-	195.04-
		FNMA POOL #BF0202 4.500% 1/01/51 CUSIP 3140FXGL0				
10/25/24	534.820-	PAID DOWN 534.82 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258702	0.00	534.82	556.34-	21.52-
11/25/24	678.740-	PAID DOWN 678.74 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258702	0.00	678.74	706.04-	27.30-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/26/24	630.660-	PAID DOWN 630.66 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258702	0.00	630.66	656.03-	25.37-
1/27/25	643.060-	PAID DOWN 643.06 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258702	0.00	643.06	668.92-	25.86-
2/25/25	382.550-	PAID DOWN 382.55 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258702	0.00	382.55	397.94-	15.39-
3/25/25	590.990-	PAID DOWN 590.99 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258702	0.00	590.99	614.77-	23.78-
4/25/25	802.800-	PAID DOWN 802.8 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258702	0.00	802.80	835.09-	32.29-
5/27/25	644.880-	PAID DOWN 644.88 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258702	0.00	644.88	670.82-	25.94-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/25/25	324.050-	PAID DOWN 324.05 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258702	0.00	324.05	337.09-	13.04-
	5,232.550-	ASSET TOTAL	0.00	5,232.55	5,443.04-	210.49-
		FNMA POOL #BK7939 4.500% 11/01/48 CUSIP 3140HMZD9				
10/25/24	432.230-	PAID DOWN 432.23 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258702	0.00	432.23	444.03-	11.80-
11/25/24	749.030-	PAID DOWN 749.03 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258702	0.00	749.03	769.48-	20.45-
12/26/24	128.840-	PAID DOWN 128.84 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258702	0.00	128.84	132.36-	3.52-
1/27/25	1,221.180-	PAID DOWN 1,221.18 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258702	0.00	1,221.18	1,254.52-	33.34-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/25/25	150.400-	PAID DOWN 150.4 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258702	0.00	150.40	154.51-	4.11-
3/25/25	135.930-	PAID DOWN 135.93 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258702	0.00	135.93	139.64-	3.71-
4/25/25	439.230-	PAID DOWN 439.23 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258702	0.00	439.23	451.22-	11.99-
5/27/25	922.490-	PAID DOWN 922.49 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258702	0.00	922.49	947.68-	25.19-
6/25/25	453.560-	PAID DOWN 453.56 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258702	0.00	453.56	465.94-	12.38-
	4,632.890-	ASSET TOTAL	0.00	4,632.89	4,759.38-	126.49-

FNMA POOL #BO5023 3.000% 12/01/49
CUSIP 3140K0SM1

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/25/24	328.720-	PAID DOWN 328.72 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258702	0.00	328.72	334.60-	5.88-
11/25/24	420.940-	PAID DOWN 420.94 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258702	0.00	420.94	428.48-	7.54-
12/26/24	499.190-	PAID DOWN 499.19 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258702	0.00	499.19	508.12-	8.93-
1/27/25	294.860-	PAID DOWN 294.86 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258702	0.00	294.86	300.14-	5.28-
2/25/25	336.140-	PAID DOWN 336.14 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258702	0.00	336.14	342.16-	6.02-
3/25/25	237.260-	PAID DOWN 237.26 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258702	0.00	237.26	241.50-	4.24-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/25/25	243.300-	PAID DOWN 243.3 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258702	0.00	243.30	247.66-	4.36-
5/27/25	231.320-	PAID DOWN 231.32 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258702	0.00	231.32	235.46-	4.14-
6/25/25	231.630-	PAID DOWN 231.63 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258702	0.00	231.63	235.77-	4.14-
	2,823.360-	ASSET TOTAL	0.00	2,823.36	2,873.89-	50.53-
		FNMA POOL #BO6246 2.500% 12/01/34 CUSIP 3140K15G7				
10/25/24	444.620-	PAID DOWN 444.62 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258702	0.00	444.62	453.72-	9.10-
11/25/24	1,501.400-	PAID DOWN 1,501.4 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258702	0.00	1,501.40	1,532.13-	30.73-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/26/24	463.800-	PAID DOWN 463.8 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258702	0.00	463.80	473.29-	9.49-
1/27/25	1,565.740-	PAID DOWN 1,565.74 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258702	0.00	1,565.74	1,597.79-	32.05-
2/25/25	621.980-	PAID DOWN 621.98 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258702	0.00	621.98	634.71-	12.73-
3/25/25	681.870-	PAID DOWN 681.87 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258702	0.00	681.87	695.83-	13.96-
4/25/25	2,097.350-	PAID DOWN 2,097.35 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258702	0.00	2,097.35	2,140.28-	42.93-
5/27/25	449.580-	PAID DOWN 449.58 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258702	0.00	449.58	458.78-	9.20-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/25/25	424.670-	PAID DOWN 424.67 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258702	0.00	424.67	433.36-	8.69-
	8,251.010-	ASSET TOTAL	0.00	8,251.01	8,419.89-	168.88-
		FNMA POOL #BO7258 3.000% 1/01/35 CUSIP 3140K3B43				
10/25/24	346.470-	PAID DOWN 346.47 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258702	0.00	346.47	357.97-	11.50-
11/25/24	253.470-	PAID DOWN 253.47 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258702	0.00	253.47	261.89-	8.42-
12/26/24	251.340-	PAID DOWN 251.34 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258702	0.00	251.34	259.69-	8.35-
1/27/25	276.280-	PAID DOWN 276.28 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258702	0.00	276.28	285.45-	9.17-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/25/25	258.550-	PAID DOWN 258.55 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258702	0.00	258.55	267.13-	8.58-
3/25/25	251.800-	PAID DOWN 251.8 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258702	0.00	251.80	260.16-	8.36-
4/25/25	255.930-	PAID DOWN 255.93 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258702	0.00	255.93	264.43-	8.50-
5/27/25	301.220-	PAID DOWN 301.22 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258702	0.00	301.22	311.22-	10.00-
6/25/25	276.220-	PAID DOWN 276.22 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258702	0.00	276.22	285.39-	9.17-
	2,471.280-	ASSET TOTAL	0.00	2,471.28	2,553.33-	82.05-

FNMA POOL #BO7259 3.000% 1/01/35
CUSIP 3140K3B50

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/25/24	237.260-	PAID DOWN 237.26 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258702	0.00	237.26	244.84-	7.58-
11/25/24	683.040-	PAID DOWN 683.04 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258702	0.00	683.04	704.87-	21.83-
12/26/24	226.180-	PAID DOWN 226.18 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258702	0.00	226.18	233.41-	7.23-
1/27/25	850.330-	PAID DOWN 850.33 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258702	0.00	850.33	877.50-	27.17-
2/25/25	319.920-	PAID DOWN 319.92 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258702	0.00	319.92	330.14-	10.22-
3/25/25	202.100-	PAID DOWN 202.1 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258702	0.00	202.10	208.56-	6.46-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/25/25	632.390-	PAID DOWN 632.39 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258702	0.00	632.39	652.60-	20.21-
5/27/25	607.840-	PAID DOWN 607.84 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258702	0.00	607.84	627.26-	19.42-
6/25/25	196.340-	PAID DOWN 196.34 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258702	0.00	196.34	202.61-	6.27-
	3,955.400-	ASSET TOTAL	0.00	3,955.40	4,081.79-	126.39-
		FNMA POOL #BO7262 3.000% 1/01/35 CUSIP 3140K3B84				
10/25/24	120.080-	PAID DOWN 120.08 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258702	0.00	120.08	123.78-	3.70-
11/25/24	120.770-	PAID DOWN 120.77 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258702	0.00	120.77	124.49-	3.72-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/26/24	129.580-	PAID DOWN 129.58 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258702	0.00	129.58	133.57-	3.99-
1/27/25	119.450-	PAID DOWN 119.45 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258702	0.00	119.45	123.13-	3.68-
2/25/25	121.580-	PAID DOWN 121.58 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258702	0.00	121.58	125.32-	3.74-
3/25/25	122.700-	PAID DOWN 122.7 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258702	0.00	122.70	126.48-	3.78-
4/25/25	123.070-	PAID DOWN 123.07 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258702	0.00	123.07	126.86-	3.79-
5/27/25	125.880-	PAID DOWN 125.88 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258702	0.00	125.88	129.75-	3.87-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/25/25	133.170-	PAID DOWN 133.17 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258702	0.00	133.17	137.27-	4.10-
	1,116.280-	ASSET TOTAL	0.00	1,116.28	1,150.65-	34.37-
		FNMA POOL #BS4261 1.700% 9/01/28 CUSIP 3140LEWX1				
10/25/24	362.390-	PAID DOWN 362.39 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258702	0.00	362.39	362.84-	0.45-
11/20/24	129,487.030-	SOLD 129,487.03 SHARES/UNITS AT 89.5469 ON TRADE DATE 11/20/24 TO SETTLE 11/25/24 COMMISSION $0.00 0443 PERSHING 129,487.03 PAR VALUE AT 89.54687613 % 16258702	0.00	115,951.59	129,648.89-	13,697.30-
11/25/24	327.200-	PAID DOWN 327.2 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258702	0.00	327.20	327.61-	0.41-
12/26/24	182.660-	PAID DOWN 182.66 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258702	0.00	182.66	182.89-	0.23-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/27/25	165.120-	PAID DOWN 165.12 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258702	0.00	165.12	165.33-	0.21-
2/25/25	165.840-	PAID DOWN 165.84 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258702	0.00	165.84	166.05-	0.21-
3/25/25	221.390-	PAID DOWN 221.39 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258702	0.00	221.39	221.67-	0.28-
4/25/25	167.550-	PAID DOWN 167.55 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258702	0.00	167.55	167.76-	0.21-
5/27/25	186.500-	PAID DOWN 186.5 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258702	0.00	186.50	186.73-	0.23-
6/25/25	169.100-	PAID DOWN 169.1 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258702	0.00	169.10	169.31-	0.21-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	131,434.780-	ASSET TOTAL	0.00	117,899.34	131,599.08-	13,699.74-
		FNMA POOL #BS4490 1.960% 2/01/29 CUSIP 3140LE7C5				
10/25/24	379.980-	PAID DOWN 379.98 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258702	0.00	379.98	386.87-	6.89-
11/20/24	134,183.330-	SOLD 134,183.33 SHARES/UNITS AT 88.9219 ON TRADE DATE 11/20/24 TO SETTLE 11/25/24 COMMISSION $0.00 0443 PERSHING 134,183.33 PAR VALUE AT 88.92187186 % 16258702	0.00	119,318.33	136,615.40-	17,297.07-
11/25/24	344.310-	PAID DOWN 344.31 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258702	0.00	344.31	350.55-	6.24-
12/26/24	190.820-	PAID DOWN 190.82 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258702	0.00	190.82	194.28-	3.46-
1/27/25	173.100-	PAID DOWN 173.1 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258702	0.00	173.10	176.24-	3.14-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/25/25	173.850-	PAID DOWN 173.85 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258702	0.00	173.85	177.00-	3.15-
3/25/25	229.990-	PAID DOWN 229.99 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258702	0.00	229.99	234.16-	4.17-
4/25/25	175.590-	PAID DOWN 175.59 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258702	0.00	175.59	178.77-	3.18-
5/27/25	194.760-	PAID DOWN 194.76 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258702	0.00	194.76	198.29-	3.53-
6/25/25	177.190-	PAID DOWN 177.19 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258702	0.00	177.19	180.40-	3.21-
	136,222.920-	ASSET TOTAL	0.00	121,357.92	138,691.96-	17,334.04-

FNMA POOL #CA3155 4.000% 2/01/34
CUSIP 3140QAQH6

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/25/24	134.170-	PAID DOWN 134.17 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258703	0.00	134.17	138.90-	4.73-
11/25/24	135.820-	PAID DOWN 135.82 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258703	0.00	135.82	140.61-	4.79-
12/26/24	130.890-	PAID DOWN 130.89 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258703	0.00	130.89	135.50-	4.61-
1/27/25	153.180-	PAID DOWN 153.18 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258703	0.00	153.18	158.58-	5.40-
2/25/25	71.480-	PAID DOWN 71.48 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258703	0.00	71.48	74.00-	2.52-
3/25/25	144.840-	PAID DOWN 144.84 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258703	0.00	144.84	149.94-	5.10-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/25/25	74.650-	PAID DOWN 74.65 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258703	0.00	74.65	77.28-	2.63-
5/27/25	69.650-	PAID DOWN 69.65 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258703	0.00	69.65	72.10-	2.45-
6/25/25	70.660-	PAID DOWN 70.66 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258703	0.00	70.66	73.15-	2.49-
	985.340-	ASSET TOTAL	0.00	985.34	1,020.06-	34.72-
		FNMA POOL #CA3156 4.000% 2/01/34 CUSIP 3140QAQJ2				
10/25/24	216.510-	PAID DOWN 216.51 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258703	0.00	216.51	223.73-	7.22-
11/25/24	134.210-	PAID DOWN 134.21 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258703	0.00	134.21	138.69-	4.48-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/26/24	84.660-	PAID DOWN 84.66 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258703	0.00	84.66	87.48-	2.82-
1/27/25	51.590-	PAID DOWN 51.59 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258703	0.00	51.59	53.31-	1.72-
2/25/25	51.020-	PAID DOWN 51.02 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258703	0.00	51.02	52.72-	1.70-
3/25/25	50.730-	PAID DOWN 50.73 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258703	0.00	50.73	52.42-	1.69-
4/25/25	139.750-	PAID DOWN 139.75 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258703	0.00	139.75	144.41-	4.66-
5/27/25	48.990-	PAID DOWN 48.99 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258703	0.00	48.99	50.62-	1.63-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/25/25	49.820-	PAID DOWN 49.82 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258703	0.00	49.82	51.48-	1.66-
	827.280-	ASSET TOTAL	0.00	827.28	854.86-	27.58-
		FNMA POOL #CB2625 2.500% 1/01/52 CUSIP 3140QM4K7				
10/25/24	2,307.870-	PAID DOWN 2,307.87 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258702	0.00	2,307.87	2,307.69-	0.18
11/20/24	113,674.240-	SOLD 113,674.24 SHARES/UNITS AT 83.1602 ON TRADE DATE 11/20/24 TO SETTLE 11/21/24 COMMISSION $0.00 CITIGROUP GBL MKTS/SALOMON BRO 113,674.24 PAR VALUE AT 83.16015206 % 16258702	0.00	94,531.67	113,665.35-	19,133.68-
11/25/24	901.390-	PAID DOWN 901.39 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258702	0.00	901.39	901.32-	0.07
12/26/24	856.720-	PAID DOWN 856.72 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258702	0.00	856.72	856.65-	0.07

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/27/25	640.880-	PAID DOWN 640.88 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258702	0.00	640.88	640.83-	0.05
2/25/25	364.330-	PAID DOWN 364.33 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258702	0.00	364.33	364.30-	0.03
3/25/25	462.310-	PAID DOWN 462.31 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258702	0.00	462.31	462.27-	0.04
4/25/25	663.900-	PAID DOWN 663.9 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258702	0.00	663.90	663.85-	0.05
5/27/25	591.050-	PAID DOWN 591.05 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258702	0.00	591.05	591.00-	0.05
6/25/25	1,151.710-	PAID DOWN 1,151.71 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258702	0.00	1,151.71	1,151.62-	0.09

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	121,614.400-	ASSET TOTAL	0.00	102,471.83	121,604.88-	19,133.05-
		FNMA POOL #FM7599 3.500% 1/01/51 CUSIP 3140XBNR7				
10/25/24	2,898.070-	PAID DOWN 2,898.07 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258702	0.00	2,898.07	2,554.38-	343.69
11/20/24	197,737.310-	SOLD 197,737.31 SHARES/UNITS AT 90.0156 ON TRADE DATE 11/20/24 TO SETTLE 11/21/24 COMMISSION $0.00 BNP PARIBAS SECURITIES CORP/BO 197,737.31 PAR VALUE AT 90.0156273 % 16258702	0.00	177,994.48	174,286.90-	3,707.58
11/25/24	3,344.840-	PAID DOWN 3,344.84 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258702	0.00	3,344.84	2,948.16-	396.68
12/26/24	1,464.870-	PAID DOWN 1,464.87 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258702	0.00	1,464.87	1,291.15-	173.72
1/27/25	1,556.700-	PAID DOWN 1,556.7 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258702	0.00	1,556.70	1,372.09-	184.61

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/25/25	1,245.180-	PAID DOWN 1,245.18 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258702	0.00	1,245.18	1,097.51-	147.67
3/25/25	1,325.480-	PAID DOWN 1,325.48 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258702	0.00	1,325.48	1,168.29-	157.19
4/25/25	1,451.340-	PAID DOWN 1,451.34 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258702	0.00	1,451.34	1,279.22-	172.12
5/27/25	1,517.900-	PAID DOWN 1,517.9 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258702	0.00	1,517.90	1,337.89-	180.01
6/25/25	1,674.320-	PAID DOWN 1,674.32 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258702	0.00	1,674.32	1,475.76-	198.56
	214,216.010-	ASSET TOTAL	0.00	194,473.18	188,811.35-	5,661.83

FNMA POOL #MA1106 3.000% 7/01/32
CUSIP 31418AGQ5

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/25/24	610.080-	PAID DOWN 610.08 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258702	0.00	610.08	637.15-	27.07-
11/25/24	964.570-	PAID DOWN 964.57 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258702	0.00	964.57	1,007.37-	42.80-
12/26/24	850.180-	PAID DOWN 850.18 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258702	0.00	850.18	887.91-	37.73-
1/27/25	694.950-	PAID DOWN 694.95 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258702	0.00	694.95	725.79-	30.84-
2/25/25	774.010-	PAID DOWN 774.01 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258702	0.00	774.01	808.36-	34.35-
3/25/25	696.680-	PAID DOWN 696.68 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258702	0.00	696.68	727.60-	30.92-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/25/25	639.840-	PAID DOWN 639.84 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258702	0.00	639.84	668.23-	28.39-
5/27/25	762.710-	PAID DOWN 762.71 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258702	0.00	762.71	796.56-	33.85-
6/25/25	670.670-	PAID DOWN 670.67 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258702	0.00	670.67	700.43-	29.76-
	6,663.690-	ASSET TOTAL	0.00	6,663.69	6,959.40-	295.71-
		FNMA POOL #MA2915 3.000% 1/01/27 CUSIP 31418CGZ1				
10/25/24	311.790-	PAID DOWN 311.79 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258703	0.00	311.79	321.24-	9.45-
11/25/24	213.150-	PAID DOWN 213.15 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258703	0.00	213.15	219.61-	6.46-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/26/24	228.470-	PAID DOWN 228.47 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258703	0.00	228.47	235.40-	6.93-
1/27/25	226.410-	PAID DOWN 226.41 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258703	0.00	226.41	233.27-	6.86-
2/25/25	285.380-	PAID DOWN 285.38 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258703	0.00	285.38	294.03-	8.65-
3/25/25	216.660-	PAID DOWN 216.66 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258703	0.00	216.66	223.23-	6.57-
4/25/25	179.100-	PAID DOWN 179.1 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258703	0.00	179.10	184.53-	5.43-
5/27/25	196.730-	PAID DOWN 196.73 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258703	0.00	196.73	202.69-	5.96-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/25/25	194.740-	PAID DOWN 194.74 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258703	0.00	194.74	200.64-	5.90-
	2,052.430-	ASSET TOTAL	0.00	2,052.43	2,114.64-	62.21-
		FNMA POOL #MA3107 2.500% 8/01/27 CUSIP 31418CNZ3				
10/25/24	392.800-	PAID DOWN 392.8 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258703	0.00	392.80	400.23-	7.43-
11/25/24	360.790-	PAID DOWN 360.79 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258703	0.00	360.79	367.61-	6.82-
12/26/24	335.300-	PAID DOWN 335.3 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258703	0.00	335.30	341.64-	6.34-
1/27/25	543.720-	PAID DOWN 543.72 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258703	0.00	543.72	554.00-	10.28-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/25/25	384.860-	PAID DOWN 384.86 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258703	0.00	384.86	392.14-	7.28-
3/25/25	406.480-	PAID DOWN 406.48 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258703	0.00	406.48	414.16-	7.68-
4/25/25	342.950-	PAID DOWN 342.95 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258703	0.00	342.95	349.43-	6.48-
5/27/25	326.340-	PAID DOWN 326.34 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258703	0.00	326.34	332.51-	6.17-
6/25/25	329.630-	PAID DOWN 329.63 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258703	0.00	329.63	335.86-	6.23-
	3,422.870-	ASSET TOTAL	0.00	3,422.87	3,487.58-	64.71-

FNMA POOL #MA3131 3.000% 9/01/27
CUSIP 31418CPR9

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/25/24	400.100-	PAID DOWN 400.1 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258703	0.00	400.10	414.35-	14.25-
11/25/24	379.300-	PAID DOWN 379.3 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258703	0.00	379.30	392.81-	13.51-
12/26/24	385.960-	PAID DOWN 385.96 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258703	0.00	385.96	399.71-	13.75-
1/27/25	377.970-	PAID DOWN 377.97 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258703	0.00	377.97	391.44-	13.47-
2/25/25	338.490-	PAID DOWN 338.49 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258703	0.00	338.49	350.55-	12.06-
3/25/25	409.730-	PAID DOWN 409.73 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258703	0.00	409.73	424.33-	14.60-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/25/25	378.900-	PAID DOWN 378.9 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258703	0.00	378.90	392.40-	13.50-
5/27/25	351.150-	PAID DOWN 351.15 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258703	0.00	351.15	363.66-	12.51-
6/25/25	387.570-	PAID DOWN 387.57 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258703	0.00	387.57	401.38-	13.81-
	3,409.170-	ASSET TOTAL	0.00	3,409.17	3,530.63-	121.46-
		FNMA POOL #MA3692 3.500% 7/01/49 CUSIP 31418DC67				
10/25/24	6,038.320-	PAID DOWN 6,038.32 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258702	0.00	6,038.32	5,397.34-	640.98
11/20/24	439,433.490-	SOLD 439,433.49 SHARES/UNITS AT 89.8945 ON TRADE DATE 11/20/24 TO SETTLE 11/21/24 COMMISSION $0.00 BANC OF AMERICA SECURITIES LLC 439,433.49 PAR VALUE AT 89.89453216 % 16258702	0.00	395,026.68	392,786.38-	2,240.30

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/25/24	8,578.100-	PAID DOWN 8,578.1 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258702	0.00	8,578.10	7,667.51-	910.59
12/26/24	3,923.860-	PAID DOWN 3,923.86 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258702	0.00	3,923.86	3,507.33-	416.53
1/27/25	2,700.140-	PAID DOWN 2,700.14 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258702	0.00	2,700.14	2,413.51-	286.63
2/25/25	2,451.760-	PAID DOWN 2,451.76 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258702	0.00	2,451.76	2,191.50-	260.26
3/25/25	3,174.470-	PAID DOWN 3,174.47 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258702	0.00	3,174.47	2,837.49-	336.98
4/25/25	3,231.420-	PAID DOWN 3,231.42 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258702	0.00	3,231.42	2,888.40-	343.02

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/27/25	3,337.280-	PAID DOWN 3,337.28 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258702	0.00	3,337.28	2,983.02-	354.26
6/25/25	5,403.840-	PAID DOWN 5,403.84 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258702	0.00	5,403.84	4,830.21-	573.63
	478,272.680-	ASSET TOTAL	0.00	433,865.87	427,502.69-	6,363.18
		FNMA POOL #MA3744 3.000% 8/01/49 CUSIP 31418DES7				
10/25/24	2,677.480-	PAID DOWN 2,677.48 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258702	0.00	2,677.48	2,303.05-	374.43
11/20/24	154,168.020-	SOLD 154,168.02 SHARES/UNITS AT 86.3516 ON TRADE DATE 11/20/24 TO SETTLE 11/21/24 COMMISSION $0.00 BNP PARIBAS SECURITIES CORP/BO 154,168.02 PAR VALUE AT 86.3515649 % 16258702	0.00	133,126.50	132,608.59-	517.91
11/25/24	2,449.200-	PAID DOWN 2,449.2 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258702	0.00	2,449.20	2,106.69-	342.51

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/26/24	1,348.110-	PAID DOWN 1,348.11 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258702	0.00	1,348.11	1,159.59-	188.52
1/27/25	964.560-	PAID DOWN 964.56 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258702	0.00	964.56	829.67-	134.89
2/25/25	947.380-	PAID DOWN 947.38 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258702	0.00	947.38	814.89-	132.49
3/25/25	806.730-	PAID DOWN 806.73 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258702	0.00	806.73	693.91-	112.82
4/25/25	1,453.750-	PAID DOWN 1,453.75 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258702	0.00	1,453.75	1,250.45-	203.30
5/27/25	1,314.430-	PAID DOWN 1,314.43 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258702	0.00	1,314.43	1,130.62-	183.81

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/25/25	1,415.020-	PAID DOWN 1,415.02 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258702	0.00	1,415.02	1,217.14-	197.88
	167,544.680-	ASSET TOTAL	0.00	146,503.16	144,114.60-	2,388.56
		FNMA POOL #MA3775 3.500% 8/01/49 CUSIP 31418DFR8				
10/25/24	1,876.190-	PAID DOWN 1,876.19 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258702	0.00	1,876.19	1,693.41-	182.78
11/20/24	101,164.140-	SOLD 101,164.14 SHARES/UNITS AT 89.7969 ON TRADE DATE 11/20/24 TO SETTLE 11/21/24 COMMISSION $0.00 BANC OF AMERICA SECURITIES LLC 101,164.14 PAR VALUE AT 89.79687755 % 16258702	0.00	90,842.24	91,308.53-	466.29-
11/25/24	1,523.680-	PAID DOWN 1,523.68 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258702	0.00	1,523.68	1,375.24-	148.44
12/26/24	739.260-	PAID DOWN 739.26 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258702	0.00	739.26	667.24-	72.02

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/27/25	676.920-	PAID DOWN 676.92 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258702	0.00	676.92	610.97-	65.95
2/25/25	651.450-	PAID DOWN 651.45 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258702	0.00	651.45	587.98-	63.47
3/25/25	613.380-	PAID DOWN 613.38 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258702	0.00	613.38	553.62-	59.76
4/25/25	748.540-	PAID DOWN 748.54 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258702	0.00	748.54	675.62-	72.92
5/27/25	542.070-	PAID DOWN 542.07 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258702	0.00	542.07	489.26-	52.81
6/25/25	782.830-	PAID DOWN 782.83 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258702	0.00	782.83	706.57-	76.26

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	109,318.460-	ASSET TOTAL	0.00	98,996.56	98,668.44-	328.12
		FNMA POOL #MA3834 3.000% 10/01/49 CUSIP 31418DHL9				
10/25/24	5,640.140-	PAID DOWN 5,640.14 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258702	0.00	5,640.14	4,872.99-	767.15
11/20/24	339,381.550-	SOLD 339,381.55 SHARES/UNITS AT 86.418 ON TRADE DATE 11/20/24 TO SETTLE 11/21/24 COMMISSION $0.00 WELLS FARGO SECURITIES, LLC 339,381.55 PAR VALUE AT 86.41796765 % 16258702	0.00	293,286.64	293,220.36-	66.28
11/25/24	5,084.580-	PAID DOWN 5,084.58 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258702	0.00	5,084.58	4,393.00-	691.58
12/26/24	2,474.610-	PAID DOWN 2,474.61 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258702	0.00	2,474.61	2,138.02-	336.59
1/27/25	2,332.220-	PAID DOWN 2,332.22 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258702	0.00	2,332.22	2,015.00-	317.22

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/25/25	1,879.700-	PAID DOWN 1,879.7 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258702	0.00	1,879.70	1,624.03-	255.67
3/25/25	2,119.530-	PAID DOWN 2,119.53 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258702	0.00	2,119.53	1,831.24-	288.29
4/25/25	2,200.740-	PAID DOWN 2,200.74 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258702	0.00	2,200.74	1,901.40-	299.34
5/27/25	2,795.550-	PAID DOWN 2,795.55 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258702	0.00	2,795.55	2,415.31-	380.24
6/25/25	2,331.150-	PAID DOWN 2,331.15 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258702	0.00	2,331.15	2,014.08-	317.07
	366,239.770-	ASSET TOTAL	0.00	320,144.86	316,425.43-	3,719.43

FNMA POOL #MA4121 3.000% 8/01/50
CUSIP 31418DSK9

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/25/24	2,308.350-	PAID DOWN 2,308.35 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258702	0.00	2,308.35	2,022.69-	285.66
11/20/24	187,759.220-	SOLD 187,759.22 SHARES/UNITS AT 86.2188 ON TRADE DATE 11/20/24 TO SETTLE 11/21/24 COMMISSION $0.00 PIERPONT SECURITIES LLC 187,759.22 PAR VALUE AT 86.21874867 % 16258702	0.00	161,883.65	164,524.02-	2,640.37-
11/25/24	3,128.910-	PAID DOWN 3,128.91 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258702	0.00	3,128.91	2,741.71-	387.20
12/26/24	1,262.640-	PAID DOWN 1,262.64 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258702	0.00	1,262.64	1,106.39-	156.25
1/27/25	1,223.340-	PAID DOWN 1,223.34 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258702	0.00	1,223.34	1,071.95-	151.39
2/25/25	1,130.640-	PAID DOWN 1,130.64 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258702	0.00	1,130.64	990.72-	139.92

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/25/25	1,116.940-	PAID DOWN 1,116.94 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258702	0.00	1,116.94	978.72-	138.22
4/25/25	1,099.740-	PAID DOWN 1,099.74 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258702	0.00	1,099.74	963.65-	136.09
5/27/25	1,499.660-	PAID DOWN 1,499.66 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258702	0.00	1,499.66	1,314.08-	185.58
6/25/25	1,044.590-	PAID DOWN 1,044.59 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258702	0.00	1,044.59	915.32-	129.27
	201,574.030-	ASSET TOTAL	0.00	175,698.46	176,629.25-	930.79-
		FNMA POOL #555743 5.00001% 9/01/33 CUSIP 31385XLY1				
10/25/24	288.800-	PAID DOWN 288.8 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258702	0.00	288.80	305.20-	16.40-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/25/24	225.060-	PAID DOWN 225.06 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258703	0.00	225.06	237.84-	12.78-
11/25/24	272.930-	PAID DOWN 272.93 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258702	0.00	272.93	288.43-	15.50-
11/25/24	212.690-	PAID DOWN 212.69 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258703	0.00	212.69	224.77-	12.08-
12/26/24	266.380-	PAID DOWN 266.38 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258702	0.00	266.38	281.51-	15.13-
12/26/24	207.580-	PAID DOWN 207.58 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258703	0.00	207.58	219.37-	11.79-
1/27/25	278.010-	PAID DOWN 278.01 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258702	0.00	278.01	293.80-	15.79-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/27/25	216.650-	PAID DOWN 216.65 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258703	0.00	216.65	228.96-	12.31-
2/25/25	232.550-	PAID DOWN 232.55 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258702	0.00	232.55	245.76-	13.21-
2/25/25	181.220-	PAID DOWN 181.22 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258703	0.00	181.22	191.51-	10.29-
3/25/25	243.310-	PAID DOWN 243.31 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258702	0.00	243.31	257.13-	13.82-
3/25/25	189.610-	PAID DOWN 189.61 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258703	0.00	189.61	200.38-	10.77-
4/25/25	248.970-	PAID DOWN 248.97 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258702	0.00	248.97	263.11-	14.14-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/25/25	194.020-	PAID DOWN 194.02 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258703	0.00	194.02	205.04-	11.02-
5/27/25	211.900-	PAID DOWN 211.9 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258702	0.00	211.90	223.93-	12.03-
5/27/25	165.130-	PAID DOWN 165.13 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258703	0.00	165.13	174.51-	9.38-
6/25/25	228.790-	PAID DOWN 228.79 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258702	0.00	228.79	241.78-	12.99-
6/25/25	178.290-	PAID DOWN 178.29 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258703	0.00	178.29	188.42-	10.13-
	4,041.890-	ASSET TOTAL	0.00	4,041.89	4,271.45-	229.56-

FNMA POOL #735925 5.000% 10/01/35
CUSIP 31402RSN0

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/25/24	239.980-	PAID DOWN 239.98 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258702	0.00	239.98	255.61-	15.63-
10/25/24	152.350-	PAID DOWN 152.35 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258703	0.00	152.35	162.27-	9.92-
11/25/24	232.840-	PAID DOWN 232.84 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258702	0.00	232.84	248.00-	15.16-
11/25/24	147.820-	PAID DOWN 147.82 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258703	0.00	147.82	157.45-	9.63-
12/26/24	233.890-	PAID DOWN 233.89 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258702	0.00	233.89	249.12-	15.23-
12/26/24	148.480-	PAID DOWN 148.48 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258703	0.00	148.48	158.15-	9.67-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/27/25	246.090-	PAID DOWN 246.09 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258702	0.00	246.09	262.12-	16.03-
1/27/25	156.220-	PAID DOWN 156.22 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258703	0.00	156.22	166.39-	10.17-
2/25/25	295.870-	PAID DOWN 295.87 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258702	0.00	295.87	315.14-	19.27-
2/25/25	187.830-	PAID DOWN 187.83 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258703	0.00	187.83	200.06-	12.23-
3/25/25	198.970-	PAID DOWN 198.97 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258702	0.00	198.97	211.93-	12.96-
3/25/25	126.310-	PAID DOWN 126.31 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258703	0.00	126.31	134.54-	8.23-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/25/25	221.880-	PAID DOWN 221.88 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258702	0.00	221.88	236.33-	14.45-
4/25/25	140.850-	PAID DOWN 140.85 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258703	0.00	140.85	150.02-	9.17-
5/27/25	283.290-	PAID DOWN 283.29 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258702	0.00	283.29	301.74-	18.45-
5/27/25	179.840-	PAID DOWN 179.84 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258703	0.00	179.84	191.55-	11.71-
6/25/25	238.480-	PAID DOWN 238.48 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258702	0.00	238.48	254.01-	15.53-
6/25/25	151.400-	PAID DOWN 151.4 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258703	0.00	151.40	161.26-	9.86-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	3,582.390-	ASSET TOTAL	0.00	3,582.39	3,815.69-	233.30-
		FORD CREDIT AUT ABS 5.060% 5/15/27 CUSIP 345290AD2				
5/19/25	65,000.000-	SOLD 65,000 SHARES/UNITS AT 100.2188 ON TRADE DATE 5/19/25 TO SETTLE 5/20/25 COMMISSION $0.00 PERSHING 65,000 PAR VALUE AT 100.21875385 % 16258703	0.00	65,142.19	64,993.04-	149.15
	65,000.000-	ASSET TOTAL	0.00	65,142.19	64,993.04-	149.15
		FORD CREDIT AUT ABS 5.230% 5/15/28 CUSIP 344930AD4				
11/21/24	95,000.000-	SOLD 95,000 SHARES/UNITS AT 100.5313 ON TRADE DATE 11/21/24 TO SETTLE 11/22/24 COMMISSION $0.00 DEUTSCHE BANK SECURITIES INC. 95,000 PAR VALUE AT 100.53125263 % 16258702	0.00	95,504.69	94,998.72-	505.97
	95,000.000-	ASSET TOTAL	0.00	95,504.69	94,998.72-	505.97
		FORD CREDIT AUTO ABS 4.480% 12/15/26 CUSIP 34535AAD2				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/15/24	5,874.160-	PAID DOWN 5,874.16 SHARES/UNITS AT 2,060.594 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 16258703	0.00	5,874.16	5,873.82-	0.34
11/15/24	6,168.280-	PAID DOWN 6,168.28 SHARES/UNITS AT 1,962.3394 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 16258703	0.00	6,168.28	6,167.92-	0.36
12/16/24	5,147.700-	PAID DOWN 5,147.7 SHARES/UNITS AT 1,305.1907 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 16258703	0.00	5,147.70	5,147.40-	0.30
1/15/25	5,675.170-	PAID DOWN 5,675.17 SHARES/UNITS AT 3,050.3042 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 16258703	0.00	5,675.17	5,674.84-	0.33
2/18/25	5,251.370-	PAID DOWN 5,251.37 SHARES/UNITS AT 4,268.6564 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 16258703	0.00	5,251.37	5,251.07-	0.30
3/17/25	4,986.750-	PAID DOWN 4,986.75 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 16258703	0.00	4,986.75	4,986.46-	0.29
4/15/25	5,145.740-	PAID DOWN 5,145.74 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 16258703	0.00	5,145.74	5,145.44-	0.30

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/15/25	5,034.270-	PAID DOWN 5,034.27 SHARES/UNITS AT 6,977.3852 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 16258703	0.00	5,034.27	5,033.98-	0.29
6/16/25	4,658.960-	PAID DOWN 4,658.96 SHARES/UNITS AT 2,463.9654 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 16258703	0.00	4,658.96	4,658.69-	0.27
	47,942.400-	ASSET TOTAL	0.00	47,942.40	47,939.62-	2.78
		FORD MOTOR CRED 4.950% 5/28/27 CUSIP 345397C27				
11/18/24	200,000.000-	SOLD 200,000 SHARES/UNITS AT 99.058 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 COMMISSION $0.00 GOLDMAN SACHS 200,000 PAR VALUE AT 99.058 % 16258702	0.00	198,116.00	198,288.00-	172.00-
	200,000.000-	ASSET TOTAL	0.00	198,116.00	198,288.00-	172.00-
		FORTUNE BRANDS HOME 3.250% 9/15/29 CUSIP 34964CAE6				
12/12/24	100,000.000-	SOLD 100,000 SHARES/UNITS AT 93.264 ON TRADE DATE 12/12/24 TO SETTLE 12/13/24 COMMISSION $0.00 MARKETAXESS CORPORATION 100,000 PAR VALUE AT 93.264 % 16258702	0.00	93,264.00	86,021.00-	7,243.00

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	100,000.000-	ASSET TOTAL	0.00	93,264.00	86,021.00-	7,243.00
		FORTUNE BRANDS HOME 4.000% 6/15/25 CUSIP 34964CAA4				
6/15/25	40,000.000-	MATURED 40,000 SHARES/UNITS AT 100 ON TRADE DATE 6/15/25 TO SETTLE 6/15/25 COMMISSION $0.00 40,000 PAR VALUE AT 100 % 16258703	0.00	40,000.00	38,577.60-	1,422.40
	40,000.000-	ASSET TOTAL	0.00	40,000.00	38,577.60-	1,422.40
		FREDDIE MAC - SCRT 2.000% 11/25/59 CUSIP 35563PQN2				
10/25/24	682.630-	PAID DOWN 682.63 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 16258702	0.00	682.63	695.42-	12.79-
11/25/24	620.240-	PAID DOWN 620.24 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 16258702	0.00	620.24	631.61-	11.37-
12/26/24	734.690-	PAID DOWN 734.69 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 16258702	0.00	734.69	747.86-	13.17-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/06/25	94,431.880-	SOLD 94,431.88 SHARES/UNITS AT 77.5899 ON TRADE DATE 1/06/25 TO SETTLE 1/07/25 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - RITM1909416 16258702	0.00	73,269.55	96,085.07-	22,815.52-
2/04/25	626.270-	PAID DOWN 626.27 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 2/04/25 COMMISSION $0.00 16258702	0.00	626.27	597.81-	28.46
	97,095.710-	ASSET TOTAL	0.00	75,933.38	98,757.77-	22,824.39-
		FREDDIE MAC - SCRT 2.500% 5/01/60 CUSIP 35563PSE0				
10/25/24	464.530-	PAID DOWN 464.53 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 16258702	0.00	464.53	489.24-	24.71-
11/25/24	672.120-	PAID DOWN 672.12 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 16258702	0.00	672.12	707.60-	35.48-
12/26/24	645.320-	PAID DOWN 645.32 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 16258702	0.00	645.32	679.13-	33.81-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/06/25	82,191.610-	SOLD 82,191.61 SHARES/UNITS AT 80.1328 ON TRADE DATE 1/06/25 TO SETTLE 1/07/25 COMMISSION $0.00 CITIGROUP GBL MKTS/SALOMON BRO RITM1907402 16258702	0.00	65,862.45	86,464.56-	20,602.11-
2/04/25	534.920-	PAID DOWN 534.92 SHARES/UNITS AT 521,902.2059 ON TRADE DATE 1/25/25 TO SETTLE 2/04/25 COMMISSION $0.00 16258702	0.00	534.92	529.39-	5.53
	84,508.500-	ASSET TOTAL	0.00	68,179.34	88,869.92-	20,690.58-
		FREDDIE MAC - SCRT 2.500% 5/01/60 CUSIP 35563PSU4				
10/08/24	275.580	PAID DOWN 275.58 SHARES/UNITS AT 100 ON TRADE DATE 9/25/24 TO SETTLE 10/08/24 COMMISSION $0.00 CU04 16258703	0.00	275.58-	288.57	12.99
10/08/24	275.580-	PAID DOWN 275.58 SHARES/UNITS AT 100 ON TRADE DATE 9/25/24 TO SETTLE 10/08/24 COMMISSION $0.00 16258703	0.00	275.58	288.57-	12.99-
10/25/24	348.970-	PAID DOWN 348.97 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 16258703	0.00	348.97	365.42-	16.45-

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE - LINE 4i - SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN THE YEAR)
FOR THE YEAR ENDED JUNE 30, 2025 SCHEDULE II

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/25/24	363.690-	PAID DOWN 363.69 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 16258703	0.00	363.69	380.83-	17.14-
12/26/24	264.870-	PAID DOWN 264.87 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 16258703	0.00	264.87	277.35-	12.48-
1/27/25	302.530-	PAID DOWN 302.53 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 16258703	0.00	302.53	316.79-	14.26-
2/25/25	388.260-	PAID DOWN 388.26 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 16258703	0.00	388.26	406.56-	18.30-
3/25/25	316.600-	PAID DOWN 316.6 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 16258703	0.00	316.60	331.52-	14.92-
4/25/25	347.060-	PAID DOWN 347.06 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 16258703	0.00	347.06	363.42-	16.36-
5/27/25	335.640-	PAID DOWN 335.64 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 16258703	0.00	335.64	351.46-	15.82-

The accompanying notes are an integral part of these schedules.

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/25/25	444.990-	PAID DOWN 444.99 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 16258703	0.00	444.99	465.97-	20.98-
	3,112.610-	ASSET TOTAL	0.00	3,112.61	3,259.32-	146.71-
		FREDDIE MAC - SCRT 2.500% 5/01/60 CUSIP 35563PTK5				
10/25/24	199.210-	PAID DOWN 199.21 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 16258703	0.00	199.21	209.79-	10.58-
11/25/24	167.760-	PAID DOWN 167.76 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 16258703	0.00	167.76	176.67-	8.91-
12/26/24	115.010-	PAID DOWN 115.01 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 16258703	0.00	115.01	121.12-	6.11-
1/27/25	265.210-	PAID DOWN 265.21 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 16258703	0.00	265.21	279.29-	14.08-
2/25/25	102.210-	PAID DOWN 102.21 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 16258703	0.00	102.21	107.64-	5.43-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/25/25	123.120-	PAID DOWN 123.12 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 16258703	0.00	123.12	129.66-	6.54-
5/05/25	113.570-	PAID DOWN 113.57 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 5/05/25 COMMISSION $0.00 16258703	0.00	113.57	119.60-	6.03-
5/27/25	136.930-	PAID DOWN 136.93 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 16258703	0.00	136.93	144.20-	7.27-
6/25/25	85.130-	PAID DOWN 85.13 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 16258703	0.00	85.13	89.65-	4.52-
	1,308.150-	ASSET TOTAL	0.00	1,308.15	1,377.62-	69.47-
		FREDDIE MAC - SCRT 2.500% 11/25/59 CUSIP 35563PRC5				
10/25/24	261.720-	PAID DOWN 261.72 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 16258703	0.00	261.72	275.85-	14.13-
11/25/24	391.980-	PAID DOWN 391.98 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 16258703	0.00	391.98	413.14-	21.16-

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE - LINE 4i - SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN THE YEAR)
FOR THE YEAR ENDED JUNE 30, 2025 SCHEDULE II

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/26/24	648.730-	PAID DOWN 648.73 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 16258703	0.00	648.73	683.75-	35.02-
1/27/25	295.500-	PAID DOWN 295.5 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 16258703	0.00	295.50	311.45-	15.95-
2/25/25	228.250-	PAID DOWN 228.25 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 16258703	0.00	228.25	240.57-	12.32-
3/25/25	424.530-	PAID DOWN 424.53 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 16258703	0.00	424.53	447.45-	22.92-
4/25/25	401.310-	PAID DOWN 401.31 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 16258703	0.00	401.31	422.97-	21.66-
5/27/25	347.470-	PAID DOWN 347.47 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 16258703	0.00	347.47	366.23-	18.76-
6/25/25	482.040-	PAID DOWN 482.04 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 16258703	0.00	482.04	508.06-	26.02-

The accompanying notes are an integral part of these schedules.

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	3,481.530-	ASSET TOTAL	0.00	3,481.53	3,669.47-	187.94-
		FREDDIE MAC - SCRT 3.500% 8/25/57 CUSIP 35563PGG8				
10/25/24	308.150-	PAID DOWN 308.15 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 16258702	0.00	308.15	306.48-	1.67
11/25/24	417.990-	PAID DOWN 417.99 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 16258702	0.00	417.99	415.72-	2.27
12/26/24	350.770-	PAID DOWN 350.77 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 16258702	0.00	350.77	348.87-	1.90
1/27/25	381.790-	PAID DOWN 381.79 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 16258702	0.00	381.79	379.72-	2.07
2/25/25	260.450-	PAID DOWN 260.45 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 16258702	0.00	260.45	259.04-	1.41
3/25/25	407.350-	PAID DOWN 407.35 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 16258702	0.00	407.35	405.14-	2.21

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/25/25	436.220-	PAID DOWN 436.22 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 16258702	0.00	436.22	433.86-	2.36
5/27/25	332.370-	PAID DOWN 332.37 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 16258702	0.00	332.37	330.57-	1.80
6/25/25	393.250-	PAID DOWN 393.25 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 16258702	0.00	393.25	391.12-	2.13
	3,288.340-	ASSET TOTAL	0.00	3,288.34	3,270.52-	17.82
		FREDDIE MAC - SCRT 4.000% 7/25/58 CUSIP 35563PJK6				
10/25/24	685.710-	PAID DOWN 685.71 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 16258702	0.00	685.71	702.32-	16.61-
11/25/24	226.170-	PAID DOWN 226.17 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 16258702	0.00	226.17	231.65-	5.48-
12/26/24	488.270-	PAID DOWN 488.27 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 16258702	0.00	488.27	500.10-	11.83-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/27/25	483.380-	PAID DOWN 483.38 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 16258702	0.00	483.38	495.09-	11.71-
2/25/25	425.280-	PAID DOWN 425.28 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 16258702	0.00	425.28	435.58-	10.30-
3/25/25	338.690-	PAID DOWN 338.69 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 16258702	0.00	338.69	346.90-	8.21-
4/25/25	427.710-	PAID DOWN 427.71 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 16258702	0.00	427.71	438.07-	10.36-
5/27/25	471.570-	PAID DOWN 471.57 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 16258702	0.00	471.57	482.99-	11.42-
6/25/25	420.550-	PAID DOWN 420.55 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 16258702	0.00	420.55	430.74-	10.19-
	3,967.330-	ASSET TOTAL	0.00	3,967.33	4,063.44-	96.11-
		GEN MOTORS FIN 3.800% 4/07/25 CUSIP 37045XDU7				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/07/25	60,000.000-	MATURED 60,000 SHARES/UNITS AT 100 ON TRADE DATE 4/07/25 TO SETTLE 4/07/25 COMMISSION $0.00 60,000 PAR VALUE AT 100 % 16258703	0.00	60,000.00	59,988.00-	12.00
	60,000.000-	ASSET TOTAL	0.00	60,000.00	59,988.00-	12.00
		GENERAL DYNAMICS COR 2.625% 11/15/27 CUSIP 369550AZ1				
11/06/24	50,000.000-	SOLD 50,000 SHARES/UNITS AT 94.656 ON TRADE DATE 11/06/24 TO SETTLE 11/07/24 COMMISSION $0.00 0443 PERSHING 50,000 PAR VALUE AT 94.656 % 16258703	0.00	47,328.00	47,578.00-	250.00-
	50,000.000-	ASSET TOTAL	0.00	47,328.00	47,578.00-	250.00-
		GENERAL MOTORS FINL 1.200% 10/15/24 CUSIP 37045XDM5				
10/15/24	30,000.000-	MATURED 30,000 SHARES/UNITS AT 100 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 30,000 PAR VALUE AT 100 % 16258703	0.00	30,000.00	29,987.70-	12.30
	30,000.000-	ASSET TOTAL	0.00	30,000.00	29,987.70-	12.30
		GENERAL MOTORS FINL 2.400% 10/15/28 CUSIP 37045XDP8				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/18/24	160,000.000-	SOLD 160,000 SHARES/UNITS AT 90.482 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 COMMISSION $0.00 MARKETAXESS CORPORATION 160,000 PAR VALUE AT 90.482 % 16258702	0.00	144,771.20	152,371.20-	7,600.00-
	160,000.000-	ASSET TOTAL	0.00	144,771.20	152,371.20-	7,600.00-
		GILEAD SCIENCES INC 3.650% 3/01/26 CUSIP 375558BF9				
2/12/25	40,000.000-	SOLD 40,000 SHARES/UNITS AT 99.103 ON TRADE DATE 2/12/25 TO SETTLE 2/13/25 COMMISSION $0.00 0443 PERSHING 40,000 PAR VALUE AT 99.103 % 16258703	0.00	39,641.20	38,892.80-	748.40
	40,000.000-	ASSET TOTAL	0.00	39,641.20	38,892.80-	748.40
		GM FINANCIAL ABS 5.390% 7/20/27 CUSIP 36269WAD1				
6/25/25	60,000.000-	SOLD 60,000 SHARES/UNITS AT 100.793 ON TRADE DATE 6/25/25 TO SETTLE 6/26/25 COMMISSION $0.00 SG AMERICAS SECURITIES LLC 60,000 PAR VALUE AT 100.79296667 % 16258703	0.00	60,475.78	59,996.51-	479.27
	60,000.000-	ASSET TOTAL	0.00	60,475.78	59,996.51-	479.27

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		GM FINL AUTO ABS 5.050% 7/20/26 CUSIP 362548AD1				
11/20/24	535.430-	PAID DOWN 535.43 SHARES/UNITS AT 100 ON TRADE DATE 11/20/24 TO SETTLE 11/20/24 COMMISSION $0.00 16258703	0.00	535.43	535.37-	0.06
12/20/24	3,122.580-	PAID DOWN 3,122.58 SHARES/UNITS AT 100 ON TRADE DATE 12/20/24 TO SETTLE 12/20/24 COMMISSION $0.00 16258703	0.00	3,122.58	3,122.25-	0.33
1/21/25	5,172.570-	PAID DOWN 5,172.57 SHARES/UNITS AT 1,939.6789 ON TRADE DATE 1/20/25 TO SETTLE 1/21/25 COMMISSION $0.00 16258703	0.00	5,172.57	5,172.03-	0.54
2/20/25	6,030.940-	PAID DOWN 6,030.94 SHARES/UNITS AT 435.8821 ON TRADE DATE 2/20/25 TO SETTLE 2/20/25 COMMISSION $0.00 16258703	0.00	6,030.94	6,030.31-	0.63
3/20/25	5,437.710-	PAID DOWN 5,437.71 SHARES/UNITS AT 100 ON TRADE DATE 3/20/25 TO SETTLE 3/20/25 COMMISSION $0.00 16258703	0.00	5,437.71	5,437.14-	0.57
4/21/25	6,634.720-	PAID DOWN 6,634.72 SHARES/UNITS AT 4,557.2038 ON TRADE DATE 4/20/25 TO SETTLE 4/21/25 COMMISSION $0.00 16258703	0.00	6,634.72	6,634.02-	0.70
5/20/25	7,546.060-	PAID DOWN 7,546.06 SHARES/UNITS AT 4,016.8459 ON TRADE DATE 5/20/25 TO SETTLE 5/20/25 COMMISSION $0.00 16258703	0.00	7,546.06	7,545.27-	0.79

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/20/25	6,931.950-	PAID DOWN 6,931.95 SHARES/UNITS AT 4,372.7032 ON TRADE DATE 6/20/25 TO SETTLE 6/20/25 COMMISSION $0.00 16258703	0.00	6,931.95	6,931.22-	0.73
	41,411.960-	ASSET TOTAL	0.00	41,411.96	41,407.61-	4.35
		GM FINL AUTO ABS 5.160% 4/20/26 CUSIP 362541AD6				
10/21/24	16,490.980-	PAID DOWN 16,490.98 SHARES/UNITS AT 100 ON TRADE DATE 10/20/24 TO SETTLE 10/21/24 COMMISSION $0.00 16258703	0.00	16,490.98	16,488.25-	2.73
11/20/24	17,413.870-	PAID DOWN 17,413.87 SHARES/UNITS AT 100 ON TRADE DATE 11/20/24 TO SETTLE 11/20/24 COMMISSION $0.00 16258703	0.00	17,413.87	17,410.99-	2.88
12/20/24	13,623.920-	PAID DOWN 13,623.92 SHARES/UNITS AT 100 ON TRADE DATE 12/20/24 TO SETTLE 12/20/24 COMMISSION $0.00 16258703	0.00	13,623.92	13,621.67-	2.25
1/21/25	14,390.780-	PAID DOWN 14,390.78 SHARES/UNITS AT 697.1912 ON TRADE DATE 1/20/25 TO SETTLE 1/21/25 COMMISSION $0.00 16258703	0.00	14,390.78	14,388.40-	2.38
2/20/25	16,147.680-	PAID DOWN 16,147.68 SHARES/UNITS AT 162.7961 ON TRADE DATE 2/20/25 TO SETTLE 2/20/25 COMMISSION $0.00 16258703	0.00	16,147.68	16,145.01-	2.67

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/20/25	15,168.560-	PAID DOWN 15,168.56 SHARES/UNITS AT 100 ON TRADE DATE 3/20/25 TO SETTLE 3/20/25 COMMISSION $0.00 16258703	0.00	15,168.56	15,166.05-	2.51
4/21/25	19,122.380-	PAID DOWN 19,122.38 SHARES/UNITS AT 1,581.172 ON TRADE DATE 4/20/25 TO SETTLE 4/21/25 COMMISSION $0.00 16258703	0.00	19,122.38	19,119.21-	3.17
5/20/25	3,280.930-	PAID DOWN 3,280.93 SHARES/UNITS AT 9,238.6488 ON TRADE DATE 5/20/25 TO SETTLE 5/20/25 COMMISSION $0.00 16258703	0.00	3,280.93	3,280.41-	0.52
	115,639.100-	ASSET TOTAL	0.00	115,639.10	115,619.99-	19.11
		GNMA H01 CMO V-M 5.337% 1/20/66 CUSIP 38376RPB6				
10/21/24	630.880-	PAID DOWN 630.88 SHARES/UNITS AT 100 ON TRADE DATE 10/20/24 TO SETTLE 10/21/24 COMMISSION $0.00 16258703	0.00	630.88	638.02-	7.14-
11/20/24	1,877.560-	PAID DOWN 1,877.56 SHARES/UNITS AT 100 ON TRADE DATE 11/20/24 TO SETTLE 11/20/24 COMMISSION $0.00 16258703	0.00	1,877.56	1,898.81-	21.25-
12/20/24	1,307.610-	PAID DOWN 1,307.61 SHARES/UNITS AT 100 ON TRADE DATE 12/20/24 TO SETTLE 12/20/24 COMMISSION $0.00 16258703	0.00	1,307.61	1,322.41-	14.80-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/21/25	1,814.970-	PAID DOWN 1,814.97 SHARES/UNITS AT 1,448.387 ON TRADE DATE 1/20/25 TO SETTLE 1/21/25 COMMISSION $0.00 16258703	0.00	1,814.97	1,835.51-	20.54-
2/20/25	843.000-	PAID DOWN 843 SHARES/UNITS AT 3,118.3618 ON TRADE DATE 2/20/25 TO SETTLE 2/20/25 COMMISSION $0.00 16258703	0.00	843.00	852.54-	9.54-
3/20/25	769.930-	PAID DOWN 769.93 SHARES/UNITS AT 100 ON TRADE DATE 3/20/25 TO SETTLE 3/20/25 COMMISSION $0.00 16258703	0.00	769.93	778.64-	8.71-
4/21/25	2,089.410-	PAID DOWN 2,089.41 SHARES/UNITS AT 100 ON TRADE DATE 4/20/25 TO SETTLE 4/21/25 COMMISSION $0.00 16258703	0.00	2,089.41	2,113.06-	23.65-
5/20/25	778.550-	PAID DOWN 778.55 SHARES/UNITS AT 100 ON TRADE DATE 5/20/25 TO SETTLE 5/20/25 COMMISSION $0.00 16258703	0.00	778.55	787.36-	8.81-
6/20/25	1,886.690-	PAID DOWN 1,886.69 SHARES/UNITS AT 100 ON TRADE DATE 6/20/25 TO SETTLE 6/20/25 COMMISSION $0.00 16258703	0.00	1,886.69	1,908.04-	21.35-
	11,998.600-	ASSET TOTAL	0.00	11,998.60	12,134.39-	135.79-

GNMA II #AR6644 V- 4.51108% 11/20/66
CUSIP 36193DLZ3

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/21/24	3,875.280-	PAID DOWN 3,875.28 SHARES/UNITS AT 100 ON TRADE DATE 10/20/24 TO SETTLE 10/21/24 COMMISSION $0.00 SEPTEMBER GNMA DUE 10/20/24 16258702	0.00	3,875.28	4,175.98-	300.70-
11/20/24	1,141.270-	PAID DOWN 1,141.27 SHARES/UNITS AT 100 ON TRADE DATE 11/20/24 TO SETTLE 11/20/24 COMMISSION $0.00 OCTOBER GNMA DUE 11/20/24 16258702	0.00	1,141.27	1,229.82-	88.55-
12/20/24	265.880-	PAID DOWN 265.88 SHARES/UNITS AT 100 ON TRADE DATE 12/20/24 TO SETTLE 12/20/24 COMMISSION $0.00 NOVEMBER GNMA DUE 12/20/24 16258702	0.00	265.88	286.51-	20.63-
1/21/25	4,245.760-	PAID DOWN 4,245.76 SHARES/UNITS AT 100 ON TRADE DATE 1/20/25 TO SETTLE 1/21/25 COMMISSION $0.00 DECEMBER GNMA DUE 1/20/25 16258702	0.00	4,245.76	4,575.20-	329.44-
2/20/25	4,783.340-	PAID DOWN 4,783.34 SHARES/UNITS AT 100 ON TRADE DATE 2/20/25 TO SETTLE 2/20/25 COMMISSION $0.00 JANUARY GNMA DUE 2/20/25 16258702	0.00	4,783.34	5,154.49-	371.15-
3/20/25	3,419.820-	PAID DOWN 3,419.82 SHARES/UNITS AT 100 ON TRADE DATE 3/20/25 TO SETTLE 3/20/25 COMMISSION $0.00 FEBRUARY GNMA DUE 3/20/25 16258702	0.00	3,419.82	3,685.17-	265.35-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/21/25	3,783.240-	PAID DOWN 3,783.24 SHARES/UNITS AT 100 ON TRADE DATE 4/20/25 TO SETTLE 4/21/25 COMMISSION $0.00 MARCH GNMA DUE 4/20/25 16258702	0.00	3,783.24	4,076.79-	293.55-
5/20/25	2,520.720-	PAID DOWN 2,520.72 SHARES/UNITS AT 100 ON TRADE DATE 5/20/25 TO SETTLE 5/20/25 COMMISSION $0.00 APRIL GNMA DUE 5/20/25 16258702	0.00	2,520.72	2,716.31-	195.59-
6/20/25	2,360.830-	PAID DOWN 2,360.83 SHARES/UNITS AT 100 ON TRADE DATE 6/20/25 TO SETTLE 6/20/25 COMMISSION $0.00 MAY GNMA DUE 6/20/25 16258702	0.00	2,360.83	2,544.01-	183.18-
	26,396.140-	ASSET TOTAL	0.00	26,396.14	28,444.28-	2,048.14-
		GNMA II #AY8928 V- 4.516% 2/20/67 CUSIP 36196Y4M2				
11/20/24	6,622.430-	PAID DOWN 6,622.43 SHARES/UNITS AT 100 ON TRADE DATE 11/20/24 TO SETTLE 11/20/24 COMMISSION $0.00 OCTOBER GNMA DUE 11/20/24 16258702	0.00	6,622.43	7,063.91-	441.48-
12/20/24	7,018.160-	PAID DOWN 7,018.16 SHARES/UNITS AT 100 ON TRADE DATE 12/20/24 TO SETTLE 12/20/24 COMMISSION $0.00 NOVEMBER GNMA DUE 12/20/24 16258702	0.00	7,018.16	7,486.03-	467.87-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/20/25	4,818.130-	PAID DOWN 4,818.13 SHARES/UNITS AT 100 ON TRADE DATE 3/20/25 TO SETTLE 3/20/25 COMMISSION $0.00 FEBRUARY GNMA DUE 3/20/25 16258702	0.00	4,818.13	5,136.95-	318.82-
5/20/25	12,559.830-	PAID DOWN 12,559.83 SHARES/UNITS AT 100 ON TRADE DATE 5/20/25 TO SETTLE 5/20/25 COMMISSION $0.00 APRIL GNMA DUE 5/20/25 16258702	0.00	12,559.83	13,387.83-	828.00-
	31,018.550-	ASSET TOTAL	0.00	31,018.55	33,074.72-	2,056.17-
		GNMA II #891615 V- 5.0498% 5/20/58 CUSIP 36208AZP9				
10/21/24	779.030-	PAID DOWN 779.03 SHARES/UNITS AT 100 ON TRADE DATE 10/20/24 TO SETTLE 10/21/24 COMMISSION $0.00 SEPTEMBER GNMA DUE 10/20/24 16258702	0.00	779.03	765.19-	13.84
10/21/24	864.490-	PAID DOWN 864.49 SHARES/UNITS AT 100 ON TRADE DATE 10/20/24 TO SETTLE 10/21/24 COMMISSION $0.00 SEPTEMBER GNMA DUE 10/20/24 16258703	0.00	864.49	849.13-	15.36
11/20/24	1,718.630-	PAID DOWN 1,718.63 SHARES/UNITS AT 100 ON TRADE DATE 11/20/24 TO SETTLE 11/20/24 COMMISSION $0.00 OCTOBER GNMA DUE 11/20/24 16258702	0.00	1,718.63	1,688.09-	30.54

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/20/24	1,907.170-	PAID DOWN 1,907.17 SHARES/UNITS AT 100 ON TRADE DATE 11/20/24 TO SETTLE 11/20/24 COMMISSION $0.00 OCTOBER GNMA DUE 11/20/24 16258703	0.00	1,907.17	1,873.28-	33.89
1/21/25	1,449.440-	PAID DOWN 1,449.44 SHARES/UNITS AT 100 ON TRADE DATE 1/20/25 TO SETTLE 1/21/25 COMMISSION $0.00 DECEMBER GNMA DUE 1/20/25 16258702	0.00	1,449.44	1,423.80-	25.64
1/21/25	1,608.450-	PAID DOWN 1,608.45 SHARES/UNITS AT 100 ON TRADE DATE 1/20/25 TO SETTLE 1/21/25 COMMISSION $0.00 DECEMBER GNMA DUE 1/20/25 16258703	0.00	1,608.45	1,580.00-	28.45
2/20/25	2,397.690-	PAID DOWN 2,397.69 SHARES/UNITS AT 100 ON TRADE DATE 2/20/25 TO SETTLE 2/20/25 COMMISSION $0.00 JANUARY GNMA DUE 2/20/25 16258702	0.00	2,397.69	2,355.27-	42.42
2/20/25	2,660.720-	PAID DOWN 2,660.72 SHARES/UNITS AT 100 ON TRADE DATE 2/20/25 TO SETTLE 2/20/25 COMMISSION $0.00 JANUARY GNMA DUE 2/20/25 16258703	0.00	2,660.72	2,613.65-	47.07
3/20/25	2,378.200-	PAID DOWN 2,378.2 SHARES/UNITS AT 100 ON TRADE DATE 3/20/25 TO SETTLE 3/20/25 COMMISSION $0.00 FEBRUARY GNMA DUE 3/20/25 16258702	0.00	2,378.20	2,336.13-	42.07

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/20/25	2,639.090-	PAID DOWN 2,639.09 SHARES/UNITS AT 100 ON TRADE DATE 3/20/25 TO SETTLE 3/20/25 COMMISSION $0.00 FEBRUARY GNMA DUE 3/20/25 16258703	0.00	2,639.09	2,592.40-	46.69
4/21/25	3,300.470-	PAID DOWN 3,300.47 SHARES/UNITS AT 100 ON TRADE DATE 4/20/25 TO SETTLE 4/21/25 COMMISSION $0.00 MARCH GNMA DUE 4/20/25 16258702	0.00	3,300.47	3,242.08-	58.39
4/21/25	3,662.550-	PAID DOWN 3,662.55 SHARES/UNITS AT 100 ON TRADE DATE 4/20/25 TO SETTLE 4/21/25 COMMISSION $0.00 MARCH GNMA DUE 4/20/25 16258703	0.00	3,662.55	3,597.76-	64.79
5/20/25	1,177.540-	PAID DOWN 1,177.54 SHARES/UNITS AT 100 ON TRADE DATE 5/20/25 TO SETTLE 5/20/25 COMMISSION $0.00 APRIL GNMA DUE 5/20/25 16258702	0.00	1,177.54	1,156.71-	20.83
5/20/25	1,306.720-	PAID DOWN 1,306.72 SHARES/UNITS AT 100 ON TRADE DATE 5/20/25 TO SETTLE 5/20/25 COMMISSION $0.00 APRIL GNMA DUE 5/20/25 16258703	0.00	1,306.72	1,283.60-	23.12
6/20/25	1,424.880-	PAID DOWN 1,424.88 SHARES/UNITS AT 100 ON TRADE DATE 6/20/25 TO SETTLE 6/20/25 COMMISSION $0.00 MAY GNMA DUE 6/20/25 16258702	0.00	1,424.88	1,399.67-	25.21

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/20/25	1,581.200-	PAID DOWN 1,581.2 SHARES/UNITS AT 100 ON TRADE DATE 6/20/25 TO SETTLE 6/20/25 COMMISSION $0.00 MAY GNMA DUE 6/20/25 16258703	0.00	1,581.20	1,553.23-	27.97
	30,856.270-	ASSET TOTAL	0.00	30,856.27	30,309.99-	546.28
		GNMA II PL082977 V-A 4.750% 11/20/41 CUSIP 36225FJX8				
10/21/24	108.490-	PAID DOWN 108.49 SHARES/UNITS AT 100 ON TRADE DATE 10/20/24 TO SETTLE 10/21/24 COMMISSION $0.00 SEPTEMBER GNMA DUE 10/20/24 16258703	0.00	108.49	111.36-	2.87-
11/20/24	97.320-	PAID DOWN 97.32 SHARES/UNITS AT 100 ON TRADE DATE 11/20/24 TO SETTLE 11/20/24 COMMISSION $0.00 OCTOBER GNMA DUE 11/20/24 16258703	0.00	97.32	99.90-	2.58-
12/20/24	192.580-	PAID DOWN 192.58 SHARES/UNITS AT 100 ON TRADE DATE 12/20/24 TO SETTLE 12/20/24 COMMISSION $0.00 NOVEMBER GNMA DUE 12/20/24 16258703	0.00	192.58	197.68-	5.10-
1/21/25	191.480-	PAID DOWN 191.48 SHARES/UNITS AT 100 ON TRADE DATE 1/20/25 TO SETTLE 1/21/25 COMMISSION $0.00 DECEMBER GNMA DUE 1/20/25 16258703	0.00	191.48	196.55-	5.07-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/20/25	77.190-	PAID DOWN 77.19 SHARES/UNITS AT 100 ON TRADE DATE 2/20/25 TO SETTLE 2/20/25 COMMISSION $0.00 JANUARY GNMA DUE 2/20/25 16258703	0.00	77.19	79.23-	2.04-
3/20/25	188.490-	PAID DOWN 188.49 SHARES/UNITS AT 100 ON TRADE DATE 3/20/25 TO SETTLE 3/20/25 COMMISSION $0.00 FEBRUARY GNMA DUE 3/20/25 16258703	0.00	188.49	193.48-	4.99-
4/21/25	363.740-	PAID DOWN 363.74 SHARES/UNITS AT 100 ON TRADE DATE 4/20/25 TO SETTLE 4/21/25 COMMISSION $0.00 MARCH GNMA DUE 4/20/25 16258703	0.00	363.74	373.37-	9.63-
5/20/25	83.410-	PAID DOWN 83.41 SHARES/UNITS AT 100 ON TRADE DATE 5/20/25 TO SETTLE 5/20/25 COMMISSION $0.00 APRIL GNMA DUE 5/20/25 16258703	0.00	83.41	85.62-	2.21-
6/20/25	42.320-	PAID DOWN 42.32 SHARES/UNITS AT 100 ON TRADE DATE 6/20/25 TO SETTLE 6/20/25 COMMISSION $0.00 MAY GNMA DUE 6/20/25 16258703	0.00	42.32	43.44-	1.12-
	1,345.020-	ASSET TOTAL	0.00	1,345.02	1,380.63-	35.61-

GNMA II POOL #7146 5.46264% 7/01/59
CUSIP 36297K4B4

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/21/25	8.680-	PAID DOWN 8.68 SHARES/UNITS AT 100 ON TRADE DATE 4/20/25 TO SETTLE 4/21/25 COMMISSION $0.00 MARCH GNMA DUE 4/20/25 16258703	0.00	8.68	8.92-	0.24-
	8.680-	ASSET TOTAL	0.00	8.68	8.92-	0.24-
		GNMA II POOL #7734 4.14039% 9/20/61 CUSIP 36176RAU6				
10/21/24	0.720-	PAID DOWN 0.72 SHARES/UNITS AT 100 ON TRADE DATE 10/20/24 TO SETTLE 10/21/24 COMMISSION $0.00 SEPTEMBER GNMA DUE 10/20/24 16258703	0.00	0.72	0.78-	0.06-
12/20/24	1.470-	PAID DOWN 1.47 SHARES/UNITS AT 100 ON TRADE DATE 12/20/24 TO SETTLE 12/20/24 COMMISSION $0.00 NOVEMBER GNMA DUE 12/20/24 16258703	0.00	1.47	1.58-	0.11-
5/20/25	1.380-	PAID DOWN 1.38 SHARES/UNITS AT 100 ON TRADE DATE 5/20/25 TO SETTLE 5/20/25 COMMISSION $0.00 APRIL GNMA DUE 5/20/25 16258703	0.00	1.38	1.49-	0.11-
	3.570-	ASSET TOTAL	0.00	3.57	3.85-	0.28-
		GNMA SER H06 CMO 5.157% 1/20/69 CUSIP 38381TC37				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/21/24	581.550-	PAID DOWN 581.55 SHARES/UNITS AT 100 ON TRADE DATE 10/20/24 TO SETTLE 10/21/24 COMMISSION $0.00 16258702	0.00	581.55	581.55-	0.00
11/20/24	837.330-	PAID DOWN 837.33 SHARES/UNITS AT 100 ON TRADE DATE 11/20/24 TO SETTLE 11/20/24 COMMISSION $0.00 16258702	0.00	837.33	837.33-	0.00
12/20/24	2,257.680-	PAID DOWN 2,257.68 SHARES/UNITS AT 100 ON TRADE DATE 12/20/24 TO SETTLE 12/20/24 COMMISSION $0.00 16258702	0.00	2,257.68	2,257.68-	0.00
1/21/25	2,553.160-	PAID DOWN 2,553.16 SHARES/UNITS AT 11,348.2085 ON TRADE DATE 1/20/25 TO SETTLE 1/21/25 COMMISSION $0.00 16258702	0.00	2,553.16	2,553.16-	0.00
3/20/25	1,371.740-	PAID DOWN 1,371.74 SHARES/UNITS AT 100 ON TRADE DATE 3/20/25 TO SETTLE 3/20/25 COMMISSION $0.00 16258702	0.00	1,371.74	1,371.74-	0.00
5/20/25	1,241.320-	PAID DOWN 1,241.32 SHARES/UNITS AT 100 ON TRADE DATE 5/20/25 TO SETTLE 5/20/25 COMMISSION $0.00 16258702	0.00	1,241.32	1,241.32-	0.00
	8,842.780-	ASSET TOTAL	0.00	8,842.78	8,842.78-	0.00

GS MORTGAGE SEC CMO 3.205% 11/10/50
CUSIP 36254KAK8

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/19/24	215,000.000-	SOLD 215,000 SHARES/UNITS AT 94.0703 ON TRADE DATE 11/19/24 TO SETTLE 11/20/24 COMMISSION $0.00 SG AMERICAS SECURITIES LLC 215,000 PAR VALUE AT 94.07031163 % 16258702	0.00	202,251.17	206,341.22-	4,090.05-
	215,000.000-	ASSET TOTAL	0.00	202,251.17	206,341.22-	4,090.05-
		GS MORTGAGE SECURITI 3.629% 11/10/47 CUSIP 36250HAE3				
10/11/24	48,346.620-	PAID DOWN 48,346.62 SHARES/UNITS AT 100 ON TRADE DATE 10/11/24 TO SETTLE 10/11/24 COMMISSION $0.00 16258702	0.00	48,346.62	48,046.34-	300.28
11/14/24	48,847.910-	PAID DOWN 48,847.91 SHARES/UNITS AT 100 ON TRADE DATE 11/13/24 TO SETTLE 11/14/24 COMMISSION $0.00 16258702	0.00	48,847.91	48,544.52-	303.39
	97,194.530-	ASSET TOTAL	0.00	97,194.53	96,590.86-	603.67
		GS MTGE CMO 3.890% 7/10/51 CUSIP 36250SAD1				
11/19/24	200,000.000-	SOLD 200,000 SHARES/UNITS AT 94.5313 ON TRADE DATE 11/19/24 TO SETTLE 11/20/24 COMMISSION $0.00 SG AMERICAS SECURITIES LLC 200,000 PAR VALUE AT 94.53125 % 16258702	0.00	189,062.50	197,859.38-	8,796.88-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	200,000.000-	ASSET TOTAL	0.00	189,062.50	197,859.38-	8,796.88-
		HAWAII ST 2.042% 10/01/31 CUSIP 419792B62				
3/03/25	90,000.000-	SOLD 90,000 SHARES/UNITS AT 87.132 ON TRADE DATE 3/03/25 TO SETTLE 3/04/25 COMMISSION $0.00 NATIONAL FINANCIAL SERVICES 90,000 PAR VALUE AT 87.132 % 16258702	0.00	78,418.80	70,074.90-	8,343.90
	90,000.000-	ASSET TOTAL	0.00	78,418.80	70,074.90-	8,343.90
		HCP INC 3.250% 7/15/26 CUSIP 40414LAQ2				
10/23/24	100,000.000-	SOLD 100,000 SHARES/UNITS AT 97.877 ON TRADE DATE 10/23/24 TO SETTLE 10/24/24 COMMISSION $0.00 0443 PERSHING 100,000 PAR VALUE AT 97.877 % 16258702	0.00	97,877.00	99,090.50-	1,213.50-
	100,000.000-	ASSET TOTAL	0.00	97,877.00	99,090.50-	1,213.50-
		HCP INC 4.000% 6/01/25 CUSIP 40414LAN9				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/01/25	60,000.000-	MATURED 60,000 SHARES/UNITS AT 100 ON TRADE DATE 6/01/25 TO SETTLE 6/01/25 COMMISSION $0.00 60,000 PAR VALUE AT 100 % 16258703	0.00	60,000.00	60,057.30-	57.30-
	60,000.000-	ASSET TOTAL	0.00	60,000.00	60,057.30-	57.30-
		HEALTH CARE REIT INC 4.000% 6/01/25 CUSIP 42217KBF2				
11/19/24	70,000.000-	SOLD 70,000 SHARES/UNITS AT 99.497 ON TRADE DATE 11/19/24 TO SETTLE 11/20/24 COMMISSION $0.00 0443 PERSHING 70,000 PAR VALUE AT 99.497 % 16258702	0.00	69,647.90	71,032.50-	1,384.60-
6/01/25	40,000.000-	MATURED 40,000 SHARES/UNITS AT 100 ON TRADE DATE 6/01/25 TO SETTLE 6/01/25 COMMISSION $0.00 40,000 PAR VALUE AT 100 % 16258703	0.00	40,000.00	38,726.00-	1,274.00
	110,000.000-	ASSET TOTAL	0.00	109,647.90	109,758.50-	110.60-
		HONDA AUTO ABS 5.410% 2/18/28 CUSIP 43815QAC1				
5/19/25	4,383.290-	PAID DOWN 4,383.29 SHARES/UNITS AT 100 ON TRADE DATE 5/18/25 TO SETTLE 5/19/25 COMMISSION $0.00 16258703	0.00	4,383.29	4,382.39-	0.90

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/18/25	4,183.290-	PAID DOWN 4,183.29 SHARES/UNITS AT 100 ON TRADE DATE 6/18/25 TO SETTLE 6/18/25 COMMISSION $0.00 16258703	0.00	4,183.29	4,182.43-	0.86
	8,566.580-	ASSET TOTAL	0.00	8,566.58	8,564.82-	1.76
		HONEYWELL INTL INC 4.700% 2/01/30 CUSIP 438516CY0				
11/14/24	240,000.000-	SOLD 240,000 SHARES/UNITS AT 99.451 ON TRADE DATE 11/14/24 TO SETTLE 11/15/24 COMMISSION $0.00 NOSCUS3S SCOTIA CAPITAL USA IN 240,000 PAR VALUE AT 99.451 % 16258702	0.00	238,682.40	239,793.60-	1,111.20-
	240,000.000-	ASSET TOTAL	0.00	238,682.40	239,793.60-	1,111.20-
		HP ENTERPRISE CO 4.900% 10/15/25 CUSIP 42824CAW9				
4/30/25	70,000.000-	SOLD 70,000 SHARES/UNITS AT 100.05 ON TRADE DATE 4/30/25 TO SETTLE 5/01/25 COMMISSION $0.00 OPPENHEIMER & CO. INC. 70,000 PAR VALUE AT 100.05 % 16258702	0.00	70,035.00	73,380.30-	3,345.30-
	70,000.000-	ASSET TOTAL	0.00	70,035.00	73,380.30-	3,345.30-
		HP ENTERPRISE CO 5.900% 10/01/24 CUSIP 42824CBL2				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/01/24	50,000.000-	MATURED 50,000 SHARES/UNITS AT 100 ON TRADE DATE 10/01/24 TO SETTLE 10/01/24 COMMISSION $0.00 50,000 PAR VALUE AT 100 % 16258703	0.00	50,000.00	49,967.00-	33.00
	50,000.000-	ASSET TOTAL	0.00	50,000.00	49,967.00-	33.00
		HSBC HLDGS PLC V-D 4.755% 6/09/28 CUSIP 404280DF3				
11/18/24	200,000.000-	SOLD 200,000 SHARES/UNITS AT 99.31 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 COMMISSION $0.00 MERRILL LYNCH, PIERCE, FENNER 200,000 PAR VALUE AT 99.31 % 16258702	0.00	198,620.00	200,000.00-	1,380.00-
	200,000.000-	ASSET TOTAL	0.00	198,620.00	200,000.00-	1,380.00-
		HUNTINGTON BANC V-D 4.443% 8/04/28 CUSIP 446150BB9				
11/20/24	80,000.000-	SOLD 80,000 SHARES/UNITS AT 98.676 ON TRADE DATE 11/20/24 TO SETTLE 11/21/24 COMMISSION $0.00 CITIGROUP GBL MKTS/SALOMON BRO 80,000 PAR VALUE AT 98.676 % 16258702	0.00	78,940.80	76,233.65-	2,707.15
	80,000.000-	ASSET TOTAL	0.00	78,940.80	76,233.65-	2,707.15

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		HYUNDAI AUTO REC ABS 5.480% 4/17/28 CUSIP 44933XAD9				
4/15/25	228.200-	PAID DOWN 228.2 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 16258703	0.00	228.20	228.19-	0.01
5/15/25	3,909.460-	PAID DOWN 3,909.46 SHARES/UNITS AT 8,984.8831 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 16258703	0.00	3,909.46	3,909.29-	0.17
6/16/25	3,889.690-	PAID DOWN 3,889.69 SHARES/UNITS AT 2,951.2676 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 16258703	0.00	3,889.69	3,889.52-	0.17
	8,027.350-	ASSET TOTAL	0.00	8,027.35	8,027.00-	0.35
		IBM CORP 4.150% 7/27/27 CUSIP 459200KT7				
11/14/24	110,000.000-	SOLD 110,000 SHARES/UNITS AT 98.61 ON TRADE DATE 11/14/24 TO SETTLE 11/15/24 COMMISSION $0.00 WELLS FARGO SECURITIES, LLC 110,000 PAR VALUE AT 98.61 % 16258702	0.00	108,471.00	109,857.00-	1,386.00-
	110,000.000-	ASSET TOTAL	0.00	108,471.00	109,857.00-	1,386.00-
		IDAHO PWR CO 5.200% 8/15/34 CUSIP 45138LBK8				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/19/25	40,000.000-	SOLD 40,000 SHARES/UNITS AT 100.142 ON TRADE DATE 3/19/25 TO SETTLE 3/20/25 COMMISSION $0.00 MERRILL LYNCH, PIERCE, FENNER 40,000 PAR VALUE AT 100.142 % 16258702	0.00	40,056.80	39,975.20-	81.60
	40,000.000-	ASSET TOTAL	0.00	40,056.80	39,975.20-	81.60
		IL HSG DEV AUTH 6.250% 10/01/54 CUSIP 45203ME56				
10/03/24	35,000.000-	SOLD 35,000 SHARES/UNITS AT 105.92 ON TRADE DATE 10/03/24 TO SETTLE 10/04/24 COMMISSION $0.00 0443 PERSHING 35,000 PAR VALUE AT 105.92 % 16258702	0.00	37,072.00	36,512.70-	559.30
	35,000.000-	ASSET TOTAL	0.00	37,072.00	36,512.70-	559.30
		INDIANA ST HSG & CMN 5.750% 7/01/54 CUSIP 45505TD99				
1/01/25	5,000.000-	SOLD 5,000 SHARES/UNITS AT 100 ON TRADE DATE 1/01/25 TO SETTLE 1/01/25 COMMISSION $0.00 16258702	0.00	5,000.00	5,156.00-	156.00-
	5,000.000-	ASSET TOTAL	0.00	5,000.00	5,156.00-	156.00-
		INGERSOLL-RAND LUX 3.500% 3/21/26 CUSIP 456873AE8				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/15/24	60,000.000-	SOLD 60,000 SHARES/UNITS AT 98.295 ON TRADE DATE 11/15/24 TO SETTLE 11/18/24 COMMISSION $0.00 MERRILL LYNCH, PIERCE, FENNER 60,000 PAR VALUE AT 98.295 % 16258702	0.00	58,977.00	59,952.40-	975.40-
4/24/25	30,000.000-	SOLD 30,000 SHARES/UNITS AT 99.188 ON TRADE DATE 4/24/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARKETAXESS CORPORATION 30,000 PAR VALUE AT 99.188 % 16258703	0.00	29,756.40	28,860.30-	896.10
	90,000.000-	ASSET TOTAL	0.00	88,733.40	88,812.70-	79.30-
		INGREDION INC 2.900% 6/01/30 CUSIP 457187AC6				
11/18/24	150,000.000-	SOLD 150,000 SHARES/UNITS AT 90.195 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 COMMISSION $0.00 GOLDMAN SACHS 150,000 PAR VALUE AT 90.195 % 16258702	0.00	135,292.50	137,653.30-	2,360.80-
	150,000.000-	ASSET TOTAL	0.00	135,292.50	137,653.30-	2,360.80-
		INTERSTATE POWER & 3.600% 4/01/29 CUSIP 461070AQ7				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/18/24	140,000.000-	SOLD 140,000 SHARES/UNITS AT 94.922 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 COMMISSION $0.00 MERRILL LYNCH, PIERCE, FENNER 140,000 PAR VALUE AT 94.922 % 16258702	0.00	132,890.80	141,439.20-	8,548.40-
	140,000.000-	ASSET TOTAL	0.00	132,890.80	141,439.20-	8,548.40-
		JOHN DEERE OWNER ABS 2.320% 9/16/26 CUSIP 47787JAC2				
10/15/24	6,662.300-	PAID DOWN 6,662.3 SHARES/UNITS AT 1,816.8289 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 16258702	0.00	6,662.30	6,660.83-	1.47
10/15/24	3,230.200-	PAID DOWN 3,230.2 SHARES/UNITS AT 3,747.2166 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 16258703	0.00	3,230.20	3,229.48-	0.72
11/15/24	8,785.400-	PAID DOWN 8,785.4 SHARES/UNITS AT 1,377.7698 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 16258702	0.00	8,785.40	8,783.46-	1.94
11/15/24	4,259.590-	PAID DOWN 4,259.59 SHARES/UNITS AT 2,841.6489 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 16258703	0.00	4,259.59	4,258.65-	0.94

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/16/24	6,586.530-	PAID DOWN 6,586.53 SHARES/UNITS AT 1,020.0713 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 16258702	0.00	6,586.53	6,585.07-	1.46
12/16/24	3,193.470-	PAID DOWN 3,193.47 SHARES/UNITS AT 2,103.8964 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 16258703	0.00	3,193.47	3,192.76-	0.71
1/15/25	6,162.120-	PAID DOWN 6,162.12 SHARES/UNITS AT 2,809.2596 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 16258702	0.00	6,162.12	6,160.76-	1.36
1/15/25	2,987.690-	PAID DOWN 2,987.69 SHARES/UNITS AT 5,794.1068 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 16258703	0.00	2,987.69	2,987.03-	0.66
2/18/25	6,738.380-	PAID DOWN 6,738.38 SHARES/UNITS AT 3,326.6592 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 16258702	0.00	6,738.38	6,736.89-	1.49
2/18/25	3,267.090-	PAID DOWN 3,267.09 SHARES/UNITS AT 6,861.2417 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 16258703	0.00	3,267.09	3,266.37-	0.72
3/17/25	3,693.740-	PAID DOWN 3,693.74 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 16258702	0.00	3,693.74	3,692.92-	0.82

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/17/25	1,790.910-	PAID DOWN 1,790.91 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 16258703	0.00	1,790.91	1,790.51-	0.40
4/15/25	4,656.010-	PAID DOWN 4,656.01 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 16258702	0.00	4,656.01	4,654.98-	1.03
4/15/25	2,257.460-	PAID DOWN 2,257.46 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 16258703	0.00	2,257.46	2,256.96-	0.50
5/15/25	6,141.840-	PAID DOWN 6,141.84 SHARES/UNITS AT 5,719.1397 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 16258702	0.00	6,141.84	6,140.48-	1.36
5/15/25	2,977.860-	PAID DOWN 2,977.86 SHARES/UNITS AT 11,795.7329 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 16258703	0.00	2,977.86	2,977.20-	0.66
6/16/25	3,829.420-	PAID DOWN 3,829.42 SHARES/UNITS AT 2,997.7166 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 16258702	0.00	3,829.42	3,828.57-	0.85
6/16/25	1,856.690-	PAID DOWN 1,856.69 SHARES/UNITS AT 6,182.7855 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 16258703	0.00	1,856.69	1,856.28-	0.41

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	79,076.700-	ASSET TOTAL	0.00	79,076.70	79,059.20-	17.50
		JOHN DEERE OWNER ABS 3.740% 2/16/27 CUSIP 47800AAC4				
10/15/24	2,852.710-	PAID DOWN 2,852.71 SHARES/UNITS AT 4,243.0738 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 16258703	0.00	2,852.71	2,852.44-	0.27
11/15/24	4,099.340-	PAID DOWN 4,099.34 SHARES/UNITS AT 2,952.7336 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 16258703	0.00	4,099.34	4,098.95-	0.39
12/16/24	2,684.420-	PAID DOWN 2,684.42 SHARES/UNITS AT 2,502.861 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 16258703	0.00	2,684.42	2,684.16-	0.26
1/15/25	3,482.950-	PAID DOWN 3,482.95 SHARES/UNITS AT 4,970.2106 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 16258703	0.00	3,482.95	3,482.62-	0.33
2/18/25	4,710.760-	PAID DOWN 4,710.76 SHARES/UNITS AT 4,758.5303 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 16258703	0.00	4,710.76	4,710.31-	0.45
3/17/25	3,106.550-	PAID DOWN 3,106.55 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 16258703	0.00	3,106.55	3,106.25-	0.30

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/15/25	3,437.830-	PAID DOWN 3,437.83 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 16258703	0.00	3,437.83	3,437.50-	0.33
5/15/25	4,818.380-	PAID DOWN 4,818.38 SHARES/UNITS AT 7,290.0106 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 16258703	0.00	4,818.38	4,817.92-	0.46
6/16/25	2,605.880-	PAID DOWN 2,605.88 SHARES/UNITS AT 4,405.2359 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 16258703	0.00	2,605.88	2,605.63-	0.25
	31,798.820-	ASSET TOTAL	0.00	31,798.82	31,795.78-	3.04
		JOHN DEERE OWNER ABS 5.180% 3/15/28 CUSIP 477920AC6				
4/15/25	1,550.700-	PAID DOWN 1,550.7 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 16258702	0.00	1,550.70	1,550.44-	0.26
5/15/25	4,548.410-	PAID DOWN 4,548.41 SHARES/UNITS AT 7,722.7077 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 16258702	0.00	4,548.41	4,547.65-	0.76
6/16/25	2,476.510-	PAID DOWN 2,476.51 SHARES/UNITS AT 4,635.3603 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 16258702	0.00	2,476.51	2,476.10-	0.41

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	8,575.620-	ASSET TOTAL	0.00	8,575.62	8,574.19-	1.43
		JOHNS HOPKINS HEALTH 2.420% 1/01/30 CUSIP 478111AD9				
2/10/25	75,000.000-	SOLD 75,000 SHARES/UNITS AT 90.109 ON TRADE DATE 2/10/25 TO SETTLE 2/11/25 COMMISSION $0.00 NATIONAL FINANCIAL SERVICES 75,000 PAR VALUE AT 90.109 % 16258702	0.00	67,581.75	76,167.25-	8,585.50-
	75,000.000-	ASSET TOTAL	0.00	67,581.75	76,167.25-	8,585.50-
		JP MORGAN CHASE CMO 3.6498% 1/15/49 CUSIP 46590KAD6				
6/17/25	8,088.970-	PAID DOWN 8,088.97 SHARES/UNITS AT 100 ON TRADE DATE 6/17/25 TO SETTLE 6/17/25 COMMISSION $0.00 16258703	0.00	8,088.97	7,986.59-	102.38
	8,088.970-	ASSET TOTAL	0.00	8,088.97	7,986.59-	102.38
		JPMBB COMMERCIAL MO 3.4943% 1/15/48 CUSIP 46643TBJ0				
10/18/24	26,578.470-	PAID DOWN 26,578.47 SHARES/UNITS AT 100 ON TRADE DATE 10/18/24 TO SETTLE 10/18/24 COMMISSION $0.00 16258702	0.00	26,578.47	26,197.44-	381.03

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/20/24	58,063.830-	PAID DOWN 58,063.83 SHARES/UNITS AT 100 ON TRADE DATE 11/18/24 TO SETTLE 11/20/24 COMMISSION $0.00 16258702	0.00	58,063.83	57,231.43-	832.40
12/17/24	11,430.690-	PAID DOWN 11,430.69 SHARES/UNITS AT 100 ON TRADE DATE 12/17/24 TO SETTLE 12/17/24 COMMISSION $0.00 16258702	0.00	11,430.69	11,266.82-	163.87
1/17/25	2,648.270-	PAID DOWN 2,648.27 SHARES/UNITS AT 100 ON TRADE DATE 1/17/25 TO SETTLE 1/17/25 COMMISSION $0.00 16258702	0.00	2,648.27	2,610.31-	37.96
	98,721.260-	ASSET TOTAL	0.00	98,721.26	97,306.00-	1,415.26
		JPMBB COMMERCIAL MO 3.8218% 7/15/48 CUSIP 46644UBA5				
6/17/25	21,220.280-	PAID DOWN 21,220.28 SHARES/UNITS AT 100 ON TRADE DATE 6/17/25 TO SETTLE 6/17/25 COMMISSION $0.00 16258703	0.00	21,220.28	21,904.45-	684.17-
	21,220.280-	ASSET TOTAL	0.00	21,220.28	21,904.45-	684.17-
		JPMDB CMO 3.141% 12/15/49 CUSIP 46646RAJ2				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/19/24	120,000.000-	SOLD 120,000 SHARES/UNITS AT 94.5313 ON TRADE DATE 11/19/24 TO SETTLE 11/20/24 COMMISSION $0.00 0443 PERSHING 120,000 PAR VALUE AT 94.53125 % 16258702	0.00	113,437.50	117,379.69-	3,942.19-
	120,000.000-	ASSET TOTAL	0.00	113,437.50	117,379.69-	3,942.19-
		JPMDB COMMERCIAL MO 3.4092% 10/15/50 CUSIP 46648KAU0				
11/19/24	95,000.000-	SOLD 95,000 SHARES/UNITS AT 94.5195 ON TRADE DATE 11/19/24 TO SETTLE 11/20/24 COMMISSION $0.00 SG AMERICAS SECURITIES LLC 95,000 PAR VALUE AT 94.51952632 % 16258702	0.00	89,793.55	94,866.41-	5,072.86-
	95,000.000-	ASSET TOTAL	0.00	89,793.55	94,866.41-	5,072.86-
		JPMORGAN CHASE 4.080% 4/26/26 CUSIP 46647PCZ7				
4/26/25	30,000.000-	SOLD 30,000 SHARES/UNITS AT 100 ON TRADE DATE 4/26/25 TO SETTLE 4/26/25 COMMISSION $0.00 16258703	0.00	30,000.00	30,000.00-	0.00
	30,000.000-	ASSET TOTAL	0.00	30,000.00	30,000.00-	0.00
		JPMORGAN CHASE V-D 5.012% 1/23/30 CUSIP 46647PEB8				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/18/24	100,000.000-	SOLD 100,000 SHARES/UNITS AT 100.124 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 COMMISSION $0.00 WELLS FARGO SECURITIES, LLC 100,000 PAR VALUE AT 100.124 % 16258702	0.00	100,124.00	100,000.00-	124.00
	100,000.000-	ASSET TOTAL	0.00	100,124.00	100,000.00-	124.00
		JPMORGAN CHASE V-D 5.571% 4/22/28 CUSIP 46647PEE2				
11/27/24	70,000.000-	SOLD 70,000 SHARES/UNITS AT 101.757 ON TRADE DATE 11/27/24 TO SETTLE 11/29/24 COMMISSION $0.00 DEUTSCHE BANK SECURITIES INC. 70,000 PAR VALUE AT 101.757 % 16258703	0.00	71,229.90	70,000.00-	1,229.90
	70,000.000-	ASSET TOTAL	0.00	71,229.90	70,000.00-	1,229.90
		KELLOGG CO 3.400% 11/15/27 CUSIP 487836BU1				
11/19/24	40,000.000-	SOLD 40,000 SHARES/UNITS AT 96.349 ON TRADE DATE 11/19/24 TO SETTLE 11/20/24 COMMISSION $0.00 GOLDMAN SACHS 40,000 PAR VALUE AT 96.349 % 16258702	0.00	38,539.60	39,958.80-	1,419.20-
	40,000.000-	ASSET TOTAL	0.00	38,539.60	39,958.80-	1,419.20-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		KENTUCKY ST V-M 5.484% 11/25/50 CUSIP 49130NEZ8				
10/25/24	1,320.850-	PAID DOWN 1,320.85 SHARES/UNITS AT 27,967.1424 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 16258702	0.00	1,320.85	1,306.09-	14.76
11/25/24	1,504.310-	PAID DOWN 1,504.31 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 16258702	0.00	1,504.31	1,487.50-	16.81
12/27/24	1,243.800-	PAID DOWN 1,243.8 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/27/24 COMMISSION $0.00 16258702	0.00	1,243.80	1,229.90-	13.90
1/27/25	1,078.700-	PAID DOWN 1,078.7 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 16258702	0.00	1,078.70	1,066.65-	12.05
2/25/25	884.240-	PAID DOWN 884.24 SHARES/UNITS AT 2,641,138.1525 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 16258702	0.00	884.24	874.36-	9.88
3/25/25	1,166.760-	PAID DOWN 1,166.76 SHARES/UNITS AT 22,126.8496 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 16258702	0.00	1,166.76	1,153.73-	13.03
4/25/25	847.550-	PAID DOWN 847.55 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 16258702	0.00	847.55	838.08-	9.47

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/27/25	1,317.190-	PAID DOWN 1,317.19 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 16258702	0.00	1,317.19	1,302.47-	14.72
6/27/25	994.310-	PAID DOWN 994.31 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/27/25 COMMISSION $0.00 16258702	0.00	994.31	983.20-	11.11
	10,357.710-	ASSET TOTAL	0.00	10,357.71	10,241.98-	115.73
		KEYCORP MTN V-D 4.789% 6/01/33 CUSIP 49326EEN9				
11/04/24	20,000.000-	SOLD 20,000 SHARES/UNITS AT 95.248 ON TRADE DATE 11/04/24 TO SETTLE 11/05/24 COMMISSION $0.00 MORGAN STANLEY & CO. 20,000 PAR VALUE AT 95.248 % 16258702	0.00	19,049.60	20,000.00-	950.40-
	20,000.000-	ASSET TOTAL	0.00	19,049.60	20,000.00-	950.40-
		KIMCO REALTY CORP 3.300% 2/01/25 CUSIP 49446RAU3				
2/01/25	140,000.000-	MATURED 140,000 SHARES/UNITS AT 100 ON TRADE DATE 2/01/25 TO SETTLE 2/01/25 COMMISSION $0.00 140,000 PAR VALUE AT 100 % 16258702	0.00	140,000.00	140,854.00-	854.00-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/01/25	25,000.000-	MATURED 25,000 SHARES/UNITS AT 100 ON TRADE DATE 2/01/25 TO SETTLE 2/01/25 COMMISSION $0.00 25,000 PAR VALUE AT 100 % 16258703	0.00	25,000.00	25,588.25-	588.25-
	165,000.000-	ASSET TOTAL	0.00	165,000.00	166,442.25-	1,442.25-
		KIMCO REALTY CORP 3.800% 4/01/27 CUSIP 49446RAS8				
6/06/25	50,000.000-	SOLD 50,000 SHARES/UNITS AT 98.999 ON TRADE DATE 6/06/25 TO SETTLE 6/09/25 COMMISSION $0.00 NATIONAL FINANCIAL SERVICES 50,000 PAR VALUE AT 98.999 % 16258703	0.00	49,499.50	48,926.80-	572.70
	50,000.000-	ASSET TOTAL	0.00	49,499.50	48,926.80-	572.70
		KINDER MORGAN INC 1.750% 11/15/26 CUSIP 49456BAU5				
11/19/24	50,000.000-	SOLD 50,000 SHARES/UNITS AT 94.536 ON TRADE DATE 11/19/24 TO SETTLE 11/20/24 COMMISSION $0.00 GOLDMAN SACHS 50,000 PAR VALUE AT 94.536 % 16258702	0.00	47,268.00	49,914.00-	2,646.00-
	50,000.000-	ASSET TOTAL	0.00	47,268.00	49,914.00-	2,646.00-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		LA LOC GOVT ENVIRONM 5.081% 6/01/31 CUSIP 54627RAR1				
12/03/24	6,944.710-	PAID DOWN 6,944.71 SHARES/UNITS AT 100 ON TRADE DATE 12/01/24 TO SETTLE 12/03/24 COMMISSION $0.00 16258703	0.00	6,944.71	6,944.71-	0.00
6/02/25	4,788.480-	PAID DOWN 4,788.48 SHARES/UNITS AT 1,078.739 ON TRADE DATE 6/01/25 TO SETTLE 6/02/25 COMMISSION $0.00 16258703	0.00	4,788.48	4,788.48-	0.00
	11,733.190-	ASSET TOTAL	0.00	11,733.19	11,733.19-	0.00
		LENNOX INTERNATIONAL 1.350% 8/01/25 CUSIP 526107AE7				
11/20/24	80,000.000-	SOLD 80,000 SHARES/UNITS AT 97.427 ON TRADE DATE 11/20/24 TO SETTLE 11/21/24 COMMISSION $0.00 US BANCORP INVESTMENTS INC. 80,000 PAR VALUE AT 97.427 % 16258702	0.00	77,941.60	77,016.64-	924.96
3/05/25	70,000.000-	SOLD 70,000 SHARES/UNITS AT 98.707 ON TRADE DATE 3/05/25 TO SETTLE 3/06/25 COMMISSION $0.00 CANTOR FITZGERALD & CO 70,000 PAR VALUE AT 98.707 % 16258702	0.00	69,094.90	67,389.56-	1,705.34

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/05/25	68,000.000-	SOLD 68,000 SHARES/UNITS AT 98.707 ON TRADE DATE 3/05/25 TO SETTLE 3/06/25 COMMISSION $0.00 CANTOR FITZGERALD & CO 68,000 PAR VALUE AT 98.707 % 16258703	0.00	67,120.76	68,667.24-	1,546.48-
	218,000.000-	ASSET TOTAL	0.00	214,157.26	213,073.44-	1,083.82
		LOUISIANA ST LOCAL 3.615% 2/01/29 CUSIP 54627RAL4				
2/03/25	23,472.600-	PAID DOWN 23,472.6 SHARES/UNITS AT 37,254.1524 ON TRADE DATE 2/01/25 TO SETTLE 2/03/25 COMMISSION $0.00 16258703	0.00	23,472.60	23,294.96-	177.64
	23,472.600-	ASSET TOTAL	0.00	23,472.60	23,294.96-	177.64
		LOUISIANA ST LOCAL 4.475% 8/01/39 CUSIP 54627RAP5				
3/04/25	55,000.000-	SOLD 55,000 SHARES/UNITS AT 96.199 ON TRADE DATE 3/04/25 TO SETTLE 3/05/25 COMMISSION $0.00 MARKETAXESS CORPORATION 55,000 PAR VALUE AT 96.199 % 16258702	0.00	52,909.45	50,369.00-	2,540.45
3/06/25	50,000.000-	SOLD 50,000 SHARES/UNITS AT 95.227 ON TRADE DATE 3/06/25 TO SETTLE 3/07/25 COMMISSION $0.00 MARKETAXESS CORPORATION 50,000 PAR VALUE AT 95.227 % 16258702	0.00	47,613.50	45,790.00-	1,823.50

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	105,000.000-	ASSET TOTAL	0.00	100,522.95	96,159.00-	4,363.95
		LOUISVILLE GAS & ELE 3.300% 10/01/25 CUSIP 546676AW7				
10/25/24	30,000.000-	SOLD 30,000 SHARES/UNITS AT 98.923 ON TRADE DATE 10/25/24 TO SETTLE 10/28/24 COMMISSION $0.00 PERSHING 30,000 PAR VALUE AT 98.923 % 16258703	0.00	29,676.90	32,777.10-	3,100.20-
	30,000.000-	ASSET TOTAL	0.00	29,676.90	32,777.10-	3,100.20-
		M&T BANK CORP V-Q 4.553% 8/16/28 CUSIP 55261FAQ7				
11/20/24	80,000.000-	SOLD 80,000 SHARES/UNITS AT 98.803 ON TRADE DATE 11/20/24 TO SETTLE 11/21/24 COMMISSION $0.00 MERRILL LYNCH, PIERCE, FENNER 80,000 PAR VALUE AT 98.803 % 16258702	0.00	79,042.40	79,530.88-	488.48-
	80,000.000-	ASSET TOTAL	0.00	79,042.40	79,530.88-	488.48-
		MA STATE SPL OBLIG 4.110% 7/15/31 CUSIP 576004HG3				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/16/25	6,547.450-	PAID DOWN 6,547.45 SHARES/UNITS AT 100 ON TRADE DATE 1/15/25 TO SETTLE 1/16/25 COMMISSION $0.00 16258703	0.00	6,547.45	6,539.44-	8.01
	6,547.450-	ASSET TOTAL	0.00	6,547.45	6,539.44-	8.01
		MARATHON OIL CORP 4.400% 7/15/27 CUSIP 565849AP1				
11/18/24	100,000.000-	SOLD 100,000 SHARES/UNITS AT 98.93 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 COMMISSION $0.00 DEUTSCHE BANK SECURITIES INC. 100,000 PAR VALUE AT 98.93 % 16258702	0.00	98,930.00	94,244.00-	4,686.00
12/12/24	70,000.000-	SOLD 70,000 SHARES/UNITS AT 99.866 ON TRADE DATE 12/12/24 TO SETTLE 12/12/24 COMMISSION $0.00 16258703	0.00	69,906.20	67,605.70-	2,300.50
	170,000.000-	ASSET TOTAL	0.00	168,836.20	161,849.70-	6,986.50
		MARATHON OIL CORP 5.300% 4/01/29 CUSIP 565849AQ9				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/12/24	40,000.000-	SOLD 40,000 SHARES/UNITS AT 103.028 ON TRADE DATE 12/12/24 TO SETTLE 12/12/24 COMMISSION $0.00 HOLDERS TO RECEIVE PER 1000 PA: TENDER CONSIDERATION: $980.28 + $50 EARLY PREMIUM ACCRUED INTEREST: $10.452777 TAXABLE 16258702	0.00	41,211.20	40,873.20-	338.00
	40,000.000-	ASSET TOTAL	0.00	41,211.20	40,873.20-	338.00
		MARATHON PETROLEUM 3.800% 4/01/28 CUSIP 56585ABD3				
11/20/24	70,000.000-	SOLD 70,000 SHARES/UNITS AT 96.7 ON TRADE DATE 11/20/24 TO SETTLE 11/21/24 COMMISSION $0.00 BANC OF AMERICA SECURITIES LLC 70,000 PAR VALUE AT 96.7 % 16258702	0.00	67,690.00	70,569.10-	2,879.10-
5/02/25	70,000.000-	SOLD 70,000 SHARES/UNITS AT 97.685 ON TRADE DATE 5/02/25 TO SETTLE 5/05/25 COMMISSION $0.00 BANC OF AMERICA SECURITIES LLC 70,000 PAR VALUE AT 97.685 % 16258702	0.00	68,379.50	70,569.10-	2,189.60-
	140,000.000-	ASSET TOTAL	0.00	136,069.50	141,138.20-	5,068.70-
		MARATHON PETROLEUM 4.700% 5/01/25 CUSIP 56585ABH4				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/01/25	60,000.000-	MATURED 60,000 SHARES/UNITS AT 100 ON TRADE DATE 5/01/25 TO SETTLE 5/01/25 COMMISSION $0.00 60,000 PAR VALUE AT 100 % 16258703	0.00	60,000.00	61,311.60-	1,311.60-
	60,000.000-	ASSET TOTAL	0.00	60,000.00	61,311.60-	1,311.60-
		MARSH & MCLENNAN COS 4.550% 11/08/27 CUSIP 571748BY7				
11/27/24	20,000.000-	SOLD 20,000 SHARES/UNITS AT 100.21 ON TRADE DATE 11/27/24 TO SETTLE 11/29/24 COMMISSION $0.00 MERRILL LYNCH, PIERCE, FENNER 20,000 PAR VALUE AT 100.21 % 16258703	0.00	20,042.00	19,977.20-	64.80
	20,000.000-	ASSET TOTAL	0.00	20,042.00	19,977.20-	64.80
		MARTIN MARIETTA MATE 2.500% 3/15/30 CUSIP 573284AV8				
11/20/24	80,000.000-	SOLD 80,000 SHARES/UNITS AT 88.748 ON TRADE DATE 11/20/24 TO SETTLE 11/21/24 COMMISSION $0.00 MERRILL LYNCH, PIERCE, FENNER 80,000 PAR VALUE AT 88.748 % 16258702	0.00	70,998.40	74,921.92-	3,923.52-
	80,000.000-	ASSET TOTAL	0.00	70,998.40	74,921.92-	3,923.52-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		MARYLAND ST CMNTY 6.000% 9/01/53 CUSIP 57419T3R0				
2/28/25	5,000.000-	SOLD 5,000 SHARES/UNITS AT 100 ON TRADE DATE 2/28/25 TO SETTLE 2/28/25 COMMISSION $0.00 16258702	0.00	5,000.00	5,117.50-	117.50-
	5,000.000-	ASSET TOTAL	0.00	5,000.00	5,117.50-	117.50-
		MARYLAND ST CMNTY DE 3.242% 9/01/48 CUSIP 57419RL86				
2/28/25	5,000.000-	SOLD 5,000 SHARES/UNITS AT 100 ON TRADE DATE 2/28/25 TO SETTLE 2/28/25 COMMISSION $0.00 16258702	0.00	5,000.00	5,000.00-	0.00
	5,000.000-	ASSET TOTAL	0.00	5,000.00	5,000.00-	0.00
		MASCO CORP 3.500% 11/15/27 CUSIP 574599BN5				
11/18/24	70,000.000-	SOLD 70,000 SHARES/UNITS AT 96.317 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 COMMISSION $0.00 MERRILL LYNCH, PIERCE, FENNER 70,000 PAR VALUE AT 96.317 % 16258702	0.00	67,421.90	63,368.20-	4,053.70
	70,000.000-	ASSET TOTAL	0.00	67,421.90	63,368.20-	4,053.70

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		MASTERCARD INCORPORA 4.100% 1/15/28 CUSIP 57636QBA1				
10/07/24	20,000.000-	SOLD 20,000 SHARES/UNITS AT 99.786 ON TRADE DATE 10/07/24 TO SETTLE 10/08/24 COMMISSION $0.00 TORONTO DOMINION SECURITIES (U 20,000 PAR VALUE AT 99.786 % 16258703	0.00	19,957.20	19,989.00-	31.80-
	20,000.000-	ASSET TOTAL	0.00	19,957.20	19,989.00-	31.80-
		MCCORMICK & CO 2.500% 4/15/30 CUSIP 579780AQ0				
11/20/24	80,000.000-	SOLD 80,000 SHARES/UNITS AT 88.542 ON TRADE DATE 11/20/24 TO SETTLE 11/21/24 COMMISSION $0.00 WELLS FARGO SECURITIES, LLC 80,000 PAR VALUE AT 88.542 % 16258702	0.00	70,833.60	65,407.20-	5,426.40
	80,000.000-	ASSET TOTAL	0.00	70,833.60	65,407.20-	5,426.40
		MCDONALD'S CORP 3.500% 3/01/27 CUSIP 58013MFB5				
12/20/24	10,000.000-	SOLD 10,000 SHARES/UNITS AT 97.624 ON TRADE DATE 12/20/24 TO SETTLE 12/23/24 COMMISSION $0.00 GOLDMAN SACHS 10,000 PAR VALUE AT 97.624 % 16258703	0.00	9,762.40	9,602.10-	160.30

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	10,000.000-	ASSET TOTAL	0.00	9,762.40	9,602.10-	160.30
		MCDONALD'S CORP 3.600% 7/01/30 CUSIP 58013MFQ2				
11/19/24	25,000.000-	SOLD 25,000 SHARES/UNITS AT 94.255 ON TRADE DATE 11/19/24 TO SETTLE 11/20/24 COMMISSION $0.00 WELLS FARGO SECURITIES, LLC 25,000 PAR VALUE AT 94.255 % 16258702	0.00	23,563.75	24,816.50-	1,252.75-
	25,000.000-	ASSET TOTAL	0.00	23,563.75	24,816.50-	1,252.75-
		MERCEDES-BENZ ABS 4.740% 1/15/27 CUSIP 58768RAC4				
12/16/24	3,217.470-	PAID DOWN 3,217.47 SHARES/UNITS AT 2,088.2029 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 16258703	0.00	3,217.47	3,217.36-	0.11
1/15/25	5,723.420-	PAID DOWN 5,723.42 SHARES/UNITS AT 3,024.5893 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 16258703	0.00	5,723.42	5,723.22-	0.20
2/18/25	5,156.970-	PAID DOWN 5,156.97 SHARES/UNITS AT 4,346.7955 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 16258703	0.00	5,156.97	5,156.79-	0.18

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/17/25	4,921.070-	PAID DOWN 4,921.07 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 16258703	0.00	4,921.07	4,920.90-	0.17
4/15/25	5,227.400-	PAID DOWN 5,227.4 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 16258703	0.00	5,227.40	5,227.22-	0.18
5/15/25	6,003.860-	PAID DOWN 6,003.86 SHARES/UNITS AT 5,850.5763 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 16258703	0.00	6,003.86	6,003.65-	0.21
6/16/25	5,451.870-	PAID DOWN 5,451.87 SHARES/UNITS AT 2,105.6107 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 16258703	0.00	5,451.87	5,451.68-	0.19
	35,702.060-	ASSET TOTAL	0.00	35,702.06	35,700.82-	1.24
		MERCEDES-BENZ ABS 5.210% 8/16/27 CUSIP 58768PAC8				
10/15/24	1,973.370-	PAID DOWN 1,973.37 SHARES/UNITS AT 6,133.8011 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 16258703	0.00	1,973.37	1,972.98-	0.39
11/15/24	1,930.190-	PAID DOWN 1,930.19 SHARES/UNITS AT 6,271.0194 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 16258703	0.00	1,930.19	1,929.81-	0.38

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/16/24	1,757.670-	PAID DOWN 1,757.67 SHARES/UNITS AT 3,822.5207 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 16258703	0.00	1,757.67	1,757.32-	0.35
1/15/25	1,878.470-	PAID DOWN 1,878.47 SHARES/UNITS AT 9,215.4759 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 16258703	0.00	1,878.47	1,878.10-	0.37
2/18/25	1,783.640-	PAID DOWN 1,783.64 SHARES/UNITS AT 12,567.7233 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 16258703	0.00	1,783.64	1,783.29-	0.35
3/17/25	1,634.490-	PAID DOWN 1,634.49 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 16258703	0.00	1,634.49	1,634.17-	0.32
4/15/25	1,709.380-	PAID DOWN 1,709.38 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 16258703	0.00	1,709.38	1,709.04-	0.34
5/15/25	1,588.650-	PAID DOWN 1,588.65 SHARES/UNITS AT 22,110.6229 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 16258703	0.00	1,588.65	1,588.34-	0.31
6/16/25	1,543.440-	PAID DOWN 1,543.44 SHARES/UNITS AT 7,437.6173 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 16258703	0.00	1,543.44	1,543.13-	0.31

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	15,799.300-	ASSET TOTAL	0.00	15,799.30	15,796.18-	3.12
		MERCEDES-BENZ ABS 5.320% 1/18/28 CUSIP 58770JAD6				
11/21/24	125,000.000-	SOLD 125,000 SHARES/UNITS AT 101.0039 ON TRADE DATE 11/21/24 TO SETTLE 11/22/24 COMMISSION $0.00 US BANCORP INVESTMENTS INC. 125,000 PAR VALUE AT 101.003904 % 16258702	0.00	126,254.88	124,985.38-	1,269.50
	125,000.000-	ASSET TOTAL	0.00	126,254.88	124,985.38-	1,269.50
		MEXICAN AIR FINANCE 2.329% 1/14/27 CUSIP 302155BH8				
10/14/24	2,500.000-	PAID DOWN 2,500 SHARES/UNITS AT 100 ON TRADE DATE 10/14/24 TO SETTLE 10/14/24 COMMISSION $0.00 16258703	0.00	2,500.00	2,629.38-	129.38-
1/14/25	2,500.000-	PAID DOWN 2,500 SHARES/UNITS AT 100 ON TRADE DATE 1/14/25 TO SETTLE 1/14/25 COMMISSION $0.00 16258703	0.00	2,500.00	2,629.37-	129.37-
4/14/25	2,500.000-	PAID DOWN 2,500 SHARES/UNITS AT 100 ON TRADE DATE 4/14/25 TO SETTLE 4/14/25 COMMISSION $0.00 16258703	0.00	2,500.00	2,629.38-	129.38-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	7,500.000-	ASSET TOTAL	0.00	7,500.00	7,888.13-	388.13-
		MICHIGAN ST FIN V- 4.934% 7/25/61 CUSIP 59447TV91				
10/25/24	482.160-	PAID DOWN 482.16 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 16258703	0.00	482.16	482.16-	0.00
11/25/24	817.290-	PAID DOWN 817.29 SHARES/UNITS AT 6,906.2083 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 16258703	0.00	817.29	817.29-	0.00
12/26/24	894.400-	PAID DOWN 894.4 SHARES/UNITS AT 4,706.8292 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 16258703	0.00	894.40	894.40-	0.00
1/27/25	758.190-	PAID DOWN 758.19 SHARES/UNITS AT 32,470.0933 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 16258703	0.00	758.19	758.19-	0.00
2/25/25	670.980-	PAID DOWN 670.98 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 16258703	0.00	670.98	670.98-	0.00
3/25/25	769.000-	PAID DOWN 769 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 16258703	0.00	769.00	769.00-	0.00

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/25/25	656.570-	PAID DOWN 656.57 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 16258703	0.00	656.57	656.57-	0.00
5/27/25	555.670-	PAID DOWN 555.67 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 16258703	0.00	555.67	555.67-	0.00
6/25/25	2,202.490-	PAID DOWN 2,202.49 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 16258703	0.00	2,202.49	2,202.49-	0.00
	7,806.750-	ASSET TOTAL	0.00	7,806.75	7,806.75-	0.00
		MID-AMERICA APARTMEN 1.700% 2/15/31 CUSIP 59523UAS6				
3/28/25	40,000.000-	SOLD 40,000 SHARES/UNITS AT 84.182 ON TRADE DATE 3/28/25 TO SETTLE 3/31/25 COMMISSION $0.00 MERRILL LYNCH, PIERCE, FENNER 40,000 PAR VALUE AT 84.182 % 16258702	0.00	33,672.80	39,786.00-	6,113.20-
	40,000.000-	ASSET TOTAL	0.00	33,672.80	39,786.00-	6,113.20-
		MID-AMERICA APARTMEN 4.000% 11/15/25 CUSIP 59523UAM9				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/26/24	50,000.000-	SOLD 50,000 SHARES/UNITS AT 99.52 ON TRADE DATE 12/26/24 TO SETTLE 12/27/24 COMMISSION $0.00 GOLDMAN SACHS 50,000 PAR VALUE AT 99.52 % 16258703	0.00	49,760.00	50,225.60-	465.60-
	50,000.000-	ASSET TOTAL	0.00	49,760.00	50,225.60-	465.60-
		MID-AMERICA APARTMEN 4.200% 6/15/28 CUSIP 59523UAP2				
11/18/24	80,000.000-	SOLD 80,000 SHARES/UNITS AT 98.052 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 COMMISSION $0.00 MERRILL LYNCH, PIERCE, FENNER 80,000 PAR VALUE AT 98.052 % 16258702	0.00	78,441.60	79,224.80-	783.20-
	80,000.000-	ASSET TOTAL	0.00	78,441.60	79,224.80-	783.20-
		MINNESOTA ST HSG FIN 6.000% 7/01/53 CUSIP 60416TV96				
12/01/24	5,000.000-	SOLD 5,000 SHARES/UNITS AT 100 ON TRADE DATE 12/01/24 TO SETTLE 12/01/24 COMMISSION $0.00 16258702	0.00	5,000.00	5,074.90-	74.90-
2/01/25	5,000.000-	SOLD 5,000 SHARES/UNITS AT 100 ON TRADE DATE 2/01/25 TO SETTLE 2/01/25 COMMISSION $0.00 16258702	0.00	5,000.00	5,074.90-	74.90-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/01/25	5,000.000-	SOLD 5,000 SHARES/UNITS AT 100 ON TRADE DATE 3/01/25 TO SETTLE 3/01/25 COMMISSION $0.00 16258702	0.00	5,000.00	5,074.90-	74.90-
	15,000.000-	ASSET TOTAL	0.00	15,000.00	15,224.70-	224.70-
		MISSOURI ST V-M 5.004% 8/25/61 CUSIP 606072LK0				
10/25/24	241.650-	PAID DOWN 241.65 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 16258702	0.00	241.65	241.65-	0.00
11/25/24	466.690-	PAID DOWN 466.69 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 16258702	0.00	466.69	466.69-	0.00
12/26/24	374.340-	PAID DOWN 374.34 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 16258702	0.00	374.34	374.34-	0.00
1/27/25	134.850-	PAID DOWN 134.85 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 16258702	0.00	134.85	134.85-	0.00
2/25/25	284.950-	PAID DOWN 284.95 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 16258702	0.00	284.95	284.95-	0.00

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/25/25	51.290-	PAID DOWN 51.29 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 16258702	0.00	51.29	51.29-	0.00
4/25/25	268.390-	PAID DOWN 268.39 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 16258702	0.00	268.39	268.39-	0.00
5/27/25	521.250-	PAID DOWN 521.25 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 16258702	0.00	521.25	521.25-	0.00
6/18/25	41,646.590-	PAID DOWN 41,646.59 SHARES/UNITS AT 100 ON TRADE DATE 6/18/25 TO SETTLE 6/18/25 COMMISSION $0.00 16258702	0.00	41,646.59	41,646.60-	0.01-
	43,990.000-	ASSET TOTAL	0.00	43,990.00	43,990.01-	0.01-
		MONTEFIORE MEDICAL 2.152% 10/20/26 CUSIP 61237WAB2				
10/20/24	5,000.000-	SOLD 5,000 SHARES/UNITS AT 100 ON TRADE DATE 10/20/24 TO SETTLE 10/20/24 COMMISSION $0.00 16258703	0.00	5,000.00	5,012.50-	12.50-
4/20/25	5,000.000-	SOLD 5,000 SHARES/UNITS AT 100 ON TRADE DATE 4/20/25 TO SETTLE 4/20/25 COMMISSION $0.00 16258703	0.00	5,000.00	5,012.50-	12.50-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	10,000.000-	ASSET TOTAL	0.00	10,000.00	10,025.00-	25.00-
		MORGAN STAN MTN V-Q 4.431% 1/23/30 CUSIP 6174468G7				
11/15/24	160,000.000-	SOLD 160,000 SHARES/UNITS AT 97.775 ON TRADE DATE 11/15/24 TO SETTLE 11/18/24 COMMISSION $0.00 PERSHING 160,000 PAR VALUE AT 97.775 % 16258702	0.00	156,440.00	158,240.80-	1,800.80-
	160,000.000-	ASSET TOTAL	0.00	156,440.00	158,240.80-	1,800.80-
		MORGAN STANLEY BAML 3.526% 12/15/47 CUSIP 61764PBU5				
10/18/24	56,177.140-	PAID DOWN 56,177.14 SHARES/UNITS AT 100 ON TRADE DATE 10/18/24 TO SETTLE 10/18/24 COMMISSION $0.00 16258702	0.00	56,177.14	55,518.81-	658.33
11/18/24	61,388.210-	PAID DOWN 61,388.21 SHARES/UNITS AT 32,579.5458 ON TRADE DATE 11/18/24 TO SETTLE 11/18/24 COMMISSION $0.00 16258702	0.00	61,388.21	60,668.82-	719.39
	117,565.350-	ASSET TOTAL	0.00	117,565.35	116,187.63-	1,377.72
		MORGAN STANLEY BAML 3.635% 10/15/28 CUSIP 61765TAF0				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/17/25	14,143.440-	PAID DOWN 14,143.44 SHARES/UNITS AT 100 ON TRADE DATE 6/17/25 TO SETTLE 6/17/25 COMMISSION $0.00 16258703	0.00	14,143.44	14,703.10-	559.66-
	14,143.440-	ASSET TOTAL	0.00	14,143.44	14,703.10-	559.66-
		MORGAN STANLEY CMO 2.840% 11/15/49 CUSIP 61766RAY2				
10/18/24	860.090-	PAID DOWN 860.09 SHARES/UNITS AT 100 ON TRADE DATE 10/18/24 TO SETTLE 10/18/24 COMMISSION $0.00 16258703	0.00	860.09	815.74-	44.35
	860.090-	ASSET TOTAL	0.00	860.09	815.74-	44.35
		MORGAN STANLEY CMO 3.058% 5/15/49 CUSIP 61766EBD6				
5/16/25	1,801.790-	PAID DOWN 1,801.79 SHARES/UNITS AT 100 ON TRADE DATE 5/16/25 TO SETTLE 5/16/25 COMMISSION $0.00 16258703	0.00	1,801.79	1,714.09-	87.70
	1,801.790-	ASSET TOTAL	0.00	1,801.79	1,714.09-	87.70
		MPLX LP 1.750% 3/01/26 CUSIP 55336VBR0				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/18/24	60,000.000-	SOLD 60,000 SHARES/UNITS AT 96.1 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 COMMISSION $0.00 BARCLAYS CAPITAL INC. FIXED IN 60,000 PAR VALUE AT 96.1 % 16258702	0.00	57,660.00	59,889.00-	2,229.00-
	60,000.000-	ASSET TOTAL	0.00	57,660.00	59,889.00-	2,229.00-
		MPLX LP 4.000% 2/15/25 CUSIP 55336VAA8				
2/15/25	20,000.000-	MATURED 20,000 SHARES/UNITS AT 100 ON TRADE DATE 2/15/25 TO SETTLE 2/15/25 COMMISSION $0.00 20,000 PAR VALUE AT 100 % 16258703	0.00	20,000.00	21,910.00-	1,910.00-
	20,000.000-	ASSET TOTAL	0.00	20,000.00	21,910.00-	1,910.00-
		MPLX LP 4.875% 12/01/24 CUSIP 55336VAG5				
12/01/24	40,000.000-	MATURED 40,000 SHARES/UNITS AT 100 ON TRADE DATE 12/01/24 TO SETTLE 12/01/24 COMMISSION $0.00 40,000 PAR VALUE AT 100 % 16258703	0.00	40,000.00	40,303.60-	303.60-
	40,000.000-	ASSET TOTAL	0.00	40,000.00	40,303.60-	303.60-
		NATIONAL RETAIL PROP 4.000% 11/15/25 CUSIP 637417AH9				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/11/25	70,000.000-	SOLD 70,000 SHARES/UNITS AT 99.553 ON TRADE DATE 3/11/25 TO SETTLE 3/12/25 COMMISSION $0.00 CANTOR FITZGERALD & CO 70,000 PAR VALUE AT 99.553 % 16258702	0.00	69,687.10	71,369.90-	1,682.80-
3/11/25	40,000.000-	SOLD 40,000 SHARES/UNITS AT 99.553 ON TRADE DATE 3/11/25 TO SETTLE 3/12/25 COMMISSION $0.00 CANTOR FITZGERALD & CO 40,000 PAR VALUE AT 99.553 % 16258703	0.00	39,821.20	40,851.20-	1,030.00-
	110,000.000-	ASSET TOTAL	0.00	109,508.30	112,221.10-	2,712.80-
		ND PUB FIN AUTH 4.050% 12/01/30 CUSIP 65887PXY6				
2/27/25	100,000.000-	SOLD 100,000 SHARES/UNITS AT 98.221 ON TRADE DATE 2/27/25 TO SETTLE 2/28/25 COMMISSION $0.00 MERRILL LYNCH, PIERCE, FENNER 100,000 PAR VALUE AT 98.221 % 16258702	0.00	98,221.00	100,000.00-	1,779.00-
	100,000.000-	ASSET TOTAL	0.00	98,221.00	100,000.00-	1,779.00-
		NEVADA ST HSG DIV 5.750% 10/01/53 CUSIP 641279VA9				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/01/25	5,000.000-	SOLD 5,000 SHARES/UNITS AT 100 ON TRADE DATE 4/01/25 TO SETTLE 4/01/25 COMMISSION $0.00 16258702	0.00	5,000.00	5,107.40-	107.40-
	5,000.000-	ASSET TOTAL	0.00	5,000.00	5,107.40-	107.40-
		NEW HAMPSHIRE ST HSG 3.163% 7/01/40 CUSIP 64469DB91				
4/28/25	5,000.000-	SOLD 5,000 SHARES/UNITS AT 100 ON TRADE DATE 4/28/25 TO SETTLE 4/28/25 COMMISSION $0.00 16258702	0.00	5,000.00	5,000.00-	0.00
	5,000.000-	ASSET TOTAL	0.00	5,000.00	5,000.00-	0.00
		NEW YORK NY 4.920% 2/01/30 CUSIP 64966SMW3				
4/25/25	40,000.000-	SOLD 40,000 SHARES/UNITS AT 102.25 ON TRADE DATE 4/25/25 TO SETTLE 4/29/25 COMMISSION $0.00 WELLS FARGO SECURITIES, LLC 40,000 PAR VALUE AT 102.25 % 16258703	0.00	40,900.00	40,000.00-	900.00
	40,000.000-	ASSET TOTAL	0.00	40,900.00	40,000.00-	900.00
		NEW YORK ST DORM AUT 1.538% 3/15/27 CUSIP 64990FD68				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/27/25	180,000.000-	SOLD 180,000 SHARES/UNITS AT 94.794 ON TRADE DATE 2/27/25 TO SETTLE 2/28/25 COMMISSION $0.00 NATIONAL FINANCIAL SERVICES 180,000 PAR VALUE AT 94.794 % 16258703	0.00	170,629.20	164,608.20-	6,021.00
	180,000.000-	ASSET TOTAL	0.00	170,629.20	164,608.20-	6,021.00
		NEXTERA ENERGY CAPIT 1.875% 1/15/27 CUSIP 65339KBY5				
11/19/24	45,000.000-	SOLD 45,000 SHARES/UNITS AT 94.293 ON TRADE DATE 11/19/24 TO SETTLE 11/20/24 COMMISSION $0.00 US BANCORP INVESTMENTS INC. 45,000 PAR VALUE AT 94.293 % 16258702	0.00	42,431.85	44,968.95-	2,537.10-
	45,000.000-	ASSET TOTAL	0.00	42,431.85	44,968.95-	2,537.10-
		NISSAN AUTO LEA ABS 5.690% 7/15/26 CUSIP 65473FAD9				
11/15/24	31.030-	PAID DOWN 31.03 SHARES/UNITS AT 390,082.4686 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 16258703	0.00	31.03	31.03-	0.00
12/16/24	5,755.150-	PAID DOWN 5,755.15 SHARES/UNITS AT 1,167.4292 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 16258703	0.00	5,755.15	5,754.68-	0.47

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/15/25	5,355.630-	PAID DOWN 5,355.63 SHARES/UNITS AT 3,232.2985 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 16258703	0.00	5,355.63	5,355.20-	0.43
2/18/25	5,258.600-	PAID DOWN 5,258.6 SHARES/UNITS AT 4,262.7874 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 16258703	0.00	5,258.60	5,258.17-	0.43
3/17/25	4,437.820-	PAID DOWN 4,437.82 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 16258703	0.00	4,437.82	4,437.46-	0.36
4/15/25	5,233.060-	PAID DOWN 5,233.06 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 16258703	0.00	5,233.06	5,232.64-	0.42
5/15/25	5,236.330-	PAID DOWN 5,236.33 SHARES/UNITS AT 6,708.1412 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 16258703	0.00	5,236.33	5,235.91-	0.42
6/16/25	4,105.390-	PAID DOWN 4,105.39 SHARES/UNITS AT 2,796.206 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 16258703	0.00	4,105.39	4,105.06-	0.33
	35,413.010-	ASSET TOTAL	0.00	35,413.01	35,410.15-	2.86

NORFOLK SOUTHERN 5.050% 8/01/30
CUSIP 655844CR7

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/20/24	70,000.000-	SOLD 70,000 SHARES/UNITS AT 100.914 ON TRADE DATE 11/20/24 TO SETTLE 11/21/24 COMMISSION $0.00 WELLS FARGO SECURITIES, LLC 70,000 PAR VALUE AT 100.914 % 16258702	0.00	70,639.80	69,857.20-	782.60
1/14/25	70,000.000-	SOLD 70,000 SHARES/UNITS AT 99.873 ON TRADE DATE 1/14/25 TO SETTLE 1/15/25 COMMISSION $0.00 GOLDMAN SACHS 70,000 PAR VALUE AT 99.873 % 16258702	0.00	69,911.10	69,857.20-	53.90
	140,000.000-	ASSET TOTAL	0.00	140,550.90	139,714.40-	836.50
		NORFOLK SOUTHERN COR 2.900% 6/15/26 CUSIP 655844BS6				
2/05/25	40,000.000-	SOLD 40,000 SHARES/UNITS AT 97.961 ON TRADE DATE 2/05/25 TO SETTLE 2/06/25 COMMISSION $0.00 STIFEL NICOLAUS & CO., INC. 40,000 PAR VALUE AT 97.961 % 16258703	0.00	39,184.40	38,169.20-	1,015.20
	40,000.000-	ASSET TOTAL	0.00	39,184.40	38,169.20-	1,015.20
		NORTH DAKOTA ST PUBL 2.580% 12/01/34 CUSIP 65887PWM3				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/09/25	75,000.000-	SOLD 75,000 SHARES/UNITS AT 80.78 ON TRADE DATE 1/09/25 TO SETTLE 1/10/25 COMMISSION $0.00 STIFEL NICOLAUS & CO., INC. 75,000 PAR VALUE AT 80.78 % 16258702	0.00	60,585.00	75,000.00-	14,415.00-
	75,000.000-	ASSET TOTAL	0.00	60,585.00	75,000.00-	14,415.00-
		NORTHERN STATES PWR- 2.250% 4/01/31 CUSIP 665772CT4				
11/18/24	190,000.000-	SOLD 190,000 SHARES/UNITS AT 85.386 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 COMMISSION $0.00 MERRILL LYNCH, PIERCE, FENNER 190,000 PAR VALUE AT 85.386 % 16258702	0.00	162,233.40	163,804.70-	1,571.30-
	190,000.000-	ASSET TOTAL	0.00	162,233.40	163,804.70-	1,571.30-
		NORTHROP GRUMMAN COR 3.250% 1/15/28 CUSIP 666807BN1				
11/19/24	160,000.000-	SOLD 160,000 SHARES/UNITS AT 95.784 ON TRADE DATE 11/19/24 TO SETTLE 11/20/24 COMMISSION $0.00 WELLS FARGO SECURITIES, LLC 160,000 PAR VALUE AT 95.784 % 16258702	0.00	153,254.40	153,448.00-	193.60-
	160,000.000-	ASSET TOTAL	0.00	153,254.40	153,448.00-	193.60-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		NUCOR CORP 3.950% 5/01/28 CUSIP 670346AP0				
6/04/25	25,000.000-	SOLD 25,000 SHARES/UNITS AT 99.217 ON TRADE DATE 6/04/25 TO SETTLE 6/05/25 COMMISSION $0.00 DEUTSCHE BANK SECURITIES INC. 25,000 PAR VALUE AT 99.217 % 16258703	0.00	24,804.25	24,423.00-	381.25
	25,000.000-	ASSET TOTAL	0.00	24,804.25	24,423.00-	381.25
		NUCOR CORP 3.950% 5/23/25 CUSIP 670346AX3				
1/17/25	30,000.000-	SOLD 30,000 SHARES/UNITS AT 99.797 ON TRADE DATE 1/17/25 TO SETTLE 1/21/25 COMMISSION $0.00 MORGAN STANLEY & CO. 30,000 PAR VALUE AT 99.797 % 16258703	0.00	29,939.10	29,980.80-	41.70-
	30,000.000-	ASSET TOTAL	0.00	29,939.10	29,980.80-	41.70-
		NUCOR CORP 4.300% 5/23/27 CUSIP 670346AY1				
2/25/25	20,000.000-	SOLD 20,000 SHARES/UNITS AT 99.591 ON TRADE DATE 2/25/25 TO SETTLE 2/26/25 COMMISSION $0.00 BARCLAYS CAPITAL INC. FIXED IN 20,000 PAR VALUE AT 99.591 % 16258703	0.00	19,918.20	19,904.60-	13.60

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	20,000.000-	ASSET TOTAL	0.00	19,918.20	19,904.60-	13.60
		NUTRIEN LTD 2.950% 5/13/30 CUSIP 67077MAW8				
11/18/24	120,000.000-	SOLD 120,000 SHARES/UNITS AT 90.551 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 COMMISSION $0.00 GOLDMAN SACHS 120,000 PAR VALUE AT 90.551 % 16258702	0.00	108,661.20	116,475.40-	7,814.20-
	120,000.000-	ASSET TOTAL	0.00	108,661.20	116,475.40-	7,814.20-
		NUTRIEN LTD 3.000% 4/01/25 CUSIP 67077MAD0				
4/01/25	40,000.000-	MATURED 40,000 SHARES/UNITS AT 100 ON TRADE DATE 4/01/25 TO SETTLE 4/01/25 COMMISSION $0.00 40,000 PAR VALUE AT 100 % 16258703	0.00	40,000.00	38,930.50-	1,069.50
	40,000.000-	ASSET TOTAL	0.00	40,000.00	38,930.50-	1,069.50
		NUTRIEN LTD 4.900% 3/27/28 CUSIP 67077MBA5				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/19/24	40,000.000-	SOLD 40,000 SHARES/UNITS AT 100.546 ON TRADE DATE 11/19/24 TO SETTLE 11/20/24 COMMISSION $0.00 BANC OF AMERICA SECURITIES LLC 40,000 PAR VALUE AT 100.546 % 16258702	0.00	40,218.40	39,932.40-	286.00
	40,000.000-	ASSET TOTAL	0.00	40,218.40	39,932.40-	286.00
		NXP FDG LLC 4.400% 6/01/27 CUSIP 62954HBE7				
11/19/24	70,000.000-	SOLD 70,000 SHARES/UNITS AT 99.284 ON TRADE DATE 11/19/24 TO SETTLE 11/20/24 COMMISSION $0.00 MERRILL LYNCH, PIERCE, FENNER 70,000 PAR VALUE AT 99.284 % 16258702	0.00	69,498.80	66,201.80-	3,297.00
	70,000.000-	ASSET TOTAL	0.00	69,498.80	66,201.80-	3,297.00
		OHIO ST 1.880% 9/15/34 CUSIP 6775224S0				
11/14/24	75,000.000-	SOLD 75,000 SHARES/UNITS AT 79.224 ON TRADE DATE 11/14/24 TO SETTLE 11/15/24 COMMISSION $0.00 ROBERT W. BAIRD 75,000 PAR VALUE AT 79.224 % 16258702	0.00	59,418.00	63,515.25-	4,097.25-
	75,000.000-	ASSET TOTAL	0.00	59,418.00	63,515.25-	4,097.25-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		OK DEV FIN AUTH 3.877% 5/01/37 CUSIP 6789084C5				
11/01/24	6,365.100-	PAID DOWN 6,365.1 SHARES/UNITS AT 100 ON TRADE DATE 11/01/24 TO SETTLE 11/01/24 COMMISSION $0.00 16258702	0.00	6,365.10	6,291.67-	73.43
12/04/24	110,881.290-	SOLD 110,881.29 SHARES/UNITS AT 97.406 ON TRADE DATE 12/04/24 TO SETTLE 12/05/24 COMMISSION $0.00 RAYMOND JAMES/FI 110,881.29 PAR VALUE AT 97.4060006 % 16258702	0.00	108,005.03	109,602.20-	1,597.17-
	117,246.390-	ASSET TOTAL	0.00	114,370.13	115,893.87-	1,523.74-
		OKLAHOMA DEV FIN AUT 4.285% 2/01/34 CUSIP 6789083Z5				
2/03/25	951.230-	PAID DOWN 951.23 SHARES/UNITS AT 100 ON TRADE DATE 2/01/25 TO SETTLE 2/03/25 COMMISSION $0.00 16258702	0.00	951.23	951.23-	0.00
	951.230-	ASSET TOTAL	0.00	951.23	951.23-	0.00
		OKLAHOMA ST DEV FIN 4.135% 12/01/33 CUSIP 6789084F8				
12/02/24	2,809.520-	PAID DOWN 2,809.52 SHARES/UNITS AT 100 ON TRADE DATE 12/01/24 TO SETTLE 12/02/24 COMMISSION $0.00 16258702	0.00	2,809.52	2,809.52-	0.00

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/02/25	2,867.600-	PAID DOWN 2,867.6 SHARES/UNITS AT 100 ON TRADE DATE 6/01/25 TO SETTLE 6/02/25 COMMISSION $0.00 16258702	0.00	2,867.60	2,867.60-	0.00
	5,677.120-	ASSET TOTAL	0.00	5,677.12	5,677.12-	0.00
		ONCOR ELECTRIC DELIV 3.700% 11/15/28 CUSIP 68233JBH6				
11/19/24	140,000.000-	SOLD 140,000 SHARES/UNITS AT 96.498 ON TRADE DATE 11/19/24 TO SETTLE 11/20/24 COMMISSION $0.00 DEUTSCHE BANK SECURITIES INC. 140,000 PAR VALUE AT 96.498 % 16258702	0.00	135,097.20	144,106.20-	9,009.00-
	140,000.000-	ASSET TOTAL	0.00	135,097.20	144,106.20-	9,009.00-
		ORACLE CORP 1.650% 3/25/26 CUSIP 68389XCC7				
2/19/25	80,000.000-	SOLD 80,000 SHARES/UNITS AT 96.97 ON TRADE DATE 2/19/25 TO SETTLE 2/20/25 COMMISSION $0.00 CANTOR FITZGERALD & CO 80,000 PAR VALUE AT 96.97 % 16258703	0.00	77,576.00	77,450.70-	125.30
	80,000.000-	ASSET TOTAL	0.00	77,576.00	77,450.70-	125.30
		ORACLE CORP 2.950% 4/01/30 CUSIP 68389XBV6				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/18/24	180,000.000-	SOLD 180,000 SHARES/UNITS AT 90.359 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 COMMISSION $0.00 MARKETAXESS CORPORATION 180,000 PAR VALUE AT 90.359 % 16258702	0.00	162,646.20	167,501.05-	4,854.85-
	180,000.000-	ASSET TOTAL	0.00	162,646.20	167,501.05-	4,854.85-
		OREGON ST 5.892% 6/01/27 CUSIP 68607LXQ5				
6/04/25	23,605.910-	PAID DOWN 23,605.91 SHARES/UNITS AT 100 ON TRADE DATE 6/01/25 TO SETTLE 6/04/25 COMMISSION $0.00 16258703	0.00	23,605.91	26,531.21-	2,925.30-
	23,605.910-	ASSET TOTAL	0.00	23,605.91	26,531.21-	2,925.30-
		OTIS WORLDWIDE CORP 2.056% 4/05/25 CUSIP 68902VAH0				
4/05/25	60,000.000-	MATURED 60,000 SHARES/UNITS AT 100 ON TRADE DATE 4/05/25 TO SETTLE 4/05/25 COMMISSION $0.00 60,000 PAR VALUE AT 100 % 16258703	0.00	60,000.00	62,505.00-	2,505.00-
	60,000.000-	ASSET TOTAL	0.00	60,000.00	62,505.00-	2,505.00-
		PARKER-HANNIFIN CORP 4.250% 9/15/27 CUSIP 701094AR5				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/27/25	25,000.000-	SOLD 25,000 SHARES/UNITS AT 99.645 ON TRADE DATE 3/27/25 TO SETTLE 3/28/25 COMMISSION $0.00 TORONTO DOMINION SECURITIES (U 25,000 PAR VALUE AT 99.645 % 16258703	0.00	24,911.25	24,378.50-	532.75
	25,000.000-	ASSET TOTAL	0.00	24,911.25	24,378.50-	532.75
		PARKER-HANNIFIN CORP 4.500% 9/15/29 CUSIP 701094AS3				
11/19/24	40,000.000-	SOLD 40,000 SHARES/UNITS AT 99.153 ON TRADE DATE 11/19/24 TO SETTLE 11/20/24 COMMISSION $0.00 MARKETAXESS CORPORATION 40,000 PAR VALUE AT 99.153 % 16258702	0.00	39,661.20	39,912.00-	250.80-
	40,000.000-	ASSET TOTAL	0.00	39,661.20	39,912.00-	250.80-
		PFIZER INVT ENTERPRI 4.450% 5/19/28 CUSIP 716973AC6				
11/14/24	80,000.000-	SOLD 80,000 SHARES/UNITS AT 99.157 ON TRADE DATE 11/14/24 TO SETTLE 11/15/24 COMMISSION $0.00 WELLS FARGO SECURITIES, LLC 80,000 PAR VALUE AT 99.157 % 16258702	0.00	79,325.60	79,904.00-	578.40-
	80,000.000-	ASSET TOTAL	0.00	79,325.60	79,904.00-	578.40-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		PHILLIPS 66 3.850% 4/09/25 CUSIP 718546AV6				
4/09/25	35,000.000-	MATURED 35,000 SHARES/UNITS AT 100 ON TRADE DATE 4/09/25 TO SETTLE 4/09/25 COMMISSION $0.00 35,000 PAR VALUE AT 100 % 16258703	0.00	35,000.00	36,989.80-	1,989.80-
	35,000.000-	ASSET TOTAL	0.00	35,000.00	36,989.80-	1,989.80-
		PHILLIPS 66 CO 5.250% 6/15/31 CUSIP 718547AU6				
11/20/24	80,000.000-	SOLD 80,000 SHARES/UNITS AT 100.693 ON TRADE DATE 11/20/24 TO SETTLE 11/21/24 COMMISSION $0.00 0443 PERSHING 80,000 PAR VALUE AT 100.693 % 16258702	0.00	80,554.40	82,051.40-	1,497.00-
	80,000.000-	ASSET TOTAL	0.00	80,554.40	82,051.40-	1,497.00-
		PIONEER NATURAL RESO 2.150% 1/15/31 CUSIP 723787AR8				
11/20/24	80,000.000-	SOLD 80,000 SHARES/UNITS AT 85.484 ON TRADE DATE 11/20/24 TO SETTLE 11/21/24 COMMISSION $0.00 MARKETAXESS CORPORATION 80,000 PAR VALUE AT 85.484 % 16258702	0.00	68,387.20	68,719.40-	332.20-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	80,000.000-	ASSET TOTAL	0.00	68,387.20	68,719.40-	332.20-
		PNC FINANCIAL 5.068% 1/24/34 CUSIP 693475BM6				
10/30/24	20,000.000-	SOLD 20,000 SHARES/UNITS AT 98.913 ON TRADE DATE 10/30/24 TO SETTLE 10/31/24 COMMISSION $0.00 WELLS FARGO SECURITIES, LLC 20,000 PAR VALUE AT 98.913 % 16258702	0.00	19,782.60	20,000.00-	217.40-
	20,000.000-	ASSET TOTAL	0.00	19,782.60	20,000.00-	217.40-
		PNC FINANCIAL V-D 5.354% 12/02/28 CUSIP 693475BK0				
11/20/24	80,000.000-	SOLD 80,000 SHARES/UNITS AT 101.496 ON TRADE DATE 11/20/24 TO SETTLE 11/21/24 COMMISSION $0.00 BARCLAYS CAPITAL INC. FIXED IN 80,000 PAR VALUE AT 101.496 % 16258702	0.00	81,196.80	81,147.00-	49.80
1/24/25	80,000.000-	SOLD 80,000 SHARES/UNITS AT 101.337 ON TRADE DATE 1/24/25 TO SETTLE 1/27/25 COMMISSION $0.00 BANC OF AMERICA SECURITIES LLC 80,000 PAR VALUE AT 101.337 % 16258702	0.00	81,069.60	81,147.00-	77.40-
	160,000.000-	ASSET TOTAL	0.00	162,266.40	162,294.00-	27.60-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		PNC FINANCIAL V-D 5.812% 6/12/26 CUSIP 693475BQ7				
6/12/25	50,000.000-	SOLD 50,000 SHARES/UNITS AT 100 ON TRADE DATE 6/12/25 TO SETTLE 6/12/25 COMMISSION $0.00 16258703	0.00	50,000.00	50,000.00-	0.00
	50,000.000-	ASSET TOTAL	0.00	50,000.00	50,000.00-	0.00
		PNC FINANCIAL V-D 6.615% 10/20/27 CUSIP 693475BT1				
11/19/24	130,000.000-	SOLD 130,000 SHARES/UNITS AT 103.347 ON TRADE DATE 11/19/24 TO SETTLE 11/20/24 COMMISSION $0.00 CITIGROUP GBL MKTS/SALOMON BRO 130,000 PAR VALUE AT 103.347 % 16258702	0.00	134,351.10	130,965.90-	3,385.20
	130,000.000-	ASSET TOTAL	0.00	134,351.10	130,965.90-	3,385.20
		PNC FINL SVCS V-D 6.037% 10/28/33 CUSIP 693475BJ3				
10/30/24	20,000.000-	SOLD 20,000 SHARES/UNITS AT 105.083 ON TRADE DATE 10/30/24 TO SETTLE 10/31/24 COMMISSION $0.00 CITIGROUP GBL MKTS/SALOMON BRO 20,000 PAR VALUE AT 105.083 % 16258702	0.00	21,016.60	20,000.00-	1,016.60
	20,000.000-	ASSET TOTAL	0.00	21,016.60	20,000.00-	1,016.60

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		PPG INDUSTRIES INC 1.200% 3/15/26 CUSIP 693506BU0				
2/26/25	65,000.000-	SOLD 65,000 SHARES/UNITS AT 96.631 ON TRADE DATE 2/26/25 TO SETTLE 2/27/25 COMMISSION $0.00 CANTOR FITZGERALD & CO 65,000 PAR VALUE AT 96.631 % 16258703	0.00	62,810.15	58,266.75-	4,543.40
	65,000.000-	ASSET TOTAL	0.00	62,810.15	58,266.75-	4,543.40
		PPL ELECTRIC UTI 5.000% 5/15/33 CUSIP 69351UBA0				
11/20/24	70,000.000-	SOLD 70,000 SHARES/UNITS AT 99.862 ON TRADE DATE 11/20/24 TO SETTLE 11/21/24 COMMISSION $0.00 PERSHING 70,000 PAR VALUE AT 99.862 % 16258702	0.00	69,903.40	69,282.50-	620.90
	70,000.000-	ASSET TOTAL	0.00	69,903.40	69,282.50-	620.90
		PRESIDENT & FELLOW 5.259% 3/15/36 CUSIP 740816AT0				
5/13/25	20,000.000-	SOLD 20,000 SHARES/UNITS AT 101.727 ON TRADE DATE 5/13/25 TO SETTLE 5/14/25 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 20,000 PAR VALUE AT 101.727 % 16258702	0.00	20,345.40	20,000.00-	345.40

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	20,000.000-	ASSET TOTAL	0.00	20,345.40	20,000.00-	345.40
		PROLOGIS LP 4.000% 9/15/28 CUSIP 74340XBX8				
11/19/24	40,000.000-	SOLD 40,000 SHARES/UNITS AT 97.655 ON TRADE DATE 11/19/24 TO SETTLE 11/20/24 COMMISSION $0.00 MERRILL LYNCH, PIERCE, FENNER 40,000 PAR VALUE AT 97.655 % 16258702	0.00	39,062.00	40,828.86-	1,766.86-
	40,000.000-	ASSET TOTAL	0.00	39,062.00	40,828.86-	1,766.86-
		PUBLIC SERVICE ELECT 1.900% 8/15/31 CUSIP 74456QCH7				
11/20/24	100,000.000-	SOLD 100,000 SHARES/UNITS AT 82.814 ON TRADE DATE 11/20/24 TO SETTLE 11/21/24 COMMISSION $0.00 BARCLAYS CAPITAL INC. FIXED IN 100,000 PAR VALUE AT 82.814 % 16258702	0.00	82,814.00	82,034.00-	780.00
4/21/25	100,000.000-	SOLD 100,000 SHARES/UNITS AT 85.006 ON TRADE DATE 4/21/25 TO SETTLE 4/22/25 COMMISSION $0.00 JEFFERIES & COMPANY 100,000 PAR VALUE AT 85.006 % 16258702	0.00	85,006.00	82,034.00-	2,972.00
	200,000.000-	ASSET TOTAL	0.00	167,820.00	164,068.00-	3,752.00

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		PUBLIC SERVICE NEW 3.506% 8/01/28 CUSIP 69363PAB6				
2/03/25	19,359.200-	PAID DOWN 19,359.2 SHARES/UNITS AT 100 ON TRADE DATE 2/01/25 TO SETTLE 2/03/25 COMMISSION $0.00 16258702	0.00	19,359.20	19,358.45-	0.75
	19,359.200-	ASSET TOTAL	0.00	19,359.20	19,358.45-	0.75
		REALTY INCOME CORP 2.200% 6/15/28 CUSIP 756109BJ2				
11/18/24	80,000.000-	SOLD 80,000 SHARES/UNITS AT 91.574 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 COMMISSION $0.00 MARKETAXESS CORPORATION 80,000 PAR VALUE AT 91.574 % 16258702	0.00	73,259.20	73,554.40-	295.20-
	80,000.000-	ASSET TOTAL	0.00	73,259.20	73,554.40-	295.20-
		REGIONS FINANCIAL CO 1.800% 8/12/28 CUSIP 7591EPAT7				
11/20/24	80,000.000-	SOLD 80,000 SHARES/UNITS AT 89.306 ON TRADE DATE 11/20/24 TO SETTLE 11/21/24 COMMISSION $0.00 WELLS FARGO SECURITIES, LLC 80,000 PAR VALUE AT 89.306 % 16258702	0.00	71,444.80	73,923.00-	2,478.20-
	80,000.000-	ASSET TOTAL	0.00	71,444.80	73,923.00-	2,478.20-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		RELIANCE INDUSTRIES 1.870% 1/15/26 CUSIP 759470AV9				
1/15/25	6,842.110-	PAID DOWN 6,842.11 SHARES/UNITS AT 2,744.9595 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 16258703	0.00	6,842.11	6,842.11-	0.00
	6,842.110-	ASSET TOTAL	0.00	6,842.11	6,842.11-	0.00
		RELIANCE INDUSTRIES 2.060% 1/15/26 CUSIP 759470AU1				
1/15/25	18,000.000-	PAID DOWN 18,000 SHARES/UNITS AT 1,043.4064 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 16258702	0.00	18,000.00	18,000.00-	0.00
1/15/25	7,250.000-	PAID DOWN 7,250 SHARES/UNITS AT 2,590.5262 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 16258703	0.00	7,250.00	7,485.62-	235.62-
	25,250.000-	ASSET TOTAL	0.00	25,250.00	25,485.62-	235.62-
		RELIANCE INDUSTRIES 2.512% 1/15/26 CUSIP 759470AT4				
1/15/25	11,250.000-	PAID DOWN 11,250 SHARES/UNITS AT 1,669.4502 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 16258703	0.00	11,250.00	11,739.37-	489.37-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	11,250.000-	ASSET TOTAL	0.00	11,250.00	11,739.37-	489.37-
		REPUBLIC SVCS INC 4.750% 7/15/30 CUSIP 760759BL3				
4/24/25	10,000.000-	SOLD 10,000 SHARES/UNITS AT 100.703 ON TRADE DATE 4/24/25 TO SETTLE 4/25/25 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 10,000 PAR VALUE AT 100.703 % 16258702	0.00	10,070.30	9,963.60-	106.70
	10,000.000-	ASSET TOTAL	0.00	10,070.30	9,963.60-	106.70
		RIO TINTO FIN USA 4.375% 3/12/27 CUSIP 76720AAQ9				
3/12/25	20,000.000-	SOLD 20,000 SHARES/UNITS AT 99.974 ON TRADE DATE 3/12/25 TO SETTLE 3/14/25 COMMISSION $0.00 0443 PERSHING 20,000 PAR VALUE AT 99.974 % 16258703	0.00	19,994.80	19,972.80-	22.00
	20,000.000-	ASSET TOTAL	0.00	19,994.80	19,972.80-	22.00
		RIO TINTO FIN USA 4.500% 3/14/28 CUSIP 76720AAR7				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/20/25	20,000.000-	SOLD 20,000 SHARES/UNITS AT 100.455 ON TRADE DATE 3/20/25 TO SETTLE 3/21/25 COMMISSION $0.00 MERRILL LYNCH, PIERCE, FENNER 20,000 PAR VALUE AT 100.455 % 16258703	0.00	20,091.00	19,946.20-	144.80
	20,000.000-	ASSET TOTAL	0.00	20,091.00	19,946.20-	144.80
		ROGERS COMMUNICATION 3.625% 12/15/25 CUSIP 775109BE0				
11/19/24	140,000.000-	SOLD 140,000 SHARES/UNITS AT 98.7 ON TRADE DATE 11/19/24 TO SETTLE 11/20/24 COMMISSION $0.00 MERRILL LYNCH, PIERCE, FENNER 140,000 PAR VALUE AT 98.7 % 16258702	0.00	138,180.00	141,040.20-	2,860.20-
	140,000.000-	ASSET TOTAL	0.00	138,180.00	141,040.20-	2,860.20-
		ROGERS COMMUNICATION 5.000% 2/15/29 CUSIP 775109DE8				
11/20/24	70,000.000-	SOLD 70,000 SHARES/UNITS AT 99.853 ON TRADE DATE 11/20/24 TO SETTLE 11/21/24 COMMISSION $0.00 BANC OF AMERICA SECURITIES LLC 70,000 PAR VALUE AT 99.853 % 16258702	0.00	69,897.10	69,799.80-	97.30
	70,000.000-	ASSET TOTAL	0.00	69,897.10	69,799.80-	97.30

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		ROPER TECHNOLOGIES 1.000% 9/15/25 CUSIP 776743AM8				
10/24/24	10,000.000-	SOLD 10,000 SHARES/UNITS AT 96.871 ON TRADE DATE 10/24/24 TO SETTLE 10/25/24 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 10,000 PAR VALUE AT 96.871 % 16258702	0.00	9,687.10	9,986.80-	299.70-
	10,000.000-	ASSET TOTAL	0.00	9,687.10	9,986.80-	299.70-
		ROPER TECHNOLOGIES 2.950% 9/15/29 CUSIP 776743AG1				
11/20/24	70,000.000-	SOLD 70,000 SHARES/UNITS AT 91.642 ON TRADE DATE 11/20/24 TO SETTLE 11/21/24 COMMISSION $0.00 MARKETAXESS CORPORATION 70,000 PAR VALUE AT 91.642 % 16258702	0.00	64,149.40	67,710.30-	3,560.90-
	70,000.000-	ASSET TOTAL	0.00	64,149.40	67,710.30-	3,560.90-
		ROYAL BK CA MTN CONV 4.240% 8/03/27 CUSIP 78016FZS6				
10/09/24	30,000.000-	SOLD 30,000 SHARES/UNITS AT 99.887 ON TRADE DATE 10/09/24 TO SETTLE 10/10/24 COMMISSION $0.00 CITIGROUP GBL MKTS/SALOMON BRO 30,000 PAR VALUE AT 99.887 % 16258702	0.00	29,966.10	29,999.70-	33.60-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	30,000.000-	ASSET TOTAL	0.00	29,966.10	29,999.70-	33.60-
		ROYAL BK CA MTN CONV 4.875% 1/19/27 CUSIP 78016HZT0				
10/29/24	50,000.000-	SOLD 50,000 SHARES/UNITS AT 100.783 ON TRADE DATE 10/29/24 TO SETTLE 10/30/24 COMMISSION $0.00 US BANCORP INVESTMENTS INC. 50,000 PAR VALUE AT 100.783 % 16258703	0.00	50,391.50	49,987.50-	404.00
	50,000.000-	ASSET TOTAL	0.00	50,391.50	49,987.50-	404.00
		ROYAL BK CA MTN CONV 4.950% 2/01/29 CUSIP 78016HZV5				
11/14/24	70,000.000-	SOLD 70,000 SHARES/UNITS AT 100.589 ON TRADE DATE 11/14/24 TO SETTLE 11/15/24 COMMISSION $0.00 DEUTSCHE BANK SECURITIES INC. 70,000 PAR VALUE AT 100.589 % 16258702	0.00	70,412.30	69,937.00-	475.30
	70,000.000-	ASSET TOTAL	0.00	70,412.30	69,937.00-	475.30
		RTX CORPORATION 2.250% 7/01/30 CUSIP 75513EAD3				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/18/24	150,000.000-	SOLD 150,000 SHARES/UNITS AT 86.849 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 COMMISSION $0.00 WELLS FARGO SECURITIES, LLC 150,000 PAR VALUE AT 86.849 % 16258702	0.00	130,273.50	141,144.40-	10,870.90-
	150,000.000-	ASSET TOTAL	0.00	130,273.50	141,144.40-	10,870.90-
		RYDER SYSTEM INC MTN 2.850% 3/01/27 CUSIP 78355HKT5				
11/18/24	110,000.000-	SOLD 110,000 SHARES/UNITS AT 95.67 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 COMMISSION $0.00 MERRILL LYNCH, PIERCE, FENNER 110,000 PAR VALUE AT 95.67 % 16258702	0.00	105,237.00	105,574.70-	337.70-
	110,000.000-	ASSET TOTAL	0.00	105,237.00	105,574.70-	337.70-
		RYDER SYSTEM INC MTN 5.650% 3/01/28 CUSIP 78355HKV0				
10/28/24	10,000.000-	SOLD 10,000 SHARES/UNITS AT 102.965 ON TRADE DATE 10/28/24 TO SETTLE 10/29/24 COMMISSION $0.00 0443 PERSHING 10,000 PAR VALUE AT 102.965 % 16258702	0.00	10,296.50	9,979.50-	317.00

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/03/24	20,000.000-	SOLD 20,000 SHARES/UNITS AT 102.855 ON TRADE DATE 12/03/24 TO SETTLE 12/04/24 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 20,000 PAR VALUE AT 102.855 % 16258702	0.00	20,571.00	19,959.00-	612.00
	30,000.000-	ASSET TOTAL	0.00	30,867.50	29,938.50-	929.00
		RYL BK MTN CONV V-D 4.969% 8/02/30 CUSIP 78016HZZ6				
11/20/24	110,000.000-	SOLD 110,000 SHARES/UNITS AT 100.196 ON TRADE DATE 11/20/24 TO SETTLE 11/21/24 COMMISSION $0.00 US BANCORP INVESTMENTS INC. 110,000 PAR VALUE AT 100.196 % 16258702	0.00	110,215.60	110,000.00-	215.60
	110,000.000-	ASSET TOTAL	0.00	110,215.60	110,000.00-	215.60
		SABINE PASS LIQUEFAC 4.500% 5/15/30 CUSIP 785592AX4				
11/20/24	70,000.000-	SOLD 70,000 SHARES/UNITS AT 97.188 ON TRADE DATE 11/20/24 TO SETTLE 11/21/24 COMMISSION $0.00 MARKETAXESS CORPORATION 70,000 PAR VALUE AT 97.188 % 16258702	0.00	68,031.60	74,743.26-	6,711.66-
	70,000.000-	ASSET TOTAL	0.00	68,031.60	74,743.26-	6,711.66-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		SABINE PASS LIQUEFAC 5.875% 6/30/26 CUSIP 785592AV8				
5/02/25	20,000.000-	SOLD 20,000 SHARES/UNITS AT 100.734 ON TRADE DATE 5/02/25 TO SETTLE 5/05/25 COMMISSION $0.00 ING BARINGS CORP. 20,000 PAR VALUE AT 100.734 % 16258703	0.00	20,146.80	21,598.40-	1,451.60-
	20,000.000-	ASSET TOTAL	0.00	20,146.80	21,598.40-	1,451.60-
		SAN DIEGO GAS & ELEC 4.950% 8/15/28 CUSIP 797440CE2				
11/19/24	170,000.000-	SOLD 170,000 SHARES/UNITS AT 100.806 ON TRADE DATE 11/19/24 TO SETTLE 11/20/24 COMMISSION $0.00 DEUTSCHE BANK SECURITIES INC. 170,000 PAR VALUE AT 100.806 % 16258702	0.00	171,370.20	169,269.00-	2,101.20
	170,000.000-	ASSET TOTAL	0.00	171,370.20	169,269.00-	2,101.20
		SANTA MONICA CA CMNT 3.592% 8/01/29 CUSIP 802385RD8				
6/17/25	80,000.000-	SOLD 80,000 SHARES/UNITS AT 97.899 ON TRADE DATE 6/17/25 TO SETTLE 6/18/25 COMMISSION $0.00 RAYMOND JAMES/FI 80,000 PAR VALUE AT 97.899 % 16258702	0.00	78,319.20	80,000.00-	1,680.80-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	80,000.000-	ASSET TOTAL	0.00	78,319.20	80,000.00-	1,680.80-
		SANTANDER DRIVE ABS 4.880% 4/15/27 CUSIP 80287GAC4				
10/15/24	14,699.350-	PAID DOWN 14,699.35 SHARES/UNITS AT 823.4554 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 16258703	0.00	14,699.35	14,697.05-	2.30
11/15/24	14,524.150-	PAID DOWN 14,524.15 SHARES/UNITS AT 833.3885 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 16258703	0.00	14,524.15	14,521.88-	2.27
12/16/24	7,178.880-	PAID DOWN 7,178.88 SHARES/UNITS AT 100 ON TRADE DATE 12/16/24 TO SETTLE 12/16/24 COMMISSION $0.00 16258703	0.00	7,178.88	7,177.76-	1.12
	36,402.380-	ASSET TOTAL	0.00	36,402.38	36,396.69-	5.69
		SANTANDER DRIVE ABS 5.210% 7/15/27 CUSIP 80287JAC8				
10/15/24	6,446.620-	PAID DOWN 6,446.62 SHARES/UNITS AT 100 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 16258703	0.00	6,446.62	6,446.41-	0.21

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/15/24	6,500.290-	PAID DOWN 6,500.29 SHARES/UNITS AT 1,862.1106 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 16258703	0.00	6,500.29	6,500.08-	0.21
12/16/24	5,829.210-	PAID DOWN 5,829.21 SHARES/UNITS AT 1,152.597 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 16258703	0.00	5,829.21	5,829.02-	0.19
1/15/25	5,633.460-	PAID DOWN 5,633.46 SHARES/UNITS AT 3,072.8886 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 16258703	0.00	5,633.46	5,633.27-	0.19
2/18/25	5,632.560-	PAID DOWN 5,632.56 SHARES/UNITS AT 3,979.7701 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 16258703	0.00	5,632.56	5,632.38-	0.18
3/17/25	5,435.580-	PAID DOWN 5,435.58 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 16258703	0.00	5,435.58	5,435.40-	0.18
4/16/25	5,334.180-	PAID DOWN 5,334.18 SHARES/UNITS AT 179,442.07 ON TRADE DATE 4/15/25 TO SETTLE 4/16/25 COMMISSION $0.00 16258703	0.00	5,334.18	5,334.00-	0.18
5/15/25	5,207.970-	PAID DOWN 5,207.97 SHARES/UNITS AT 6,744.6704 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 16258703	0.00	5,207.97	5,207.80-	0.17

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/16/25	2,517.580-	PAID DOWN 2,517.58 SHARES/UNITS AT 100 ON TRADE DATE 6/16/25 TO SETTLE 6/16/25 COMMISSION $0.00 16258703	0.00	2,517.58	2,517.50-	0.08
	48,537.450-	ASSET TOTAL	0.00	48,537.45	48,535.86-	1.59
		SANTANDER DRIVE ABS 6.020% 9/15/28 CUSIP 80286PAC5				
5/15/25	2,133.700-	PAID DOWN 2,133.7 SHARES/UNITS AT 16,462.5022 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 16258703	0.00	2,133.70	2,133.37-	0.33
6/16/25	6,018.090-	PAID DOWN 6,018.09 SHARES/UNITS AT 100 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 16258703	0.00	6,018.09	6,017.17-	0.92
	8,151.790-	ASSET TOTAL	0.00	8,151.79	8,150.54-	1.25
		SBA 5.410% 9/01/48 CUSIP 83162CU68				
11/20/24	133,872.010-	SOLD 133,872.01 SHARES/UNITS AT 101.6875 ON TRADE DATE 11/20/24 TO SETTLE 11/25/24 COMMISSION $0.00 0443 PERSHING 133,872.01 PAR VALUE AT 101.68750208 % 16258702	0.00	136,131.10	133,872.01-	2,259.09

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/03/25	4,616.690-	PAID DOWN 4,616.69 SHARES/UNITS AT 100 ON TRADE DATE 3/01/25 TO SETTLE 3/03/25 COMMISSION $0.00 16258702	0.00	4,616.69	4,616.69-	0.00
	138,488.700-	ASSET TOTAL	0.00	140,747.79	138,488.70-	2,259.09
		SBA 5.630% 10/01/28 CUSIP 83162CSB0				
10/01/24	2,075.530-	PAID DOWN 2,075.53 SHARES/UNITS AT 100 ON TRADE DATE 10/01/24 TO SETTLE 10/01/24 COMMISSION $0.00 16258702	0.00	2,075.53	2,196.82-	121.29-
4/01/25	1,964.000-	PAID DOWN 1,964 SHARES/UNITS AT 100 ON TRADE DATE 4/01/25 TO SETTLE 4/01/25 COMMISSION $0.00 16258702	0.00	1,964.00	2,078.77-	114.77-
	4,039.530-	ASSET TOTAL	0.00	4,039.53	4,275.59-	236.06-
		SBA POOL 1.667% 1/10/31 CUSIP 831641FR1				
3/10/25	2,300.550-	PAID DOWN 2,300.55 SHARES/UNITS AT 100 ON TRADE DATE 3/10/25 TO SETTLE 3/10/25 COMMISSION $0.00 16258702	0.00	2,300.55	2,300.55-	0.00
	2,300.550-	ASSET TOTAL	0.00	2,300.55	2,300.55-	0.00

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		SBA POOL #SBA1331 CUSIP 831641FS9				
3/10/25	3,457.480-	PAID DOWN 3,457.48 SHARES/UNITS AT 100 ON TRADE DATE 3/10/25 TO SETTLE 3/10/25 COMMISSION $0.00 16258702	0.00	3,457.48	3,457.48-	0.00
	3,457.480-	ASSET TOTAL	0.00	3,457.48	3,457.48-	0.00
		SBA SER 10A ABS 2.938% 3/10/32 CUSIP 831641FT7				
11/20/24	175,643.380-	SOLD 175,643.38 SHARES/UNITS AT 91.8438 ON TRADE DATE 11/20/24 TO SETTLE 11/25/24 COMMISSION $0.00 FIRST TENNESSEE CAPITAL MARKET 175,643.38 PAR VALUE AT 91.84375108 % 16258702	0.00	161,317.47	175,643.38-	14,325.91-
3/10/25	13,927.640-	PAID DOWN 13,927.64 SHARES/UNITS AT 100 ON TRADE DATE 3/10/25 TO SETTLE 3/10/25 COMMISSION $0.00 16258702	0.00	13,927.64	13,927.64-	0.00
	189,571.020-	ASSET TOTAL	0.00	175,245.11	189,571.02-	14,325.91-
		SBA SER 10A ABS 5.168% 3/01/33 CUSIP 83162CS79				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/20/24	301,262.320-	SOLD 301,262.32 SHARES/UNITS AT 100.3438 ON TRADE DATE 11/20/24 TO SETTLE 11/25/24 COMMISSION $0.00 0443 PERSHING 301,262.32 PAR VALUE AT 100.34375059 % 16258702	0.00	302,297.91	298,970.17-	3,327.74
3/10/25	11,591.740-	PAID DOWN 11,591.74 SHARES/UNITS AT 100 ON TRADE DATE 3/10/25 TO SETTLE 3/10/25 COMMISSION $0.00 16258702	0.00	11,591.74	11,503.54-	88.20
	312,854.060-	ASSET TOTAL	0.00	313,889.65	310,473.71-	3,415.94
		SBA SER 10B ABS 4.262% 9/10/32 CUSIP 831641FU4				
11/20/24	195,908.590-	SOLD 195,908.59 SHARES/UNITS AT 96.875 ON TRADE DATE 11/20/24 TO SETTLE 11/25/24 COMMISSION $0.00 PERSHING 195,908.59 PAR VALUE AT 96.87500141 % 16258702	0.00	189,786.45	195,908.59-	6,122.14-
3/10/25	17,651.270-	PAID DOWN 17,651.27 SHARES/UNITS AT 100 ON TRADE DATE 3/10/25 TO SETTLE 3/10/25 COMMISSION $0.00 16258702	0.00	17,651.27	17,651.27-	0.00
	213,559.860-	ASSET TOTAL	0.00	207,437.72	213,559.86-	6,122.14-
		SBA SER 10B ABS 5.688% 9/10/33 CUSIP 831641FW0				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/20/24	160,014.560-	SOLD 160,014.56 SHARES/UNITS AT 101.832 ON TRADE DATE 11/20/24 TO SETTLE 11/25/24 COMMISSION $0.00 PERSHING 160,014.56 PAR VALUE AT 101.8320343 % 16258702	0.00	162,946.08	160,014.56-	2,931.52
3/10/25	7,622.730-	PAID DOWN 7,622.73 SHARES/UNITS AT 100 ON TRADE DATE 3/10/25 TO SETTLE 3/10/25 COMMISSION $0.00 16258702	0.00	7,622.73	7,622.73-	0.00
3/10/25	21,971.390-	PAID DOWN 21,971.39 SHARES/UNITS AT 100 ON TRADE DATE 3/10/25 TO SETTLE 3/10/25 COMMISSION $0.00 16258703	0.00	21,971.39	21,971.39-	0.00
	189,608.680-	ASSET TOTAL	0.00	192,540.20	189,608.68-	2,931.52
		SBA SER 20F ABS 2.810% 6/01/37 CUSIP 83162CYR8				
12/02/24	4,138.910-	PAID DOWN 4,138.91 SHARES/UNITS AT 100 ON TRADE DATE 12/01/24 TO SETTLE 12/02/24 COMMISSION $0.00 16258702	0.00	4,138.91	4,138.91-	0.00
6/02/25	3,939.770-	PAID DOWN 3,939.77 SHARES/UNITS AT 100 ON TRADE DATE 6/01/25 TO SETTLE 6/02/25 COMMISSION $0.00 16258702	0.00	3,939.77	3,939.77-	0.00
	8,078.680-	ASSET TOTAL	0.00	8,078.68	8,078.68-	0.00

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		SBA SER 20L ABS 6.220% 12/01/28 CUSIP 83162CSE4				
12/02/24	2,144.950-	PAID DOWN 2,144.95 SHARES/UNITS AT 100 ON TRADE DATE 12/01/24 TO SETTLE 12/02/24 COMMISSION $0.00 16258702	0.00	2,144.95	2,144.95-	0.00
6/02/25	1,287.370-	PAID DOWN 1,287.37 SHARES/UNITS AT 100 ON TRADE DATE 6/01/25 TO SETTLE 6/02/25 COMMISSION $0.00 16258702	0.00	1,287.37	1,287.37-	0.00
	3,432.320-	ASSET TOTAL	0.00	3,432.32	3,432.32-	0.00
		SBA SER 25D ABS 4.480% 4/01/48 CUSIP 83162CS95				
10/01/24	3,374.770-	PAID DOWN 3,374.77 SHARES/UNITS AT 100 ON TRADE DATE 10/01/24 TO SETTLE 10/01/24 COMMISSION $0.00 16258702	0.00	3,374.77	3,374.77-	0.00
11/20/24	127,021.240-	SOLD 127,021.24 SHARES/UNITS AT 95.4883 ON TRADE DATE 11/20/24 TO SETTLE 11/25/24 COMMISSION $0.00 PERSHING 127,021.24 PAR VALUE AT 95.48828324 % 16258702	0.00	121,290.40	127,021.24-	5,730.84-
	130,396.010-	ASSET TOTAL	0.00	124,665.17	130,396.01-	5,730.84-
		SBA SER 25D ABS 5.380% 4/01/49 CUSIP 83162CW74				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/01/24	2,282.860-	PAID DOWN 2,282.86 SHARES/UNITS AT 100 ON TRADE DATE 10/01/24 TO SETTLE 10/01/24 COMMISSION $0.00 16258702	0.00	2,282.86	2,282.86-	0.00
11/20/24	98,798.500-	SOLD 98,798.5 SHARES/UNITS AT 100.4688 ON TRADE DATE 11/20/24 TO SETTLE 11/25/24 COMMISSION $0.00 PERSHING 98,798.5 PAR VALUE AT 100.4687461 % 16258702	0.00	99,261.61	98,798.50-	463.11
4/01/25	2,064.830-	PAID DOWN 2,064.83 SHARES/UNITS AT 100 ON TRADE DATE 4/01/25 TO SETTLE 4/01/25 COMMISSION $0.00 16258702	0.00	2,064.83	2,064.83-	0.00
	103,146.190-	ASSET TOTAL	0.00	103,609.30	103,146.19-	463.11
		SBA SER 25F ABS 4.930% 6/01/48 CUSIP 83162CT60				
11/20/24	135,834.190-	SOLD 135,834.19 SHARES/UNITS AT 98.5391 ON TRADE DATE 11/20/24 TO SETTLE 11/25/24 COMMISSION $0.00 PERSHING 135,834.19 PAR VALUE AT 98.53906537 % 16258702	0.00	133,849.74	135,834.19-	1,984.45-
12/02/24	4,953.140-	PAID DOWN 4,953.14 SHARES/UNITS AT 100 ON TRADE DATE 12/01/24 TO SETTLE 12/02/24 COMMISSION $0.00 16258702	0.00	4,953.14	4,953.14-	0.00

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/02/25	5,683.680-	PAID DOWN 5,683.68 SHARES/UNITS AT 100 ON TRADE DATE 6/01/25 TO SETTLE 6/02/25 COMMISSION $0.00 16258702	0.00	5,683.68	5,683.68-	0.00
	146,471.010-	ASSET TOTAL	0.00	144,486.56	146,471.01-	1,984.45-
		SBA SER 25H ABS 5.150% 8/01/48 CUSIP 83162CU35				
11/20/24	159,321.000-	SOLD 159,321 SHARES/UNITS AT 99.6211 ON TRADE DATE 11/20/24 TO SETTLE 11/25/24 COMMISSION $0.00 PERSHING 159,321 PAR VALUE AT 99.6210942 % 16258702	0.00	158,717.32	159,321.00-	603.68-
2/03/25	7,673.850-	PAID DOWN 7,673.85 SHARES/UNITS AT 100 ON TRADE DATE 2/01/25 TO SETTLE 2/03/25 COMMISSION $0.00 16258702	0.00	7,673.85	7,673.85-	0.00
	166,994.850-	ASSET TOTAL	0.00	166,391.17	166,994.85-	603.68-
		SBA SER 25I ABS 4.450% 9/01/49 CUSIP 83162CY49				
11/20/24	110,000.000-	SOLD 110,000 SHARES/UNITS AT 95.1328 ON TRADE DATE 11/20/24 TO SETTLE 11/25/24 COMMISSION $0.00 PERSHING 110,000 PAR VALUE AT 95.13280909 % 16258702	0.00	104,646.09	110,000.00-	5,353.91-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	110,000.000-	ASSET TOTAL	0.00	104,646.09	110,000.00-	5,353.91-
		SBA SER 25J ABS 5.040% 10/01/47 CUSIP 83162CQ97				
10/01/24	2,879.900-	PAID DOWN 2,879.9 SHARES/UNITS AT 100 ON TRADE DATE 10/01/24 TO SETTLE 10/01/24 COMMISSION $0.00 16258702	0.00	2,879.90	2,879.90-	0.00
11/20/24	92,884.790-	SOLD 92,884.79 SHARES/UNITS AT 98.5977 ON TRADE DATE 11/20/24 TO SETTLE 11/25/24 COMMISSION $0.00 PERSHING 92,884.79 PAR VALUE AT 98.59765636 % 16258702	0.00	91,582.23	92,884.79-	1,302.56-
4/01/25	1,562.800-	PAID DOWN 1,562.8 SHARES/UNITS AT 100 ON TRADE DATE 4/01/25 TO SETTLE 4/01/25 COMMISSION $0.00 16258702	0.00	1,562.80	1,562.80-	0.00
	97,327.490-	ASSET TOTAL	0.00	96,024.93	97,327.49-	1,302.56-
		SBA SER 25K ABS 5.130% 11/01/47 CUSIP 83162CR47				
11/01/24	15,178.680-	PAID DOWN 15,178.68 SHARES/UNITS AT 100 ON TRADE DATE 11/01/24 TO SETTLE 11/01/24 COMMISSION $0.00 16258702	0.00	15,178.68	15,178.68-	0.00

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/20/24	152,651.100-	SOLD 152,651.1 SHARES/UNITS AT 99.1758 ON TRADE DATE 11/20/24 TO SETTLE 11/25/24 COMMISSION $0.00 PERSHING 152,651.1 PAR VALUE AT 99.17577825 % 16258702	0.00	151,392.92	152,651.10-	1,258.18-
5/01/25	5,371.890-	PAID DOWN 5,371.89 SHARES/UNITS AT 100 ON TRADE DATE 5/01/25 TO SETTLE 5/01/25 COMMISSION $0.00 16258702	0.00	5,371.89	5,371.89-	0.00
	173,201.670-	ASSET TOTAL	0.00	171,943.49	173,201.67-	1,258.18-
		SBA SER 25L ABS 4.710% 12/01/47 CUSIP 83162CR62				
11/20/24	98,507.550-	SOLD 98,507.55 SHARES/UNITS AT 96.8711 ON TRADE DATE 11/20/24 TO SETTLE 11/25/24 COMMISSION $0.00 PERSHING 98,507.55 PAR VALUE AT 96.87109429 % 16258702	0.00	95,425.34	98,507.55-	3,082.21-
	98,507.550-	ASSET TOTAL	0.00	95,425.34	98,507.55-	3,082.21-
		SBA SER 25L ABS 5.280% 12/01/48 CUSIP 83162CV59				
11/20/24	98,074.910-	SOLD 98,074.91 SHARES/UNITS AT 100.1797 ON TRADE DATE 11/20/24 TO SETTLE 11/25/24 COMMISSION $0.00 PERSHING 98,074.91 PAR VALUE AT 100.1796853 % 16258702	0.00	98,251.14	98,074.91-	176.23

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/02/24	1,262.280-	PAID DOWN 1,262.28 SHARES/UNITS AT 43,571.9492 ON TRADE DATE 12/01/24 TO SETTLE 12/02/24 COMMISSION $0.00 16258702	0.00	1,262.28	1,262.28-	0.00
6/02/25	1,566.380-	PAID DOWN 1,566.38 SHARES/UNITS AT 100 ON TRADE DATE 6/01/25 TO SETTLE 6/02/25 COMMISSION $0.00 16258702	0.00	1,566.38	1,566.38-	0.00
	100,903.570-	ASSET TOTAL	0.00	101,079.80	100,903.57-	176.23
		SBA SER 504 ABS 5.180% 7/01/48 CUSIP 83162CT94				
11/20/24	149,546.160-	SOLD 149,546.16 SHARES/UNITS AT 99.8555 ON TRADE DATE 11/20/24 TO SETTLE 11/25/24 COMMISSION $0.00 PERSHING 149,546.16 PAR VALUE AT 99.85547131 % 16258702	0.00	149,330.02	149,546.13-	216.11-
	149,546.160-	ASSET TOTAL	0.00	149,330.02	149,546.13-	216.11-
		SBAP ABS 3.800% 8/01/47 CUSIP 83162CQ48				
11/20/24	436,520.430-	SOLD 436,520.43 SHARES/UNITS AT 92.3125 ON TRADE DATE 11/20/24 TO SETTLE 11/25/24 COMMISSION $0.00 0443 PERSHING 436,520.43 PAR VALUE AT 92.31250013 % 16258702	0.00	402,962.92	436,520.43-	33,557.51-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/03/25	17,781.490-	PAID DOWN 17,781.49 SHARES/UNITS AT 100 ON TRADE DATE 2/01/25 TO SETTLE 2/03/25 COMMISSION $0.00 16258702	0.00	17,781.49	17,781.49-	0.00
	454,301.920-	ASSET TOTAL	0.00	420,744.41	454,301.92-	33,557.51-
		SBS SER 25A ABS 4.910% 1/01/48 CUSIP 83162CR96				
11/20/24	60,518.280-	SOLD 60,518.28 SHARES/UNITS AT 98.0938 ON TRADE DATE 11/20/24 TO SETTLE 11/25/24 COMMISSION $0.00 PERSHING 60,518.28 PAR VALUE AT 98.09375034 % 16258702	0.00	59,364.65	60,518.28-	1,153.63-
	60,518.280-	ASSET TOTAL	0.00	59,364.65	60,518.28-	1,153.63-
		SEATTLE WA DRAIN 5.550% 11/01/39 CUSIP 812631HS1				
6/09/25	150,000.000-	SOLD 150,000 SHARES/UNITS AT 100.448 ON TRADE DATE 6/09/25 TO SETTLE 6/09/25 COMMISSION $0.00 16258702	0.00	150,672.00	149,277.00-	1,395.00
	150,000.000-	ASSET TOTAL	0.00	150,672.00	149,277.00-	1,395.00
		SEMPRA ENERGY 3.300% 4/01/25 CUSIP 816851BN8				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/01/25	30,000.000-	MATURED 30,000 SHARES/UNITS AT 100 ON TRADE DATE 4/01/25 TO SETTLE 4/01/25 COMMISSION $0.00 30,000 PAR VALUE AT 100 % 16258703	0.00	30,000.00	29,946.90-	53.10
	30,000.000-	ASSET TOTAL	0.00	30,000.00	29,946.90-	53.10
		SHELL INTERNATIONAL 3.875% 11/13/28 CUSIP 822582CB6				
11/22/24	40,000.000-	SOLD 40,000 SHARES/UNITS AT 97.447 ON TRADE DATE 11/22/24 TO SETTLE 11/25/24 COMMISSION $0.00 WELLS FARGO SECURITIES, LLC 40,000 PAR VALUE AT 97.447 % 16258703	0.00	38,978.80	38,542.80-	436.00
	40,000.000-	ASSET TOTAL	0.00	38,978.80	38,542.80-	436.00
		SHERWIN-WILLIAMS CO 2.300% 5/15/30 CUSIP 824348BL9				
5/02/25	60,000.000-	SOLD 60,000 SHARES/UNITS AT 88.866 ON TRADE DATE 5/02/25 TO SETTLE 5/05/25 COMMISSION $0.00 GOLDMAN SACHS 60,000 PAR VALUE AT 88.866 % 16258702	0.00	53,319.60	59,987.40-	6,667.80-
	60,000.000-	ASSET TOTAL	0.00	53,319.60	59,987.40-	6,667.80-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		SIMON PROPERTY GROUP 3.300% 1/15/26 CUSIP 828807CW5				
3/20/25	15,000.000-	SOLD 15,000 SHARES/UNITS AT 99.028 ON TRADE DATE 3/20/25 TO SETTLE 3/21/25 COMMISSION $0.00 BANC OF AMERICA SECURITIES LLC 15,000 PAR VALUE AT 99.028 % 16258703	0.00	14,854.20	14,410.50-	443.70
	15,000.000-	ASSET TOTAL	0.00	14,854.20	14,410.50-	443.70
		SMALL BUSINESS ABS 5.710% 11/01/48 CUSIP 83162CV34				
11/01/24	12,563.370-	PAID DOWN 12,563.37 SHARES/UNITS AT 100 ON TRADE DATE 11/01/24 TO SETTLE 11/01/24 COMMISSION $0.00 16258702	0.00	12,563.37	12,563.37-	0.00
11/20/24	166,339.510-	SOLD 166,339.51 SHARES/UNITS AT 102.0703 ON TRADE DATE 11/20/24 TO SETTLE 11/25/24 COMMISSION $0.00 PERSHING 166,339.51 PAR VALUE AT 102.07031004 % 16258702	0.00	169,783.25	166,339.51-	3,443.74
5/01/25	6,031.150-	PAID DOWN 6,031.15 SHARES/UNITS AT 100 ON TRADE DATE 5/01/25 TO SETTLE 5/01/25 COMMISSION $0.00 16258702	0.00	6,031.15	6,031.15-	0.00
	184,934.030-	ASSET TOTAL	0.00	188,377.77	184,934.03-	3,443.74

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		SMALL BUSINESS ADMIN 2.078% 3/01/30 CUSIP 831641FP5				
11/20/24	79,025.350-	SOLD 79,025.35 SHARES/UNITS AT 90.0313 ON TRADE DATE 11/20/24 TO SETTLE 11/25/24 COMMISSION $0.00 PERSHING 79,025.35 PAR VALUE AT 90.03125049 % 16258702	0.00	71,147.51	79,025.35-	7,877.84-
3/10/25	8,277.680-	PAID DOWN 8,277.68 SHARES/UNITS AT 100 ON TRADE DATE 3/10/25 TO SETTLE 3/10/25 COMMISSION $0.00 16258702	0.00	8,277.68	8,277.68-	0.00
	87,303.030-	ASSET TOTAL	0.00	79,425.19	87,303.03-	7,877.84-
		SMALL BUSINESS ADMIN 2.130% 1/01/33 CUSIP 83162CVG5				
1/02/25	4,941.120-	PAID DOWN 4,941.12 SHARES/UNITS AT 100 ON TRADE DATE 1/01/25 TO SETTLE 1/02/25 COMMISSION $0.00 16258702	0.00	4,941.12	4,941.12-	0.00
	4,941.120-	ASSET TOTAL	0.00	4,941.12	4,941.12-	0.00
		SMALL BUSINESS ADMIN 2.507% 3/10/26 CUSIP 831641FF7				
3/10/25	5,660.420-	PAID DOWN 5,660.42 SHARES/UNITS AT 100 ON TRADE DATE 3/10/25 TO SETTLE 3/10/25 COMMISSION $0.00 16258702	0.00	5,660.42	5,660.42-	0.00

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	5,660.420-	ASSET TOTAL	0.00	5,660.42	5,660.42-	0.00
		SMALL BUSINESS ADMIN 2.518% 9/10/27 CUSIP 831641FJ9				
3/10/25	15,207.170-	PAID DOWN 15,207.17 SHARES/UNITS AT 100 ON TRADE DATE 3/10/25 TO SETTLE 3/10/25 COMMISSION $0.00 16258702	0.00	15,207.17	15,207.17-	0.00
	15,207.170-	ASSET TOTAL	0.00	15,207.17	15,207.17-	0.00
		SMALL BUSINESS ADMIN 2.829% 9/10/25 CUSIP 831641FE0				
3/10/25	3,271.170-	PAID DOWN 3,271.17 SHARES/UNITS AT 100 ON TRADE DATE 3/10/25 TO SETTLE 3/10/25 COMMISSION $0.00 16258702	0.00	3,271.17	3,271.17-	0.00
	3,271.170-	ASSET TOTAL	0.00	3,271.17	3,271.17-	0.00
		SMALL BUSINESS ADMIN 2.845% 3/10/27 CUSIP 831641FH3				
3/10/25	1,729.860-	PAID DOWN 1,729.86 SHARES/UNITS AT 100 ON TRADE DATE 3/10/25 TO SETTLE 3/10/25 COMMISSION $0.00 16258702	0.00	1,729.86	1,729.86-	0.00

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	1,729.860-	ASSET TOTAL	0.00	1,729.86	1,729.86-	0.00
		SMALL BUSINESS ADMIN 2.980% 7/01/37 CUSIP 83162CYT4				
1/02/25	2,757.530-	PAID DOWN 2,757.53 SHARES/UNITS AT 100 ON TRADE DATE 1/01/25 TO SETTLE 1/02/25 COMMISSION $0.00 16258702	0.00	2,757.53	2,757.53-	0.00
	2,757.530-	ASSET TOTAL	0.00	2,757.53	2,757.53-	0.00
		SMALL BUSINESS ADMIN 3.113% 3/10/29 CUSIP 831641FM2				
3/10/25	13,039.350-	PAID DOWN 13,039.35 SHARES/UNITS AT 100 ON TRADE DATE 3/10/25 TO SETTLE 3/10/25 COMMISSION $0.00 16258702	0.00	13,039.35	13,039.35-	0.00
	13,039.350-	ASSET TOTAL	0.00	13,039.35	13,039.35-	0.00
		SMALL BUSINESS ADMIN 3.540% 7/01/38 CUSIP 83162CZP1				
1/02/25	4,350.820-	PAID DOWN 4,350.82 SHARES/UNITS AT 100 ON TRADE DATE 1/01/25 TO SETTLE 1/02/25 COMMISSION $0.00 16258702	0.00	4,350.82	4,350.82-	0.00

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	4,350.820-	ASSET TOTAL	0.00	4,350.82	4,350.82-	0.00
		SMALL BUSINESS ADMIN 3.548% 9/10/28 CUSIP 831641FL4				
3/10/25	6,214.290-	PAID DOWN 6,214.29 SHARES/UNITS AT 100 ON TRADE DATE 3/10/25 TO SETTLE 3/10/25 COMMISSION $0.00 16258702	0.00	6,214.29	6,214.29-	0.00
	6,214.290-	ASSET TOTAL	0.00	6,214.29	6,214.29-	0.00
		SMALL BUSINESS ADMIN 5.160% 2/01/28 CUSIP 83162CRP0				
2/03/25	1,625.690-	PAID DOWN 1,625.69 SHARES/UNITS AT 100 ON TRADE DATE 2/01/25 TO SETTLE 2/03/25 COMMISSION $0.00 16258702	0.00	1,625.69	1,625.72-	0.03-
	1,625.690-	ASSET TOTAL	0.00	1,625.69	1,625.72-	0.03-
		SMALL BUSINESS ADMIN 5.310% 5/01/27 CUSIP 83162CRA3				
11/01/24	1,608.490-	PAID DOWN 1,608.49 SHARES/UNITS AT 100 ON TRADE DATE 11/01/24 TO SETTLE 11/01/24 COMMISSION $0.00 16258702	0.00	1,608.49	1,613.77-	5.28-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/01/25	1,843.740-	PAID DOWN 1,843.74 SHARES/UNITS AT 100 ON TRADE DATE 5/01/25 TO SETTLE 5/01/25 COMMISSION $0.00 16258702	0.00	1,843.74	1,849.79-	6.05-
	3,452.230-	ASSET TOTAL	0.00	3,452.23	3,463.56-	11.33-
		SMALL BUSINESS ADMIN 5.600% 9/01/28 CUSIP 83162CSA2				
3/03/25	881.740-	PAID DOWN 881.74 SHARES/UNITS AT 100 ON TRADE DATE 3/01/25 TO SETTLE 3/03/25 COMMISSION $0.00 16258702	0.00	881.74	881.74-	0.00
3/03/25	1,517.550-	PAID DOWN 1,517.55 SHARES/UNITS AT 100 ON TRADE DATE 3/01/25 TO SETTLE 3/03/25 COMMISSION $0.00 16258703	0.00	1,517.55	1,517.55-	0.00
	2,399.290-	ASSET TOTAL	0.00	2,399.29	2,399.29-	0.00
		SPECTRA ENERGY PARTN 3.500% 3/15/25 CUSIP 84756NAF6				
3/15/25	30,000.000-	MATURED 30,000 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/15/25 COMMISSION $0.00 30,000 PAR VALUE AT 100 % 16258703	0.00	30,000.00	30,729.60-	729.60-
	30,000.000-	ASSET TOTAL	0.00	30,000.00	30,729.60-	729.60-

The accompanying notes are an integral part of these schedules.

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		STANFORD UNIVERSITY 3.089% 5/01/29 CUSIP 85440KAB0				
12/03/24	100,000.000-	SOLD 100,000 SHARES/UNITS AT 95.487 ON TRADE DATE 12/03/24 TO SETTLE 12/04/24 COMMISSION $0.00 NATIONAL FINANCIAL SERVICES 100,000 PAR VALUE AT 95.487 % 16258702	0.00	95,487.00	91,038.00-	4,449.00
5/08/25	25,000.000-	SOLD 25,000 SHARES/UNITS AT 95.88 ON TRADE DATE 5/08/25 TO SETTLE 5/09/25 COMMISSION $0.00 NATIONAL FINANCIAL SERVICES 25,000 PAR VALUE AT 95.88 % 16258702	0.00	23,970.00	22,759.50-	1,210.50
	125,000.000-	ASSET TOTAL	0.00	119,457.00	113,797.50-	5,659.50
		STANLEY BLACK & DECK 2.300% 2/24/25 CUSIP 854502AP6				
2/24/25	20,000.000-	MATURED 20,000 SHARES/UNITS AT 100 ON TRADE DATE 2/24/25 TO SETTLE 2/24/25 COMMISSION $0.00 20,000 PAR VALUE AT 100 % 16258703	0.00	20,000.00	19,973.00-	27.00
	20,000.000-	ASSET TOTAL	0.00	20,000.00	19,973.00-	27.00
		STATE STREET V-D 5.684% 11/21/29 CUSIP 857477CF8				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/18/24	140,000.000-	SOLD 140,000 SHARES/UNITS AT 103.146 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 COMMISSION $0.00 GOLDMAN SACHS 140,000 PAR VALUE AT 103.146 % 16258702	0.00	144,404.40	140,000.00-	4,404.40
	140,000.000-	ASSET TOTAL	0.00	144,404.40	140,000.00-	4,404.40
		STRYKER CORPORATION 4.250% 9/11/29 CUSIP 863667BE0				
11/27/24	70,000.000-	SOLD 70,000 SHARES/UNITS AT 98.544 ON TRADE DATE 11/27/24 TO SETTLE 11/29/24 COMMISSION $0.00 MARKETAXESS CORPORATION 70,000 PAR VALUE AT 98.544 % 16258702	0.00	68,980.80	69,853.70-	872.90-
	70,000.000-	ASSET TOTAL	0.00	68,980.80	69,853.70-	872.90-
		SUMITOMO MITSUI FIN 5.716% 9/14/28 CUSIP 86562MDG2				
11/15/24	200,000.000-	SOLD 200,000 SHARES/UNITS AT 102.791 ON TRADE DATE 11/15/24 TO SETTLE 11/18/24 COMMISSION $0.00 MERRILL LYNCH, PIERCE, FENNER 200,000 PAR VALUE AT 102.791 % 16258702	0.00	205,582.00	200,000.00-	5,582.00
	200,000.000-	ASSET TOTAL	0.00	205,582.00	200,000.00-	5,582.00

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		T MOBILE USA INC 4.200% 10/01/29 CUSIP 87264ADL6				
3/24/25	50,000.000-	SOLD 50,000 SHARES/UNITS AT 97.771 ON TRADE DATE 3/24/25 TO SETTLE 3/25/25 COMMISSION $0.00 MERRILL LYNCH, PIERCE, FENNER 50,000 PAR VALUE AT 97.771 % 16258702	0.00	48,885.50	49,897.00-	1,011.50-
	50,000.000-	ASSET TOTAL	0.00	48,885.50	49,897.00-	1,011.50-
		T-MOBILE USA INC 3.375% 4/15/29 CUSIP 87264ABV6				
11/18/24	120,000.000-	SOLD 120,000 SHARES/UNITS AT 93.676 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 120,000 PAR VALUE AT 93.676 % 16258702	0.00	112,411.20	112,274.40-	136.80
	120,000.000-	ASSET TOTAL	0.00	112,411.20	112,274.40-	136.80
		TAKE-TWO INTERACTIVE 3.550% 4/14/25 CUSIP 874054AF6				
4/14/25	10,000.000-	MATURED 10,000 SHARES/UNITS AT 100 ON TRADE DATE 4/14/25 TO SETTLE 4/14/25 COMMISSION $0.00 10,000 PAR VALUE AT 100 % 16258703	0.00	10,000.00	9,995.80-	4.20

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	10,000.000-	ASSET TOTAL	0.00	10,000.00	9,995.80-	4.20
		TAKE-TWO INTERACTIVE 5.000% 3/28/26 CUSIP 874054AJ8				
2/27/25	10,000.000-	SOLD 10,000 SHARES/UNITS AT 100.492 ON TRADE DATE 2/27/25 TO SETTLE 2/28/25 COMMISSION $0.00 CANTOR FITZGERALD & CO 10,000 PAR VALUE AT 100.492 % 16258703	0.00	10,049.20	9,994.50-	54.70
	10,000.000-	ASSET TOTAL	0.00	10,049.20	9,994.50-	54.70
		TAMPA ELEC CO 4.900% 3/01/29 CUSIP 875127BM3				
3/20/25	65,000.000-	SOLD 65,000 SHARES/UNITS AT 101.012 ON TRADE DATE 3/20/25 TO SETTLE 3/21/25 COMMISSION $0.00 GOLDMAN SACHS 65,000 PAR VALUE AT 101.012 % 16258702	0.00	65,657.80	64,955.80-	702.00
	65,000.000-	ASSET TOTAL	0.00	65,657.80	64,955.80-	702.00
		TARGET CORP 4.350% 6/15/28 CUSIP 87612EBU9				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/12/25	10,000.000-	SOLD 10,000 SHARES/UNITS AT 100.345 ON TRADE DATE 6/12/25 TO SETTLE 6/13/25 COMMISSION $0.00 STIFEL NICOLAUS & CO., INC. 10,000 PAR VALUE AT 100.345 % 16258703	0.00	10,034.50	9,999.90-	34.60
	10,000.000-	ASSET TOTAL	0.00	10,034.50	9,999.90-	34.60
		TENNESSEE HSG DEV 6.000% 1/01/54 CUSIP 88046KFS0				
10/10/24	110,000.000-	SOLD 110,000 SHARES/UNITS AT 103.606 ON TRADE DATE 10/10/24 TO SETTLE 10/11/24 COMMISSION $0.00 WELLS FARGO SECURITIES, LLC 110,000 PAR VALUE AT 103.606 % 16258702	0.00	113,966.60	112,072.40-	1,894.20
	110,000.000-	ASSET TOTAL	0.00	113,966.60	112,072.40-	1,894.20
		TEXAS CHILDRENS HOSP 2.968% 10/01/24 CUSIP 88224LAK4				
10/01/24	350,000.000-	MATURED 350,000 SHARES/UNITS AT 100 ON TRADE DATE 10/01/24 TO SETTLE 10/01/24 COMMISSION $0.00 350,000 PAR VALUE AT 100 % 16258702	0.00	350,000.00	350,000.00-	0.00
	350,000.000-	ASSET TOTAL	0.00	350,000.00	350,000.00-	0.00

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		TEXAS ST DEPT HSG 6.250% 9/01/53 CUSIP 88275FZU6				
10/01/24	145,000.000-	SOLD 145,000 SHARES/UNITS AT 105.767 ON TRADE DATE 10/01/24 TO SETTLE 10/02/24 COMMISSION $0.00 0443 PERSHING 145,000 PAR VALUE AT 105.767 % 16258702	0.00	153,362.15	148,983.15-	4,379.00
	145,000.000-	ASSET TOTAL	0.00	153,362.15	148,983.15-	4,379.00
		TORONTO DOM BK CONV 4.861% 1/31/28 CUSIP 89115A3E0				
3/27/25	20,000.000-	SOLD 20,000 SHARES/UNITS AT 100.795 ON TRADE DATE 3/27/25 TO SETTLE 3/28/25 COMMISSION $0.00 TORONTO DOMINION SECURITIES (U 20,000 PAR VALUE AT 100.795 % 16258702	0.00	20,159.00	20,017.40-	141.60
	20,000.000-	ASSET TOTAL	0.00	20,159.00	20,017.40-	141.60
		TORONTO DOM BK CONV 5.156% 1/10/28 CUSIP 89115A2M3				
2/20/25	20,000.000-	SOLD 20,000 SHARES/UNITS AT 101.11 ON TRADE DATE 2/20/25 TO SETTLE 2/21/25 COMMISSION $0.00 TORONTO DOMINION SECURITIES (U 20,000 PAR VALUE AT 101.11 % 16258702	0.00	20,222.00	20,000.00-	222.00

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	20,000.000-	ASSET TOTAL	0.00	20,222.00	20,000.00-	222.00
		TORONTO DOM MTN CONV 4.693% 9/15/27 CUSIP 89115A2H4				
1/30/25	30,000.000-	SOLD 30,000 SHARES/UNITS AT 100.044 ON TRADE DATE 1/30/25 TO SETTLE 1/31/25 COMMISSION $0.00 GOLDMAN SACHS 30,000 PAR VALUE AT 100.044 % 16258702	0.00	30,013.20	30,000.00-	13.20
2/11/25	70,000.000-	SOLD 70,000 SHARES/UNITS AT 99.839 ON TRADE DATE 2/11/25 TO SETTLE 2/12/25 COMMISSION $0.00 DAIWA SECURITIES AMER 70,000 PAR VALUE AT 99.839 % 16258703	0.00	69,887.30	71,136.80-	1,249.50-
	100,000.000-	ASSET TOTAL	0.00	99,900.50	101,136.80-	1,236.30-
		TORONTO DOM MTN CONV 5.523% 7/17/28 CUSIP 89115A2U5				
11/18/24	120,000.000-	SOLD 120,000 SHARES/UNITS AT 102.078 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 COMMISSION $0.00 MARKETAXESS CORPORATION 120,000 PAR VALUE AT 102.078 % 16258702	0.00	122,493.60	120,000.00-	2,493.60
	120,000.000-	ASSET TOTAL	0.00	122,493.60	120,000.00-	2,493.60

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		TORONTO-DOM MTN CONV 2.800% 3/10/27 CUSIP 89114TZT2				
6/10/25	50,000.000-	SOLD 50,000 SHARES/UNITS AT 97.275 ON TRADE DATE 6/10/25 TO SETTLE 6/11/25 COMMISSION $0.00 TORONTO DOMINION SECURITIES (U 50,000 PAR VALUE AT 97.275 % 16258703	0.00	48,637.50	48,497.00-	140.50
	50,000.000-	ASSET TOTAL	0.00	48,637.50	48,497.00-	140.50
		TOTAL CAPITAL SA 3.883% 10/11/28 CUSIP 89152UAH5				
10/11/24	30,000.000-	SOLD 30,000 SHARES/UNITS AT 98.861 ON TRADE DATE 10/11/24 TO SETTLE 10/15/24 COMMISSION $0.00 RBC DAIN RAUSCHER INC. 30,000 PAR VALUE AT 98.861 % 16258703	0.00	29,658.30	29,564.10-	94.20
	30,000.000-	ASSET TOTAL	0.00	29,658.30	29,564.10-	94.20
		TOYOTA AUTO REC ABS 5.160% 4/17/28 CUSIP 89231FAD2				
6/16/25	2,075.500-	PAID DOWN 2,075.5 SHARES/UNITS AT 100 ON TRADE DATE 6/16/25 TO SETTLE 6/16/25 COMMISSION $0.00 16258703	0.00	2,075.50	2,075.03-	0.47
	2,075.500-	ASSET TOTAL	0.00	2,075.50	2,075.03-	0.47

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		TOYOTA AUTO RECEIVAB 0.430% 1/15/26 CUSIP 89239BAC5				
10/15/24	5,463.530-	PAID DOWN 5,463.53 SHARES/UNITS AT 2,215.4649 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 16258703	0.00	5,463.53	5,463.09-	0.44
11/15/24	5,428.610-	PAID DOWN 5,428.61 SHARES/UNITS AT 2,229.7161 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 16258703	0.00	5,428.61	5,428.18-	0.43
12/16/24	5,083.650-	PAID DOWN 5,083.65 SHARES/UNITS AT 1,321.6351 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 16258703	0.00	5,083.65	5,083.25-	0.40
1/15/25	5,063.810-	PAID DOWN 5,063.81 SHARES/UNITS AT 3,708.9297 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 16258703	0.00	5,063.81	5,063.41-	0.40
2/18/25	4,698.670-	PAID DOWN 4,698.67 SHARES/UNITS AT 100 ON TRADE DATE 2/18/25 TO SETTLE 2/18/25 COMMISSION $0.00 16258703	0.00	4,698.67	4,698.29-	0.38
	25,738.270-	ASSET TOTAL	0.00	25,738.27	25,736.22-	2.05
		TOYOTA CR CORP MTN 4.350% 10/08/27 CUSIP 89236TMS1				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/14/25	110,000.000-	SOLD 110,000 SHARES/UNITS AT 99.528 ON TRADE DATE 2/14/25 TO SETTLE 2/18/25 COMMISSION $0.00 BARCLAYS CAPITAL INC. FIXED IN 110,000 PAR VALUE AT 99.528 % 16258703	0.00	109,480.80	109,957.10-	476.30-
	110,000.000-	ASSET TOTAL	0.00	109,480.80	109,957.10-	476.30-
		TOYOTA MTR CORP MTN 4.550% 8/09/29 CUSIP 89236TMK8				
11/19/24	10,000.000-	SOLD 10,000 SHARES/UNITS AT 99.173 ON TRADE DATE 11/19/24 TO SETTLE 11/20/24 COMMISSION $0.00 CITIGROUP GBL MKTS/SALOMON BRO 10,000 PAR VALUE AT 99.173 % 16258702	0.00	9,917.30	9,979.70-	62.40-
	10,000.000-	ASSET TOTAL	0.00	9,917.30	9,979.70-	62.40-
		TRANSCONT GAS PIPE 4.000% 3/15/28 CUSIP 893574AK9				
11/18/24	140,000.000-	SOLD 140,000 SHARES/UNITS AT 97.23 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 140,000 PAR VALUE AT 97.23 % 16258702	0.00	136,122.00	145,138.40-	9,016.40-
	140,000.000-	ASSET TOTAL	0.00	136,122.00	145,138.40-	9,016.40-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		TRUIST FIN MTN V-D 7.161% 10/30/29 CUSIP 89788MAQ5				
6/04/25	70,000.000-	SOLD 70,000 SHARES/UNITS AT 107.93 ON TRADE DATE 6/04/25 TO SETTLE 6/05/25 COMMISSION $0.00 BANC OF AMERICA SECURITIES LLC 70,000 PAR VALUE AT 107.93 % 16258702	0.00	75,551.00	70,000.00-	5,551.00
	70,000.000-	ASSET TOTAL	0.00	75,551.00	70,000.00-	5,551.00
		TRUIST FINL MTN V-D 4.123% 6/06/28 CUSIP 89788MAG7				
10/30/24	100,000.000-	SOLD 100,000 SHARES/UNITS AT 98.462 ON TRADE DATE 10/30/24 TO SETTLE 10/31/24 COMMISSION $0.00 BNY/SUNTRUST CAPITAL MARKETS 100,000 PAR VALUE AT 98.462 % 16258702	0.00	98,462.00	100,000.00-	1,538.00-
	100,000.000-	ASSET TOTAL	0.00	98,462.00	100,000.00-	1,538.00-
		TX NATURAL 5.102% 4/01/35 CUSIP 88258MAA3				
10/01/24	8,626.910-	PAID DOWN 8,626.91 SHARES/UNITS AT 100 ON TRADE DATE 10/01/24 TO SETTLE 10/01/24 COMMISSION $0.00 16258702	0.00	8,626.91	8,676.74-	49.83-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/01/25	8,846.980-	PAID DOWN 8,846.98 SHARES/UNITS AT 100 ON TRADE DATE 4/01/25 TO SETTLE 4/01/25 COMMISSION $0.00 16258702	0.00	8,846.98	8,898.08-	51.10-
	17,473.890-	ASSET TOTAL	0.00	17,473.89	17,574.82-	100.93-
		U.S. TREASURY BONDS 3.500% 9/30/26 CUSIP 91282CLP4				
12/02/24	3,385,000.000-	SOLD 3,385,000 SHARES/UNITS AT 98.6989 ON TRADE DATE 12/02/24 TO SETTLE 12/03/24 COMMISSION $0.00 NOSCUS3S SCOTIA CAPITAL USA IN 3,385,000 PAR VALUE AT 98.6988836 % 16258702	0.00	3,340,957.21	3,352,086.93-	11,129.72-
	3,385,000.000-	ASSET TOTAL	0.00	3,340,957.21	3,352,086.93-	11,129.72-
		U.S. TREASURY BONDS 4.250% 11/15/34 CUSIP 91282CLW9				
12/02/24	2,505,000.000-	SOLD 2,505,000 SHARES/UNITS AT 100.2418 ON TRADE DATE 12/02/24 TO SETTLE 12/03/24 COMMISSION $0.00 HSBC SECURITIES, INC. 2,505,000 PAR VALUE AT 100.24178762 % 16258702	0.00	2,511,056.78	2,472,388.74-	38,668.04
1/07/25	135,000.000-	SOLD 135,000 SHARES/UNITS AT 96.5543 ON TRADE DATE 1/07/25 TO SETTLE 1/08/25 COMMISSION $0.00 GOLDMAN SACHS 135,000 PAR VALUE AT 96.55428889 % 16258702	0.00	130,348.29	131,135.11-	786.82-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/14/25	65,000.000-	SOLD 65,000 SHARES/UNITS AT 98.6246 ON TRADE DATE 4/14/25 TO SETTLE 4/15/25 COMMISSION $0.00 BNP PARIBAS SECURITIES CORP/BO 65,000 PAR VALUE AT 98.6246 % 16258702	0.00	64,105.99	63,596.34-	509.65
4/16/25	130,000.000-	SOLD 130,000 SHARES/UNITS AT 99.3785 ON TRADE DATE 4/16/25 TO SETTLE 4/17/25 COMMISSION $0.00 BNP PARIBAS SECURITIES CORP/BO 130,000 PAR VALUE AT 99.37850769 % 16258702	0.00	129,192.06	127,192.68-	1,999.38
	2,835,000.000-	ASSET TOTAL	0.00	2,834,703.12	2,794,312.87-	40,390.25
		U.S. TREASURY BONDS 4.625% 2/15/35 CUSIP 91282CMM0				
3/13/25	125,000.000-	SOLD 125,000 SHARES/UNITS AT 102.8355 ON TRADE DATE 3/13/25 TO SETTLE 3/14/25 COMMISSION $0.00 GOLDMAN SACHS 125,000 PAR VALUE AT 102.835536 % 16258702	0.00	128,544.42	128,530.17-	14.25
4/09/25	85,000.000-	SOLD 85,000 SHARES/UNITS AT 102.0309 ON TRADE DATE 4/09/25 TO SETTLE 4/10/25 COMMISSION $0.00 GOLDMAN SACHS 85,000 PAR VALUE AT 102.03084706 % 16258702	0.00	86,726.22	87,465.35-	739.13-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/08/25	45,000.000-	SOLD 45,000 SHARES/UNITS AT 102.484 ON TRADE DATE 5/08/25 TO SETTLE 5/09/25 COMMISSION $0.00 NOMURA SECURITIES INTL. INC. 45,000 PAR VALUE AT 102.48397778 % 16258702	0.00	46,117.79	46,362.09-	244.30-
5/15/25	40,000.000-	SOLD 40,000 SHARES/UNITS AT 101.1363 ON TRADE DATE 5/15/25 TO SETTLE 5/16/25 COMMISSION $0.00 HSBC SECURITIES, INC. 40,000 PAR VALUE AT 101.136325 % 16258702	0.00	40,454.53	41,210.75-	756.22-
5/16/25	45,000.000-	SOLD 45,000 SHARES/UNITS AT 101.8785 ON TRADE DATE 5/16/25 TO SETTLE 5/19/25 COMMISSION $0.00 BNKOFMONT,CHBRNCH/CM 45,000 PAR VALUE AT 101.87851111 % 16258702	0.00	45,845.33	46,362.09-	516.76-
5/22/25	65,000.000-	SOLD 65,000 SHARES/UNITS AT 100.3551 ON TRADE DATE 5/22/25 TO SETTLE 5/23/25 COMMISSION $0.00 RBC DAIN RAUSCHER INC. 65,000 PAR VALUE AT 100.35506154 % 16258702	0.00	65,230.79	66,967.47-	1,736.68-
	405,000.000-	ASSET TOTAL	0.00	412,919.08	416,897.92-	3,978.84-

U.S. TREASURY NOTES 3.125% 8/15/25
CUSIP 91282CFE6

The accompanying notes are an integral part of these schedules.

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/29/24	425,000.000-	SOLD 425,000 SHARES/UNITS AT 99.113 ON TRADE DATE 11/29/24 TO SETTLE 12/02/24 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 425,000 PAR VALUE AT 99.11294588 % 16258703	0.00	421,230.02	420,054.16-	1,175.86
12/12/24	300,000.000-	SOLD 300,000 SHARES/UNITS AT 99.2301 ON TRADE DATE 12/12/24 TO SETTLE 12/13/24 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 300,000 PAR VALUE AT 99.23013333 % 16258703	0.00	297,690.40	296,508.82-	1,181.58
12/27/24	240,000.000-	SOLD 240,000 SHARES/UNITS AT 99.3122 ON TRADE DATE 12/27/24 TO SETTLE 12/30/24 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 240,000 PAR VALUE AT 99.31216667 % 16258703	0.00	238,349.20	237,207.06-	1,142.14
	965,000.000-	ASSET TOTAL	0.00	957,269.62	953,770.04-	3,499.58
		U.S. TREASURY NOTES 3.375% 9/15/27 CUSIP 91282CLL3				
10/03/24	215,000.000-	SOLD 215,000 SHARES/UNITS AT 99.3083 ON TRADE DATE 10/03/24 TO SETTLE 10/04/24 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 215,000 PAR VALUE AT 99.30826047 % 16258703	0.00	213,512.76	214,177.68-	664.92-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/08/24	215,000.000-	SOLD 215,000 SHARES/UNITS AT 98.5895 ON TRADE DATE 10/08/24 TO SETTLE 10/09/24 COMMISSION $0.00 NOSCUS3S SCOTIA CAPITAL USA IN 215,000 PAR VALUE AT 98.58950698 % 16258703	0.00	211,967.44	214,177.67-	2,210.23-
10/09/24	215,000.000-	SOLD 215,000 SHARES/UNITS AT 98.5661 ON TRADE DATE 10/09/24 TO SETTLE 10/10/24 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 215,000 PAR VALUE AT 98.56606977 % 16258703	0.00	211,917.05	214,177.68-	2,260.63-
10/17/24	215,000.000-	SOLD 215,000 SHARES/UNITS AT 98.5934 ON TRADE DATE 10/17/24 TO SETTLE 10/18/24 COMMISSION $0.00 NOSCUS3S SCOTIA CAPITAL USA IN 215,000 PAR VALUE AT 98.59341395 % 16258703	0.00	211,975.84	214,177.67-	2,201.83-
	860,000.000-	ASSET TOTAL	0.00	849,373.09	856,710.70-	7,337.61-
		U.S. TREASURY NOTES 3.500% 2/15/33 CUSIP 91282CGM7				
12/02/24	200,000.000-	SOLD 200,000 SHARES/UNITS AT 95.1793 ON TRADE DATE 12/02/24 TO SETTLE 12/03/24 COMMISSION $0.00 HSBC SECURITIES, INC. 200,000 PAR VALUE AT 95.17929 % 16258702	0.00	190,358.58	199,373.34-	9,014.76-
	200,000.000-	ASSET TOTAL	0.00	190,358.58	199,373.34-	9,014.76-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		U.S. TREASURY NOTES 3.500% 9/30/29 CUSIP 91282CLN9				
10/23/24	755,000.000-	SOLD 755,000 SHARES/UNITS AT 97.5466 ON TRADE DATE 10/23/24 TO SETTLE 10/24/24 COMMISSION $0.00 HSBC SECURITIES, INC. 755,000 PAR VALUE AT 97.5465404 % 16258702	0.00	736,476.38	738,988.27-	2,511.89-
10/24/24	335,000.000-	SOLD 335,000 SHARES/UNITS AT 97.652 ON TRADE DATE 10/24/24 TO SETTLE 10/25/24 COMMISSION $0.00 CITIGROUP GBL MKTS/SALOMON BRO 335,000 PAR VALUE AT 97.65200896 % 16258702	0.00	327,134.23	327,895.46-	761.23-
12/02/24	2,295,000.000-	SOLD 2,295,000 SHARES/UNITS AT 97.2692 ON TRADE DATE 12/02/24 TO SETTLE 12/03/24 COMMISSION $0.00 GOLDMAN SACHS 2,295,000 PAR VALUE AT 97.26919608 % 16258702	0.00	2,232,328.05	2,246,328.59-	14,000.54-
	3,385,000.000-	ASSET TOTAL	0.00	3,295,938.66	3,313,212.32-	17,273.66-
		U.S. TREASURY NOTES 3.625% 5/15/26 CUSIP 91282CHB0				
3/28/25	345,000.000-	SOLD 345,000 SHARES/UNITS AT 99.4958 ON TRADE DATE 3/28/25 TO SETTLE 3/31/25 COMMISSION $0.00 BNKOFMONT,CHBRNCH/CM 345,000 PAR VALUE AT 99.49575942 % 16258703	0.00	343,260.37	341,007.14-	2,253.23

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/04/25	130,000.000-	SOLD 130,000 SHARES/UNITS AT 99.8239 ON TRADE DATE 4/04/25 TO SETTLE 4/07/25 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 130,000 PAR VALUE AT 99.82388462 % 16258703	0.00	129,771.05	128,495.44-	1,275.61
4/15/25	175,000.000-	SOLD 175,000 SHARES/UNITS AT 99.6051 ON TRADE DATE 4/15/25 TO SETTLE 4/16/25 COMMISSION $0.00 DEUTSCHE BANK SECURITIES INC. 175,000 PAR VALUE AT 99.60513143 % 16258703	0.00	174,308.98	172,974.63-	1,334.35
4/16/25	130,000.000-	SOLD 130,000 SHARES/UNITS AT 99.6286 ON TRADE DATE 4/16/25 TO SETTLE 4/17/25 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 130,000 PAR VALUE AT 99.62856923 % 16258703	0.00	129,517.14	128,495.44-	1,021.70
4/17/25	215,000.000-	SOLD 215,000 SHARES/UNITS AT 99.6286 ON TRADE DATE 4/17/25 TO SETTLE 4/21/25 COMMISSION $0.00 CITIGROUP GBL MKTS/SALOMON BRO 215,000 PAR VALUE AT 99.62857209 % 16258703	0.00	214,201.43	212,511.69-	1,689.74
	995,000.000-	ASSET TOTAL	0.00	991,058.97	983,484.34-	7,574.63
		U.S. TREASURY NOTES 3.750% 4/15/26 CUSIP 91282CGV7				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/28/25	345,000.000-	SOLD 345,000 SHARES/UNITS AT 99.5739 ON TRADE DATE 2/28/25 TO SETTLE 3/03/25 COMMISSION $0.00 CITIGROUP GBL MKTS/SALOMON BRO 345,000 PAR VALUE AT 99.57388406 % 16258703	0.00	343,529.90	346,094.30-	2,564.40-
3/04/25	300,000.000-	SOLD 300,000 SHARES/UNITS AT 99.6481 ON TRADE DATE 3/04/25 TO SETTLE 3/05/25 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 300,000 PAR VALUE AT 99.64810333 % 16258703	0.00	298,944.31	300,951.58-	2,007.27-
3/17/25	285,000.000-	SOLD 285,000 SHARES/UNITS AT 99.6208 ON TRADE DATE 3/17/25 TO SETTLE 3/18/25 COMMISSION $0.00 BNKOFMONT,CHBRNCH/CM 285,000 PAR VALUE AT 99.62075789 % 16258703	0.00	283,919.16	285,903.99-	1,984.83-
3/21/25	375,000.000-	SOLD 375,000 SHARES/UNITS AT 99.695 ON TRADE DATE 3/21/25 TO SETTLE 3/24/25 COMMISSION $0.00 BNKOFMONT,CHBRNCH/CM 375,000 PAR VALUE AT 99.69497867 % 16258703	0.00	373,856.17	376,189.47-	2,333.30-
	1,305,000.000-	ASSET TOTAL	0.00	1,300,249.54	1,309,139.34-	8,889.80-

U.S. TREASURY NOTES 3.750% 4/15/28
CUSIP 91282CMW8

The accompanying notes are an integral part of these schedules.

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/17/25	200,000.000-	SOLD 200,000 SHARES/UNITS AT 99.5778 ON TRADE DATE 6/17/25 TO SETTLE 6/18/25 COMMISSION $0.00 NOMURA SECURITIES INTL. INC. 200,000 PAR VALUE AT 99.57779 % 16258703	0.00	199,155.58	200,189.30-	1,033.72-
6/20/25	110,000.000-	SOLD 110,000 SHARES/UNITS AT 99.57 ON TRADE DATE 6/20/25 TO SETTLE 6/23/25 COMMISSION $0.00 HSBC SECURITIES, INC. 110,000 PAR VALUE AT 99.56998182 % 16258703	0.00	109,526.98	110,104.12-	577.14-
6/23/25	220,000.000-	SOLD 220,000 SHARES/UNITS AT 99.8473 ON TRADE DATE 6/23/25 TO SETTLE 6/24/25 COMMISSION $0.00 BNP PARIBAS SECURITIES CORP/BO 220,000 PAR VALUE AT 99.84732273 % 16258703	0.00	219,664.11	220,208.23-	544.12-
6/23/25	220,000.000-	SOLD 220,000 SHARES/UNITS AT 99.8278 ON TRADE DATE 6/23/25 TO SETTLE 6/24/25 COMMISSION $0.00 RBC DAIN RAUSCHER INC. 220,000 PAR VALUE AT 99.82779091 % 16258703	0.00	219,621.14	220,208.23-	587.09-
	750,000.000-	ASSET TOTAL	0.00	747,967.81	750,709.88-	2,742.07-
		U.S. TREASURY NOTES 3.875% 1/15/26 CUSIP 91282CGE5				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/28/25	125,000.000-	SOLD 125,000 SHARES/UNITS AT 99.7575 ON TRADE DATE 2/28/25 TO SETTLE 3/03/25 COMMISSION $0.00 CITIGROUP GBL MKTS/SALOMON BRO 125,000 PAR VALUE AT 99.75748 % 16258702	0.00	124,696.85	125,083.43-	386.58-
3/13/25	210,000.000-	SOLD 210,000 SHARES/UNITS AT 99.8161 ON TRADE DATE 3/13/25 TO SETTLE 3/14/25 COMMISSION $0.00 CITIGROUP GBL MKTS/SALOMON BRO 210,000 PAR VALUE AT 99.81607143 % 16258702	0.00	209,613.75	210,140.15-	526.40-
4/28/25	215,000.000-	SOLD 215,000 SHARES/UNITS AT 99.8903 ON TRADE DATE 4/28/25 TO SETTLE 4/29/25 COMMISSION $0.00 NOMURA SECURITIES INTL. INC. 215,000 PAR VALUE AT 99.89028837 % 16258702	0.00	214,764.12	215,143.49-	379.37-
6/05/25	125,000.000-	SOLD 125,000 SHARES/UNITS AT 99.8473 ON TRADE DATE 6/05/25 TO SETTLE 6/06/25 COMMISSION $0.00 BNKOFMONT,CHBRNCH/CM 125,000 PAR VALUE AT 99.84732 % 16258702	0.00	124,809.15	125,083.43-	274.28-
	675,000.000-	ASSET TOTAL	0.00	673,883.87	675,450.50-	1,566.63-
		U.S. TREASURY NOTES 3.875% 3/15/28 CUSIP 91282CMS7				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/23/25	215,000.000-	SOLD 215,000 SHARES/UNITS AT 100.1755 ON TRADE DATE 4/23/25 TO SETTLE 4/24/25 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 215,000 PAR VALUE AT 100.17544651 % 16258703	0.00	215,377.21	214,908.34-	468.87
5/05/25	200,000.000-	SOLD 200,000 SHARES/UNITS AT 100.1716 ON TRADE DATE 5/05/25 TO SETTLE 5/06/25 COMMISSION $0.00 GOLDMAN SACHS 200,000 PAR VALUE AT 100.17154 % 16258703	0.00	200,343.08	199,914.73-	428.35
5/07/25	130,000.000-	SOLD 130,000 SHARES/UNITS AT 100.3239 ON TRADE DATE 5/07/25 TO SETTLE 5/08/25 COMMISSION $0.00 GOLDMAN SACHS 130,000 PAR VALUE AT 100.32388462 % 16258703	0.00	130,421.05	129,944.58-	476.47
	545,000.000-	ASSET TOTAL	0.00	546,141.34	544,767.65-	1,373.69
		U.S. TREASURY NOTES 3.875% 8/15/33 CUSIP 91282CHT1				
12/02/24	340,000.000-	SOLD 340,000 SHARES/UNITS AT 97.5582 ON TRADE DATE 12/02/24 TO SETTLE 12/03/24 COMMISSION $0.00 CITIGROUP GBL MKTS/SALOMON BRO 340,000 PAR VALUE AT 97.55819412 % 16258702	0.00	331,697.86	333,785.74-	2,087.88-
	340,000.000-	ASSET TOTAL	0.00	331,697.86	333,785.74-	2,087.88-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		U.S. TREASURY NOTES 3.875% 8/15/34 CUSIP 91282CLF6				
10/08/24	180,000.000-	SOLD 180,000 SHARES/UNITS AT 98.7031 ON TRADE DATE 10/08/24 TO SETTLE 10/09/24 COMMISSION $0.00 MARKETAXESS CORPORATION 180,000 PAR VALUE AT 98.70312778 % 16258702	0.00	177,665.63	180,764.75-	3,099.12-
10/22/24	415,000.000-	SOLD 415,000 SHARES/UNITS AT 97.3395 ON TRADE DATE 10/22/24 TO SETTLE 10/23/24 COMMISSION $0.00 HSBC SECURITIES, INC. 415,000 PAR VALUE AT 97.33944337 % 16258702	0.00	403,958.69	416,763.18-	12,804.49-
12/02/24	310,000.000-	SOLD 310,000 SHARES/UNITS AT 97.2496 ON TRADE DATE 12/02/24 TO SETTLE 12/03/24 COMMISSION $0.00 BNKOFMONT,CHBRNCH/CM 310,000 PAR VALUE AT 97.2496 % 16258702	0.00	301,473.76	311,317.09-	9,843.33-
	905,000.000-	ASSET TOTAL	0.00	883,098.08	908,845.02-	25,746.94-
		U.S. TREASURY NOTES 3.875% 10/15/27 CUSIP 91282CLQ2				
12/02/24	845,000.000-	SOLD 845,000 SHARES/UNITS AT 99.2458 ON TRADE DATE 12/02/24 TO SETTLE 12/03/24 COMMISSION $0.00 NOSCUS3S SCOTIA CAPITAL USA IN 845,000 PAR VALUE AT 99.24575858 % 16258702	0.00	838,626.66	843,220.41-	4,593.75-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	845,000.000-	ASSET TOTAL	0.00	838,626.66	843,220.41-	4,593.75-
		U.S. TREASURY NOTES 4.000% 2/15/34 CUSIP 91282CJZ5				
12/02/24	175,000.000-	SOLD 175,000 SHARES/UNITS AT 98.3199 ON TRADE DATE 12/02/24 TO SETTLE 12/03/24 COMMISSION $0.00 HSBC SECURITIES, INC. 175,000 PAR VALUE AT 98.31991429 % 16258702	0.00	172,059.85	171,462.11-	597.74
	175,000.000-	ASSET TOTAL	0.00	172,059.85	171,462.11-	597.74
		U.S. TREASURY NOTES 4.000% 12/15/25 CUSIP 91282CGA3				
10/22/24	365,000.000-	SOLD 365,000 SHARES/UNITS AT 99.7497 ON TRADE DATE 10/22/24 TO SETTLE 10/23/24 COMMISSION $0.00 CITIGROUP GBL MKTS/SALOMON BRO 365,000 PAR VALUE AT 99.74966575 % 16258702	0.00	364,086.28	365,129.54-	1,043.26-
	365,000.000-	ASSET TOTAL	0.00	364,086.28	365,129.54-	1,043.26-
		U.S. TREASURY NOTES 4.000% 12/15/27 CUSIP 91282CMB4				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/17/25	430,000.000-	SOLD 430,000 SHARES/UNITS AT 99.2301 ON TRADE DATE 1/17/25 TO SETTLE 1/21/25 COMMISSION $0.00 BNKOFMONT,CHBRNCH/CM 430,000 PAR VALUE AT 99.23013488 % 16258703	0.00	426,689.58	426,356.52-	333.06
1/22/25	215,000.000-	SOLD 215,000 SHARES/UNITS AT 99.1442 ON TRADE DATE 1/22/25 TO SETTLE 1/23/25 COMMISSION $0.00 NOMURA SECURITIES INTL. INC. 215,000 PAR VALUE AT 99.14419535 % 16258703	0.00	213,160.02	213,178.26-	18.24-
1/22/25	205,000.000-	SOLD 205,000 SHARES/UNITS AT 99.0856 ON TRADE DATE 1/22/25 TO SETTLE 1/23/25 COMMISSION $0.00 NOMURA SECURITIES INTL. INC. 205,000 PAR VALUE AT 99.08560488 % 16258703	0.00	203,125.49	203,262.99-	137.50-
	850,000.000-	ASSET TOTAL	0.00	842,975.09	842,797.77-	177.32
		U.S. TREASURY NOTES 4.125% 2/15/27 CUSIP 91282CKA8				
1/23/25	430,000.000-	SOLD 430,000 SHARES/UNITS AT 99.6286 ON TRADE DATE 1/23/25 TO SETTLE 1/24/25 COMMISSION $0.00 BNKOFMONT,CHBRNCH/CM 430,000 PAR VALUE AT 99.62857209 % 16258703	0.00	428,402.86	426,729.41-	1,673.45
	430,000.000-	ASSET TOTAL	0.00	428,402.86	426,729.41-	1,673.45

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		U.S. TREASURY NOTES 4.125% 6/15/26 CUSIP 91282CHH7				
12/02/24	685,000.000-	SOLD 685,000 SHARES/UNITS AT 99.7731 ON TRADE DATE 12/02/24 TO SETTLE 12/03/24 COMMISSION $0.00 CITIGROUP GBL MKTS/SALOMON BRO 685,000 PAR VALUE AT 99.77310219 % 16258702	0.00	683,445.75	681,256.21-	2,189.54
	685,000.000-	ASSET TOTAL	0.00	683,445.75	681,256.21-	2,189.54
		U.S. TREASURY NOTES 4.125% 10/31/26 CUSIP 91282CLS8				
12/02/24	5,005,000.000-	SOLD 5,005,000 SHARES/UNITS AT 99.7887 ON TRADE DATE 12/02/24 TO SETTLE 12/03/24 COMMISSION $0.00 CITIGROUP GBL MKTS/SALOMON BRO 5,005,000 PAR VALUE AT 99.78872747 % 16258702	0.00	4,994,425.81	4,987,224.18-	7,201.63
	5,005,000.000-	ASSET TOTAL	0.00	4,994,425.81	4,987,224.18-	7,201.63
		U.S. TREASURY NOTES 4.125% 10/31/29 CUSIP 91282CLR0				
12/02/24	13,970,000.000-	SOLD 13,970,000 SHARES/UNITS AT 99.9958 ON TRADE DATE 12/02/24 TO SETTLE 12/03/24 COMMISSION $0.00 HSBC SECURITIES, INC. 13,970,000 PAR VALUE AT 99.99575877 % 16258702	0.00	13,969,407.50	13,879,512.81-	89,894.69

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	13,970,000.000-	ASSET TOTAL	0.00	13,969,407.50	13,879,512.81-	89,894.69
		U.S. TREASURY NOTES 4.125% 11/15/27 CUSIP 91282CLX7				
12/02/24	7,110,000.000-	SOLD 7,110,000 SHARES/UNITS AT 99.9216 ON TRADE DATE 12/02/24 TO SETTLE 12/03/24 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 7,110,000 PAR VALUE AT 99.92153994 % 16258702	0.00	7,104,421.49	7,085,781.64-	18,639.85
1/03/25	215,000.000-	SOLD 215,000 SHARES/UNITS AT 99.57 ON TRADE DATE 1/03/25 TO SETTLE 1/06/25 COMMISSION $0.00 BNP PARIBAS SECURITIES CORP/BO 215,000 PAR VALUE AT 99.56997674 % 16258703	0.00	214,075.45	214,659.15-	583.70-
1/13/25	425,000.000-	SOLD 425,000 SHARES/UNITS AT 99.0739 ON TRADE DATE 1/13/25 TO SETTLE 1/14/25 COMMISSION $0.00 NOMURA SECURITIES INTL. INC. 425,000 PAR VALUE AT 99.07388471 % 16258703	0.00	421,064.01	424,326.24-	3,262.23-
1/14/25	280,000.000-	SOLD 280,000 SHARES/UNITS AT 99.109 ON TRADE DATE 1/14/25 TO SETTLE 1/15/25 COMMISSION $0.00 HSBC SECURITIES, INC. 280,000 PAR VALUE AT 99.10903929 % 16258703	0.00	277,505.31	279,556.11-	2,050.80-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/15/25	300,000.000-	SOLD 300,000 SHARES/UNITS AT 99.4528 ON TRADE DATE 1/15/25 TO SETTLE 1/16/25 COMMISSION $0.00 NOMURA SECURITIES INTL. INC. 300,000 PAR VALUE AT 99.45279 % 16258703	0.00	298,358.37	299,524.40-	1,166.03-
2/06/25	100,000.000-	SOLD 100,000 SHARES/UNITS AT 99.7262 ON TRADE DATE 2/06/25 TO SETTLE 2/07/25 COMMISSION $0.00 HSBC SECURITIES, INC. 100,000 PAR VALUE AT 99.72623 % 16258703	0.00	99,726.23	99,841.46-	115.23-
	8,430,000.000-	ASSET TOTAL	0.00	8,415,150.86	8,403,689.00-	11,461.86
		U.S. TREASURY NOTES 4.250% 2/15/28 CUSIP 91282CMN8				
3/19/25	215,000.000-	SOLD 215,000 SHARES/UNITS AT 100.5075 ON TRADE DATE 3/19/25 TO SETTLE 3/20/25 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 215,000 PAR VALUE AT 100.50747907 % 16258703	0.00	216,091.08	216,197.50-	106.42-
	215,000.000-	ASSET TOTAL	0.00	216,091.08	216,197.50-	106.42-
		U.S. TREASURY NOTES 4.250% 3/15/27 CUSIP 91282CKE0				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/01/24	519,000.000-	SOLD 519,000 SHARES/UNITS AT 100.1716 ON TRADE DATE 11/01/24 TO SETTLE 11/04/24 COMMISSION $0.00 NOSCUS3S SCOTIA CAPITAL USA IN 519,000 PAR VALUE AT 100.1715395 % 16258703	0.00	519,890.29	516,073.12-	3,817.17
	519,000.000-	ASSET TOTAL	0.00	519,890.29	516,073.12-	3,817.17
		U.S. TREASURY NOTES 4.250% 6/30/29 CUSIP 91282CKX8				
12/04/24	420,000.000-	SOLD 420,000 SHARES/UNITS AT 100.3864 ON TRADE DATE 12/04/24 TO SETTLE 12/05/24 COMMISSION $0.00 BNKOFMONT,CHBRNCH/CM 420,000 PAR VALUE AT 100.38638333 % 16258702	0.00	421,622.81	419,115.46-	2,507.35
12/04/24	130,000.000-	SOLD 130,000 SHARES/UNITS AT 100.6403 ON TRADE DATE 12/04/24 TO SETTLE 12/05/24 COMMISSION $0.00 NOSCUS3S SCOTIA CAPITAL USA IN 130,000 PAR VALUE AT 100.64029231 % 16258702	0.00	130,832.38	129,726.22-	1,106.16
	550,000.000-	ASSET TOTAL	0.00	552,455.19	548,841.68-	3,613.51
		U.S. TREASURY NOTES 4.250% 11/30/26 CUSIP 91282CLY5				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/05/25	130,000.000-	SOLD 130,000 SHARES/UNITS AT 100.3161 ON TRADE DATE 6/05/25 TO SETTLE 6/06/25 COMMISSION $0.00 NOMURA SECURITIES INTL. INC. 130,000 PAR VALUE AT 100.31606923 % 16258702	0.00	130,410.89	130,226.41-	184.48
	130,000.000-	ASSET TOTAL	0.00	130,410.89	130,226.41-	184.48
		U.S. TREASURY NOTES 4.375% 5/15/34 CUSIP 91282CKQ3				
12/02/24	260,000.000-	SOLD 260,000 SHARES/UNITS AT 101.1793 ON TRADE DATE 12/02/24 TO SETTLE 12/03/24 COMMISSION $0.00 HSBC SECURITIES, INC. 260,000 PAR VALUE AT 101.17928846 % 16258702	0.00	263,066.15	263,899.48-	833.33-
	260,000.000-	ASSET TOTAL	0.00	263,066.15	263,899.48-	833.33-
		U.S. TREASURY NOTES 4.375% 7/31/26 CUSIP 91282CLB5				
4/30/25	375,000.000-	SOLD 375,000 SHARES/UNITS AT 100.6716 ON TRADE DATE 4/30/25 TO SETTLE 5/01/25 COMMISSION $0.00 CITIGROUP GBL MKTS/SALOMON BRO 375,000 PAR VALUE AT 100.67154133 % 16258703	0.00	377,518.28	378,328.70-	810.42-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/06/25	175,000.000-	SOLD 175,000 SHARES/UNITS AT 100.5036 ON TRADE DATE 5/06/25 TO SETTLE 5/07/25 COMMISSION $0.00 CITIGROUP GBL MKTS/SALOMON BRO 175,000 PAR VALUE AT 100.50357143 % 16258703	0.00	175,881.25	176,553.40-	672.15-
5/13/25	345,000.000-	SOLD 345,000 SHARES/UNITS AT 100.2848 ON TRADE DATE 5/13/25 TO SETTLE 5/14/25 COMMISSION $0.00 CITIGROUP GBL MKTS/SALOMON BRO 345,000 PAR VALUE AT 100.28482029 % 16258703	0.00	345,982.63	348,062.41-	2,079.78-
5/30/25	215,000.000-	SOLD 215,000 SHARES/UNITS AT 100.3005 ON TRADE DATE 5/30/25 TO SETTLE 6/02/25 COMMISSION $0.00 CITIGROUP GBL MKTS/SALOMON BRO 215,000 PAR VALUE AT 100.30044651 % 16258703	0.00	215,645.96	216,908.46-	1,262.50-
6/03/25	175,000.000-	SOLD 175,000 SHARES/UNITS AT 100.2731 ON TRADE DATE 6/03/25 TO SETTLE 6/04/25 COMMISSION $0.00 CITIGROUP GBL MKTS/SALOMON BRO 175,000 PAR VALUE AT 100.27310286 % 16258703	0.00	175,477.93	176,553.40-	1,075.47-
6/16/25	425,000.000-	SOLD 425,000 SHARES/UNITS AT 100.2731 ON TRADE DATE 6/16/25 TO SETTLE 6/17/25 COMMISSION $0.00 CITIGROUP GBL MKTS/SALOMON BRO 425,000 PAR VALUE AT 100.27310353 % 16258703	0.00	426,160.69	428,772.53-	2,611.84-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/26/25	435,000.000-	SOLD 435,000 SHARES/UNITS AT 100.4216 ON TRADE DATE 6/26/25 TO SETTLE 6/27/25 COMMISSION $0.00 CITIGROUP GBL MKTS/SALOMON BRO 435,000 PAR VALUE AT 100.42154023 % 16258703	0.00	436,833.70	438,861.30-	2,027.60-
	2,145,000.000-	ASSET TOTAL	0.00	2,153,500.44	2,164,040.20-	10,539.76-
		U.S. TREASURY NOTES 4.375% 12/15/26 CUSIP 91282CJP7				
12/02/24	350,000.000-	SOLD 350,000 SHARES/UNITS AT 100.2926 ON TRADE DATE 12/02/24 TO SETTLE 12/03/24 COMMISSION $0.00 NOSCUS3S SCOTIA CAPITAL USA IN 350,000 PAR VALUE AT 100.29263429 % 16258702	0.00	351,024.22	352,598.83-	1,574.61-
5/02/25	100,000.000-	SOLD 100,000 SHARES/UNITS AT 100.738 ON TRADE DATE 5/02/25 TO SETTLE 5/05/25 COMMISSION $0.00 RBC DAIN RAUSCHER INC. 100,000 PAR VALUE AT 100.73795 % 16258703	0.00	100,737.95	100,767.11-	29.16-
	450,000.000-	ASSET TOTAL	0.00	451,762.17	453,365.94-	1,603.77-
		U.S. TREASURY NOTES 4.500% 7/15/26 CUSIP 91282CHM6				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/02/24	655,000.000-	SOLD 655,000 SHARES/UNITS AT 100.3512 ON TRADE DATE 12/02/24 TO SETTLE 12/03/24 COMMISSION $0.00 NOSCUS3S SCOTIA CAPITAL USA IN 655,000 PAR VALUE AT 100.35122748 % 16258702	0.00	657,300.54	658,916.84-	1,616.30-
	655,000.000-	ASSET TOTAL	0.00	657,300.54	658,916.84-	1,616.30-
		U.S. TREASURY NOTES 4.500% 11/15/33 CUSIP 91282CJJ1				
12/02/24	350,000.000-	SOLD 350,000 SHARES/UNITS AT 102.109 ON TRADE DATE 12/02/24 TO SETTLE 12/03/24 COMMISSION $0.00 GOLDMAN SACHS 350,000 PAR VALUE AT 102.10897429 % 16258702	0.00	357,381.41	362,567.86-	5,186.45-
	350,000.000-	ASSET TOTAL	0.00	357,381.41	362,567.86-	5,186.45-
		U.S. TREASURY NOTES 4.625% 2/28/26 CUSIP 91282CKB6				
12/02/24	355,000.000-	SOLD 355,000 SHARES/UNITS AT 100.3278 ON TRADE DATE 12/02/24 TO SETTLE 12/03/24 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 355,000 PAR VALUE AT 100.32778873 % 16258702	0.00	356,163.65	355,112.13-	1,051.52
	355,000.000-	ASSET TOTAL	0.00	356,163.65	355,112.13-	1,051.52

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		U.S. TREASURY NOTES 4.625% 3/15/26 CUSIP 91282CGR6				
2/27/25	215,000.000-	SOLD 215,000 SHARES/UNITS AT 100.4255 ON TRADE DATE 2/27/25 TO SETTLE 2/28/25 COMMISSION $0.00 BNKOFMONT,CHBRNCH/CM 215,000 PAR VALUE AT 100.42544651 % 16258703	0.00	215,914.71	219,328.05-	3,413.34-
	215,000.000-	ASSET TOTAL	0.00	215,914.71	219,328.05-	3,413.34-
		U.S. TREASURY NOTES 4.625% 6/30/26 CUSIP 91282CKY6				
12/02/24	740,000.000-	SOLD 740,000 SHARES/UNITS AT 100.5153 ON TRADE DATE 12/02/24 TO SETTLE 12/03/24 COMMISSION $0.00 HSBC SECURITIES, INC. 740,000 PAR VALUE AT 100.51529054 % 16258702	0.00	743,813.15	741,736.85-	2,076.30
4/28/25	215,000.000-	SOLD 215,000 SHARES/UNITS AT 100.7926 ON TRADE DATE 4/28/25 TO SETTLE 4/29/25 COMMISSION $0.00 RBC DAIN RAUSCHER INC. 215,000 PAR VALUE AT 100.79263256 % 16258703	0.00	216,704.16	215,706.19-	997.97
6/26/25	50,000.000-	SOLD 50,000 SHARES/UNITS AT 100.6052 ON TRADE DATE 6/26/25 TO SETTLE 6/27/25 COMMISSION $0.00 BNKOFMONT,CHBRNCH/CM 50,000 PAR VALUE AT 100.60514 % 16258703	0.00	50,302.57	50,164.23-	138.34

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	1,005,000.000-	ASSET TOTAL	0.00	1,010,819.88	1,007,607.27-	3,212.61
		U.S. TREASURY NOTES 4.625% 9/15/26 CUSIP 91282CHY0				
12/02/24	990,000.000-	SOLD 990,000 SHARES/UNITS AT 100.6286 ON TRADE DATE 12/02/24 TO SETTLE 12/03/24 COMMISSION $0.00 NOSCUS3S SCOTIA CAPITAL USA IN 990,000 PAR VALUE AT 100.62857172 % 16258702	0.00	996,222.86	984,769.72-	11,453.14
	990,000.000-	ASSET TOTAL	0.00	996,222.86	984,769.72-	11,453.14
		U.S. TREASURY NOTES 4.625% 11/15/26 CUSIP 91282CJK8				
12/02/24	1,225,000.000-	SOLD 1,225,000 SHARES/UNITS AT 100.7301 ON TRADE DATE 12/02/24 TO SETTLE 12/03/24 COMMISSION $0.00 NOSCUS3S SCOTIA CAPITAL USA IN 1,225,000 PAR VALUE AT 100.73013388 % 16258702	0.00	1,233,944.14	1,231,224.80-	2,719.34
	1,225,000.000-	ASSET TOTAL	0.00	1,233,944.14	1,231,224.80-	2,719.34
		U.S. TREASURY NOTES 4.875% 10/31/28 CUSIP 91282CJF9				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/12/25	130,000.000-	SOLD 130,000 SHARES/UNITS AT 102.863 ON TRADE DATE 3/12/25 TO SETTLE 3/13/25 COMMISSION $0.00 BNKOFMONT,CHBRNCH/CM 130,000 PAR VALUE AT 102.86294615 % 16258702	0.00	133,721.83	130,640.28-	3,081.55
5/29/25	215,000.000-	SOLD 215,000 SHARES/UNITS AT 102.9489 ON TRADE DATE 5/29/25 TO SETTLE 5/30/25 COMMISSION $0.00 HSBC SECURITIES, INC. 215,000 PAR VALUE AT 102.94888372 % 16258702	0.00	221,340.10	216,058.92-	5,281.18
6/12/25	485,000.000-	SOLD 485,000 SHARES/UNITS AT 103.0544 ON TRADE DATE 6/12/25 TO SETTLE 6/13/25 COMMISSION $0.00 BNP PARIBAS SECURITIES CORP/BO 485,000 PAR VALUE AT 103.05435258 % 16258702	0.00	499,813.61	487,388.74-	12,424.87
	830,000.000-	ASSET TOTAL	0.00	854,875.54	834,087.94-	20,787.60
		U.S. TREASURY NOTES 5.000% 8/31/25 CUSIP 91282CHV6				
12/30/24	425,000.000-	SOLD 425,000 SHARES/UNITS AT 100.4684 ON TRADE DATE 12/30/24 TO SETTLE 12/31/24 COMMISSION $0.00 CITIGROUP GBL MKTS/SALOMON BRO 425,000 PAR VALUE AT 100.468415 % 16258703	0.00	426,990.77	427,286.89-	296.12-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/30/25	345,000.000-	SOLD 345,000 SHARES/UNITS AT 100.3747 ON TRADE DATE 1/30/25 TO SETTLE 1/31/25 COMMISSION $0.00 RBC DAIN RAUSCHER INC. 345,000 PAR VALUE AT 100.37466377 % 16258703	0.00	346,292.59	346,856.41-	563.82-
2/27/25	130,000.000-	SOLD 130,000 SHARES/UNITS AT 100.3317 ON TRADE DATE 2/27/25 TO SETTLE 2/28/25 COMMISSION $0.00 RBC DAIN RAUSCHER INC. 130,000 PAR VALUE AT 100.3317 % 16258703	0.00	130,431.21	130,699.52-	268.31-
	900,000.000-	ASSET TOTAL	0.00	903,714.57	904,842.82-	1,128.25-
		U.S. TREASURY NOTES 5.000% 10/31/25 CUSIP 91282CJE2				
10/25/24	300,000.000-	SOLD 300,000 SHARES/UNITS AT 100.7301 ON TRADE DATE 10/25/24 TO SETTLE 10/28/24 COMMISSION $0.00 CITIGROUP GBL MKTS/SALOMON BRO 300,000 PAR VALUE AT 100.73013333 % 16258702	0.00	302,190.40	302,321.32-	130.92-
10/30/24	460,000.000-	SOLD 460,000 SHARES/UNITS AT 100.6676 ON TRADE DATE 10/30/24 TO SETTLE 10/31/24 COMMISSION $0.00 CITIGROUP GBL MKTS/SALOMON BRO 460,000 PAR VALUE AT 100.66763478 % 16258702	0.00	463,071.12	463,559.35-	488.23-
	760,000.000-	ASSET TOTAL	0.00	765,261.52	765,880.67-	619.15-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		UBS COMMERCIAL CMO 3.167% 8/15/50 CUSIP 90276GAR3				
11/19/24	70,000.000-	SOLD 70,000 SHARES/UNITS AT 95.7852 ON TRADE DATE 11/19/24 TO SETTLE 11/20/24 COMMISSION $0.00 CITIGROUP GBL MKTS/SALOMON BRO 70,000 PAR VALUE AT 95.78515714 % 16258702	0.00	67,049.61	63,106.64-	3,942.97
	70,000.000-	ASSET TOTAL	0.00	67,049.61	63,106.64-	3,942.97
		ULANI MSN 35940 LLC 2.227% 5/16/25 CUSIP 90373RAA8				
11/18/24	7,812.500-	PAID DOWN 7,812.5 SHARES/UNITS AT 100 ON TRADE DATE 11/16/24 TO SETTLE 11/18/24 COMMISSION $0.00 16258702	0.00	7,812.50	7,918.83-	106.33-
11/18/24	3,645.830-	PAID DOWN 3,645.83 SHARES/UNITS AT 100 ON TRADE DATE 11/16/24 TO SETTLE 11/18/24 COMMISSION $0.00 16258703	0.00	3,645.83	3,641.82-	4.01
2/18/25	7,812.500-	PAID DOWN 7,812.5 SHARES/UNITS AT 2,869.2856 ON TRADE DATE 2/16/25 TO SETTLE 2/18/25 COMMISSION $0.00 16258702	0.00	7,812.50	7,918.82-	106.32-
2/18/25	3,645.830-	PAID DOWN 3,645.83 SHARES/UNITS AT 6,148.4748 ON TRADE DATE 2/16/25 TO SETTLE 2/18/25 COMMISSION $0.00 16258703	0.00	3,645.83	3,641.82-	4.01

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/16/25	7,812.520-	PAID DOWN 7,812.52 SHARES/UNITS AT 100 ON TRADE DATE 5/16/25 TO SETTLE 5/16/25 COMMISSION $0.00 16258702	0.00	7,812.52	7,918.85-	106.33-
5/16/25	3,645.880-	PAID DOWN 3,645.88 SHARES/UNITS AT 100 ON TRADE DATE 5/16/25 TO SETTLE 5/16/25 COMMISSION $0.00 16258703	0.00	3,645.88	3,641.86-	4.02
	34,375.060-	ASSET TOTAL	0.00	34,375.06	34,682.00-	306.94-
		UNION ELECTRIC CO 2.950% 6/15/27 CUSIP 906548CM2				
5/13/25	85,000.000-	SOLD 85,000 SHARES/UNITS AT 97.236 ON TRADE DATE 5/13/25 TO SETTLE 5/14/25 COMMISSION $0.00 PERSHING 85,000 PAR VALUE AT 97.236 % 16258703	0.00	82,650.60	78,478.95-	4,171.65
	85,000.000-	ASSET TOTAL	0.00	82,650.60	78,478.95-	4,171.65
		UNION ELECTRIC CO 3.500% 3/15/29 CUSIP 906548CP5				
11/20/24	70,000.000-	SOLD 70,000 SHARES/UNITS AT 95.052 ON TRADE DATE 11/20/24 TO SETTLE 11/21/24 COMMISSION $0.00 MERRILL LYNCH, PIERCE, FENNER 70,000 PAR VALUE AT 95.052 % 16258702	0.00	66,536.40	68,357.80-	1,821.40-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	70,000.000-	ASSET TOTAL	0.00	66,536.40	68,357.80-	1,821.40-
		UNITEDHEALTH GROUP 4.800% 1/15/30 CUSIP 91324PFG2				
11/19/24	100,000.000-	SOLD 100,000 SHARES/UNITS AT 100.185 ON TRADE DATE 11/19/24 TO SETTLE 11/20/24 COMMISSION $0.00 CITIGROUP GBL MKTS/SALOMON BRO 100,000 PAR VALUE AT 100.185 % 16258702	0.00	100,185.00	99,940.00-	245.00
	100,000.000-	ASSET TOTAL	0.00	100,185.00	99,940.00-	245.00
		UNIV OF CALIFORNIA 3.349% 7/01/29 CUSIP 91412HFG3				
10/08/24	75,000.000-	SOLD 75,000 SHARES/UNITS AT 96.822 ON TRADE DATE 10/08/24 TO SETTLE 10/09/24 COMMISSION $0.00 RAYMOND JAMES/FI 75,000 PAR VALUE AT 96.822 % 16258703	0.00	72,616.50	69,648.00-	2,968.50
	75,000.000-	ASSET TOTAL	0.00	72,616.50	69,648.00-	2,968.50
		US BANCORP V-D 5.384% 1/23/30 CUSIP 91159HJQ4				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/18/24	130,000.000-	SOLD 130,000 SHARES/UNITS AT 101.289 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 COMMISSION $0.00 GOLDMAN SACHS 130,000 PAR VALUE AT 101.289 % 16258702	0.00	131,675.70	130,000.00-	1,675.70
	130,000.000-	ASSET TOTAL	0.00	131,675.70	130,000.00-	1,675.70
		US BANCORP V-D 5.850% 10/21/33 CUSIP 91159HJJ0				
10/29/24	10,000.000-	SOLD 10,000 SHARES/UNITS AT 103.953 ON TRADE DATE 10/29/24 TO SETTLE 10/30/24 COMMISSION $0.00 FIRST TENNESSEE SECURITIES COR 10,000 PAR VALUE AT 103.953 % 16258702	0.00	10,395.30	10,000.00-	395.30
	10,000.000-	ASSET TOTAL	0.00	10,395.30	10,000.00-	395.30
		US INTL DEV FIN CORP 3.600% 3/15/35 CUSIP 90376PFH9				
3/17/25	8,695.650-	PAID DOWN 8,695.65 SHARES/UNITS AT 252.1347 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 16258702	0.00	8,695.65	8,695.65-	0.00
	8,695.650-	ASSET TOTAL	0.00	8,695.65	8,695.65-	0.00
		UTAH ST 3.539% 7/01/25 CUSIP 917542QV7				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/14/24	29,522.480-	SOLD 29,522.48 SHARES/UNITS AT 99.368 ON TRADE DATE 11/14/24 TO SETTLE 11/15/24 COMMISSION $0.00 MERRILL LYNCH, PIERCE, FENNER 29,522.48 PAR VALUE AT 99.36800702 % 16258702	0.00	29,335.90	29,708.75-	372.85-
	29,522.480-	ASSET TOTAL	0.00	29,335.90	29,708.75-	372.85-
		VENTAS REALTY LP 2.650% 1/15/25 CUSIP 92277GAT4				
1/15/25	10,000.000-	MATURED 10,000 SHARES/UNITS AT 100 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 10,000 PAR VALUE AT 100 % 16258703	0.00	10,000.00	9,945.40-	54.60
	10,000.000-	ASSET TOTAL	0.00	10,000.00	9,945.40-	54.60
		VENTAS REALTY LP 3.500% 2/01/25 CUSIP 92277GAE7				
2/01/25	70,000.000-	MATURED 70,000 SHARES/UNITS AT 100 ON TRADE DATE 2/01/25 TO SETTLE 2/01/25 COMMISSION $0.00 70,000 PAR VALUE AT 100 % 16258702	0.00	70,000.00	69,960.10-	39.90
2/01/25	15,000.000-	MATURED 15,000 SHARES/UNITS AT 100 ON TRADE DATE 2/01/25 TO SETTLE 2/01/25 COMMISSION $0.00 15,000 PAR VALUE AT 100 % 16258703	0.00	15,000.00	15,422.10-	422.10-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	85,000.000-	ASSET TOTAL	0.00	85,000.00	85,382.20-	382.20-
		VERIZON COMMUNICATIO 1.750% 1/20/31 CUSIP 92343VFR0				
11/20/24	90,000.000-	SOLD 90,000 SHARES/UNITS AT 82.704 ON TRADE DATE 11/20/24 TO SETTLE 11/21/24 COMMISSION $0.00 MARKETAXESS CORPORATION 90,000 PAR VALUE AT 82.704 % 16258702	0.00	74,433.60	71,117.10-	3,316.50
	90,000.000-	ASSET TOTAL	0.00	74,433.60	71,117.10-	3,316.50
		VERIZON COMMUNICATIO 2.100% 3/22/28 CUSIP 92343VGH1				
11/18/24	150,000.000-	SOLD 150,000 SHARES/UNITS AT 91.714 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 COMMISSION $0.00 MARKETAXESS CORPORATION 150,000 PAR VALUE AT 91.714 % 16258702	0.00	137,571.00	143,620.70-	6,049.70-
	150,000.000-	ASSET TOTAL	0.00	137,571.00	143,620.70-	6,049.70-
		VERIZON COMMUNICATIO 4.329% 9/21/28 CUSIP 92343VER1				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/19/24	70,000.000-	SOLD 70,000 SHARES/UNITS AT 98.678 ON TRADE DATE 11/19/24 TO SETTLE 11/20/24 COMMISSION $0.00 MARKETAXESS CORPORATION 70,000 PAR VALUE AT 98.678 % 16258702	0.00	69,074.60	67,922.40-	1,152.20
	70,000.000-	ASSET TOTAL	0.00	69,074.60	67,922.40-	1,152.20
		VERIZON MASTER ABS 5.230% 11/22/27 CUSIP 92348KBC6				
11/20/24	35,000.000-	PAID DOWN 35,000 SHARES/UNITS AT 100 ON TRADE DATE 11/20/24 TO SETTLE 11/20/24 COMMISSION $0.00 16258703	0.00	35,000.00	34,993.77-	6.23
	35,000.000-	ASSET TOTAL	0.00	35,000.00	34,993.77-	6.23
		VERMONT STUD ABS 5.125% 7/28/34 CUSIP 924279AC6				
10/28/24	60.440-	PAID DOWN 60.44 SHARES/UNITS AT 2,530,097.8261 ON TRADE DATE 10/28/24 TO SETTLE 10/28/24 COMMISSION $0.00 16258702	0.00	60.44	60.44-	0.00
10/28/24	218.550-	PAID DOWN 218.55 SHARES/UNITS AT 692,764.881 ON TRADE DATE 10/28/24 TO SETTLE 10/28/24 COMMISSION $0.00 16258703	0.00	218.55	218.55-	0.00

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/29/24	119.450-	PAID DOWN 119.45 SHARES/UNITS AT 100 ON TRADE DATE 11/28/24 TO SETTLE 11/29/24 COMMISSION $0.00 16258702	0.00	119.45	119.45-	0.00
11/29/24	431.840-	PAID DOWN 431.84 SHARES/UNITS AT 100 ON TRADE DATE 11/28/24 TO SETTLE 11/29/24 COMMISSION $0.00 16258703	0.00	431.84	431.84-	0.00
12/30/24	64.750-	PAID DOWN 64.75 SHARES/UNITS AT 100 ON TRADE DATE 12/28/24 TO SETTLE 12/30/24 COMMISSION $0.00 16258702	0.00	64.75	64.75-	0.00
12/30/24	234.100-	PAID DOWN 234.1 SHARES/UNITS AT 100 ON TRADE DATE 12/28/24 TO SETTLE 12/30/24 COMMISSION $0.00 16258703	0.00	234.10	234.10-	0.00
1/28/25	108.120-	PAID DOWN 108.12 SHARES/UNITS AT 100 ON TRADE DATE 1/28/25 TO SETTLE 1/28/25 COMMISSION $0.00 16258702	0.00	108.12	108.12-	0.00
1/28/25	390.890-	PAID DOWN 390.89 SHARES/UNITS AT 100 ON TRADE DATE 1/28/25 TO SETTLE 1/28/25 COMMISSION $0.00 16258703	0.00	390.89	390.89-	0.00
2/28/25	133.600-	PAID DOWN 133.6 SHARES/UNITS AT 100 ON TRADE DATE 2/28/25 TO SETTLE 2/28/25 COMMISSION $0.00 16258702	0.00	133.60	133.60-	0.00

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/28/25	483.010-	PAID DOWN 483.01 SHARES/UNITS AT 100 ON TRADE DATE 2/28/25 TO SETTLE 2/28/25 COMMISSION $0.00 16258703	0.00	483.01	483.01-	0.00
3/28/25	50.280-	PAID DOWN 50.28 SHARES/UNITS AT 100 ON TRADE DATE 3/28/25 TO SETTLE 3/28/25 COMMISSION $0.00 16258702	0.00	50.28	50.28-	0.00
3/28/25	181.780-	PAID DOWN 181.78 SHARES/UNITS AT 100 ON TRADE DATE 3/28/25 TO SETTLE 3/28/25 COMMISSION $0.00 16258703	0.00	181.78	181.78-	0.00
4/28/25	110.230-	PAID DOWN 110.23 SHARES/UNITS AT 100 ON TRADE DATE 4/28/25 TO SETTLE 4/28/25 COMMISSION $0.00 16258702	0.00	110.23	110.23-	0.00
4/28/25	398.520-	PAID DOWN 398.52 SHARES/UNITS AT 100 ON TRADE DATE 4/28/25 TO SETTLE 4/28/25 COMMISSION $0.00 16258703	0.00	398.52	398.52-	0.00
5/28/25	132.840-	PAID DOWN 132.84 SHARES/UNITS AT 100 ON TRADE DATE 5/28/25 TO SETTLE 5/28/25 COMMISSION $0.00 16258702	0.00	132.84	132.84-	0.00
5/28/25	480.250-	PAID DOWN 480.25 SHARES/UNITS AT 100 ON TRADE DATE 5/28/25 TO SETTLE 5/28/25 COMMISSION $0.00 16258703	0.00	480.25	480.25-	0.00

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/30/25	76.750-	PAID DOWN 76.75 SHARES/UNITS AT 100 ON TRADE DATE 6/28/25 TO SETTLE 6/30/25 COMMISSION $0.00 16258702	0.00	76.75	76.75-	0.00
6/30/25	277.480-	PAID DOWN 277.48 SHARES/UNITS AT 100 ON TRADE DATE 6/28/25 TO SETTLE 6/30/25 COMMISSION $0.00 16258703	0.00	277.48	277.48-	0.00
	3,952.880-	ASSET TOTAL	0.00	3,952.88	3,952.88-	0.00
		VIRGINIA ELEC & PWR 3.750% 5/15/27 CUSIP 927804GH1				
10/09/24	40,000.000-	SOLD 40,000 SHARES/UNITS AT 98.736 ON TRADE DATE 10/09/24 TO SETTLE 10/10/24 COMMISSION $0.00 GOLDMAN SACHS 40,000 PAR VALUE AT 98.736 % 16258702	0.00	39,494.40	39,875.20-	380.80-
	40,000.000-	ASSET TOTAL	0.00	39,494.40	39,875.20-	380.80-
		VIRGINIA ST HSG DEV 3.100% 6/25/41 CUSIP 92812UQ68				
10/25/24	333.840-	PAID DOWN 333.84 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 16258702	0.00	333.84	333.84-	0.00

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/25/24	300.980-	PAID DOWN 300.98 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 16258702	0.00	300.98	300.98-	0.00
12/26/24	357.220-	PAID DOWN 357.22 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 16258702	0.00	357.22	357.22-	0.00
1/27/25	310.490-	PAID DOWN 310.49 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 16258702	0.00	310.49	310.49-	0.00
2/25/25	246.300-	PAID DOWN 246.3 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 16258702	0.00	246.30	246.30-	0.00
3/25/25	258.640-	PAID DOWN 258.64 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 16258702	0.00	258.64	258.64-	0.00
4/25/25	385.640-	PAID DOWN 385.64 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 16258702	0.00	385.64	385.64-	0.00
5/27/25	184.680-	PAID DOWN 184.68 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 16258702	0.00	184.68	184.68-	0.00

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/25/25	292.550-	PAID DOWN 292.55 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 16258702	0.00	292.55	292.55-	0.00
	2,670.340-	ASSET TOTAL	0.00	2,670.34	2,670.34-	0.00
		VOLKSWAGEN AUTO ABS 5.020% 6/20/28 CUSIP 92867WAD0				
11/21/24	135,000.000-	SOLD 135,000 SHARES/UNITS AT 100.4375 ON TRADE DATE 11/21/24 TO SETTLE 11/22/24 COMMISSION $0.00 TORONTO DOMINION SECURITIES (U 135,000 PAR VALUE AT 100.4375037 % 16258702	0.00	135,590.63	134,966.71-	623.92
	135,000.000-	ASSET TOTAL	0.00	135,590.63	134,966.71-	623.92
		VOLKSWAGEN AUTO ABS 5.210% 6/21/27 CUSIP 92866EAD1				
11/21/24	240,000.000-	SOLD 240,000 SHARES/UNITS AT 100.7266 ON TRADE DATE 11/21/24 TO SETTLE 11/22/24 COMMISSION $0.00 US BANCORP INVESTMENTS INC. 240,000 PAR VALUE AT 100.7265625 % 16258702	0.00	241,743.75	239,979.89-	1,763.86
	240,000.000-	ASSET TOTAL	0.00	241,743.75	239,979.89-	1,763.86
		VR BANK OF AMERICA 1.319% 6/19/26 CUSIP 06051GJD2				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/20/25	80,000.000-	SOLD 80,000 SHARES/UNITS AT 100 ON TRADE DATE 6/20/25 TO SETTLE 6/20/25 COMMISSION $0.00 FULL CALL 16258702	0.00	80,000.00	80,000.00-	0.00
	80,000.000-	ASSET TOTAL	0.00	80,000.00	80,000.00-	0.00
		VR BANK OF AMERICA 1.898% 7/23/31 CUSIP 06051GJF7				
11/15/24	160,000.000-	SOLD 160,000 SHARES/UNITS AT 84.333 ON TRADE DATE 11/15/24 TO SETTLE 11/18/24 COMMISSION $0.00 DEUTSCHE BANK SECURITIES INC. 160,000 PAR VALUE AT 84.333 % 16258702	0.00	134,932.80	139,184.00-	4,251.20-
	160,000.000-	ASSET TOTAL	0.00	134,932.80	139,184.00-	4,251.20-
		VR BANK OF AMERICA 2.551% 2/04/28 CUSIP 06051GKJ7				
11/14/24	110,000.000-	SOLD 110,000 SHARES/UNITS AT 95.052 ON TRADE DATE 11/14/24 TO SETTLE 11/15/24 COMMISSION $0.00 WELLS FARGO SECURITIES, LLC 110,000 PAR VALUE AT 95.052 % 16258702	0.00	104,557.20	110,000.00-	5,442.80-
	110,000.000-	ASSET TOTAL	0.00	104,557.20	110,000.00-	5,442.80-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		VR BANK OF AMERICA 2.687% 4/22/32 CUSIP 06051GJT7				
11/18/24	170,000.000-	SOLD 170,000 SHARES/UNITS AT 86.44 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 COMMISSION $0.00 MERRILL LYNCH, PIERCE, FENNER 170,000 PAR VALUE AT 86.44 % 16258702	0.00	146,948.00	148,891.10-	1,943.10-
	170,000.000-	ASSET TOTAL	0.00	146,948.00	148,891.10-	1,943.10-
		VR CAPITAL ONE FINAN 1.878% 11/02/27 CUSIP 14040HCH6				
11/15/24	150,000.000-	SOLD 150,000 SHARES/UNITS AT 94.247 ON TRADE DATE 11/15/24 TO SETTLE 11/18/24 COMMISSION $0.00 BARCLAYS CAPITAL INC. FIXED IN 150,000 PAR VALUE AT 94.247 % 16258702	0.00	141,370.50	146,754.15-	5,383.65-
	150,000.000-	ASSET TOTAL	0.00	141,370.50	146,754.15-	5,383.65-
		VR CITIGROUP INC 3.057% 1/25/33 CUSIP 17327CAQ6				
11/18/24	70,000.000-	SOLD 70,000 SHARES/UNITS AT 86.592 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 COMMISSION $0.00 GOLDMAN SACHS 70,000 PAR VALUE AT 86.592 % 16258702	0.00	60,614.40	70,000.00-	9,385.60-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	70,000.000-	ASSET TOTAL	0.00	60,614.40	70,000.00-	9,385.60-
		VR CITIGROUP INC 3.070% 2/24/28 CUSIP 172967NG2				
11/15/24	190,000.000-	SOLD 190,000 SHARES/UNITS AT 96.017 ON TRADE DATE 11/15/24 TO SETTLE 11/18/24 COMMISSION $0.00 MERRILL LYNCH, PIERCE, FENNER 190,000 PAR VALUE AT 96.017 % 16258702	0.00	182,432.30	190,000.00-	7,567.70-
	190,000.000-	ASSET TOTAL	0.00	182,432.30	190,000.00-	7,567.70-
		VR CITIGROUP INC 3.106% 4/08/26 CUSIP 172967MQ1				
4/08/25	10,000.000-	SOLD 10,000 SHARES/UNITS AT 100 ON TRADE DATE 4/08/25 TO SETTLE 4/08/25 COMMISSION $0.00 16258703	0.00	10,000.00	10,154.10-	154.10-
	10,000.000-	ASSET TOTAL	0.00	10,000.00	10,154.10-	154.10-
		VR CSAIL 2016-C7 COM 3.502% 11/17/49 CUSIP 12637UAW9				
11/19/24	160,000.000-	SOLD 160,000 SHARES/UNITS AT 95.8516 ON TRADE DATE 11/19/24 TO SETTLE 11/20/24 COMMISSION $0.00 SG AMERICAS SECURITIES LLC 160,000 PAR VALUE AT 95.8515625 % 16258702	0.00	153,362.50	155,718.75-	2,356.25-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	160,000.000-	ASSET TOTAL	0.00	153,362.50	155,718.75-	2,356.25-
		VR FED NATL MTG AS 4.981% 5/25/42 CUSIP 31392GFS9				
10/25/24	1,220.390-	PAID DOWN 1,220.39 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 16258702	0.00	1,220.39	1,226.68-	6.29-
11/25/24	421.790-	PAID DOWN 421.79 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 16258702	0.00	421.79	423.97-	2.18-
12/26/24	626.910-	PAID DOWN 626.91 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 16258702	0.00	626.91	630.14-	3.23-
1/27/25	251.030-	PAID DOWN 251.03 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 16258702	0.00	251.03	252.32-	1.29-
2/25/25	195.360-	PAID DOWN 195.36 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 16258702	0.00	195.36	196.37-	1.01-
3/25/25	201.970-	PAID DOWN 201.97 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 16258702	0.00	201.97	203.01-	1.04-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/25/25	332.540-	PAID DOWN 332.54 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 16258702	0.00	332.54	334.25-	1.71-
5/27/25	294.630-	PAID DOWN 294.63 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 16258702	0.00	294.63	296.15-	1.52-
6/25/25	191.880-	PAID DOWN 191.88 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 16258702	0.00	191.88	192.87-	0.99-
	3,736.500-	ASSET TOTAL	0.00	3,736.50	3,755.76-	19.26-
		VR FHLMC #781804 7.37345% 7/01/34 CUSIP 31349TAD3				
10/15/24	5.130-	PAID DOWN 5.13 SHARES/UNITS AT 100 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/24 16258703	0.00	5.13	4.97-	0.16
11/15/24	5.750-	PAID DOWN 5.75 SHARES/UNITS AT 100 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/24 16258703	0.00	5.75	5.58-	0.17

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/16/24	10.660-	PAID DOWN 10.66 SHARES/UNITS AT 100 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/24 16258703	0.00	10.66	10.34-	0.32
1/15/25	5.940-	PAID DOWN 5.94 SHARES/UNITS AT 100 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/25 16258703	0.00	5.94	5.76-	0.18
2/18/25	5.350-	PAID DOWN 5.35 SHARES/UNITS AT 100 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/25 16258703	0.00	5.35	5.19-	0.16
3/17/25	6.860-	PAID DOWN 6.86 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/25 16258703	0.00	6.86	6.65-	0.21
4/15/25	6.010-	PAID DOWN 6.01 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 MARCH FHLMC DUE 4/15/25 16258703	0.00	6.01	5.83-	0.18
5/15/25	98.050-	PAID DOWN 98.05 SHARES/UNITS AT 100 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 APRIL FHLMC DUE 5/15/25 16258703	0.00	98.05	95.08-	2.97

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/16/25	5.040-	PAID DOWN 5.04 SHARES/UNITS AT 100 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 MAY FHLMC DUE 6/15/25 16258703	0.00	5.04	4.89-	0.15
	148.790-	ASSET TOTAL	0.00	148.79	144.29-	4.50
		VR FHLMC MULTIFAMI 1.235% 5/25/51 CUSIP 3137H2NT7				
10/25/24	1,937.120-	PAID DOWN 1,937.12 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 16258703	0.00	1,937.12	1,956.49-	19.37-
11/25/24	61.570-	PAID DOWN 61.57 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 16258703	0.00	61.57	62.19-	0.62-
12/26/24	61.730-	PAID DOWN 61.73 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 16258703	0.00	61.73	62.35-	0.62-
1/27/25	61.900-	PAID DOWN 61.9 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 16258703	0.00	61.90	62.52-	0.62-
2/25/25	62.070-	PAID DOWN 62.07 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 16258703	0.00	62.07	62.69-	0.62-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/25/25	68.880-	PAID DOWN 68.88 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 16258703	0.00	68.88	69.57-	0.69-
4/25/25	82.560-	PAID DOWN 82.56 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 16258703	0.00	82.56	83.39-	0.83-
5/27/25	96.180-	PAID DOWN 96.18 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 16258703	0.00	96.18	97.14-	0.96-
6/25/25	101.640-	PAID DOWN 101.64 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 16258703	0.00	101.64	102.66-	1.02-
	2,533.650-	ASSET TOTAL	0.00	2,533.65	2,559.00-	25.35-
		VR FHLMC PL #1B405 6.75215% 4/01/38 CUSIP 3128JPMA5				
10/15/24	4.540-	PAID DOWN 4.54 SHARES/UNITS AT 100 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/24 16258703	0.00	4.54	4.51-	0.03

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/15/24	4.570-	PAID DOWN 4.57 SHARES/UNITS AT 100 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/24 16258703	0.00	4.57	4.54-	0.03
12/16/24	4.600-	PAID DOWN 4.6 SHARES/UNITS AT 100 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/24 16258703	0.00	4.60	4.57-	0.03
1/15/25	4.620-	PAID DOWN 4.62 SHARES/UNITS AT 100 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/25 16258703	0.00	4.62	4.59-	0.03
2/18/25	4.660-	PAID DOWN 4.66 SHARES/UNITS AT 100 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/25 16258703	0.00	4.66	4.63-	0.03
3/17/25	4.680-	PAID DOWN 4.68 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/25 16258703	0.00	4.68	4.65-	0.03
4/15/25	4.710-	PAID DOWN 4.71 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 MARCH FHLMC DUE 4/15/25 16258703	0.00	4.71	4.68-	0.03

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/15/25	4.750-	PAID DOWN 4.75 SHARES/UNITS AT 100 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 APRIL FHLMC DUE 5/15/25 16258703	0.00	4.75	4.72-	0.03
6/16/25	4.770-	PAID DOWN 4.77 SHARES/UNITS AT 100 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 MAY FHLMC DUE 6/15/25 16258703	0.00	4.77	4.74-	0.03
	41.900-	ASSET TOTAL	0.00	41.90	41.63-	0.27
		VR FHLMC PL #2B293 7.36958% 7/01/44 CUSIP 31326HHH0				
10/15/24	4.410-	PAID DOWN 4.41 SHARES/UNITS AT 100 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 SEPTEMBER FHLMC DUE 10/15/24 16258703	0.00	4.41	4.52-	0.11-
11/15/24	4.430-	PAID DOWN 4.43 SHARES/UNITS AT 100 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 OCTOBER FHLMC DUE 11/15/24 16258703	0.00	4.43	4.54-	0.11-
12/16/24	4.480-	PAID DOWN 4.48 SHARES/UNITS AT 100 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 NOVEMBER FHLMC DUE 12/15/24 16258703	0.00	4.48	4.59-	0.11-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/15/25	4.490-	PAID DOWN 4.49 SHARES/UNITS AT 100 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 DECEMBER FHLMC DUE 1/15/25 16258703	0.00	4.49	4.60-	0.11-
2/18/25	4.530-	PAID DOWN 4.53 SHARES/UNITS AT 100 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 JANUARY FHLMC DUE 2/15/25 16258703	0.00	4.53	4.64-	0.11-
3/17/25	4.550-	PAID DOWN 4.55 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 FEBRUARY FHLMC DUE 3/15/25 16258703	0.00	4.55	4.66-	0.11-
4/15/25	4.600-	PAID DOWN 4.6 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 MARCH FHLMC DUE 4/15/25 16258703	0.00	4.60	4.71-	0.11-
5/15/25	4.610-	PAID DOWN 4.61 SHARES/UNITS AT 100 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 APRIL FHLMC DUE 5/15/25 16258703	0.00	4.61	4.72-	0.11-
6/16/25	4.650-	PAID DOWN 4.65 SHARES/UNITS AT 100 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 MAY FHLMC DUE 6/15/25 16258703	0.00	4.65	4.76-	0.11-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	40.750-	ASSET TOTAL	0.00	40.75	41.74-	0.99-
		VR FNMA POOL #AE1833 6.375% 8/01/40 CUSIP 31419CBB8				
10/25/24	27.480-	PAID DOWN 27.48 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258703	0.00	27.48	27.86-	0.38-
11/25/24	27.660-	PAID DOWN 27.66 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258703	0.00	27.66	28.05-	0.39-
12/26/24	27.840-	PAID DOWN 27.84 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258703	0.00	27.84	28.23-	0.39-
1/27/25	28.030-	PAID DOWN 28.03 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258703	0.00	28.03	28.42-	0.39-
2/25/25	28.220-	PAID DOWN 28.22 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258703	0.00	28.22	28.61-	0.39-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/25/25	28.400-	PAID DOWN 28.4 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258703	0.00	28.40	28.80-	0.40-
4/25/25	28.600-	PAID DOWN 28.6 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258703	0.00	28.60	29.00-	0.40-
5/27/25	485.060-	PAID DOWN 485.06 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258703	0.00	485.06	491.84-	6.78-
6/25/25	5.640-	PAID DOWN 5.64 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258703	0.00	5.64	5.72-	0.08-
	686.930-	ASSET TOTAL	0.00	686.93	696.53-	9.60-
		VR FNMA POOL #AW86 6.227% 7/01/44 CUSIP 3138XYUK8				
10/25/24	22.490-	PAID DOWN 22.49 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258703	0.00	22.49	23.03-	0.54-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/25/24	1,210.380-	PAID DOWN 1,210.38 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258703	0.00	1,210.38	1,239.65-	29.27-
12/26/24	1,532.320-	PAID DOWN 1,532.32 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258703	0.00	1,532.32	1,569.37-	37.05-
1/27/25	887.320-	PAID DOWN 887.32 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258703	0.00	887.32	908.77-	21.45-
2/25/25	17.330-	PAID DOWN 17.33 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258703	0.00	17.33	17.75-	0.42-
3/25/25	906.260-	PAID DOWN 906.26 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258703	0.00	906.26	928.17-	21.91-
4/25/25	6.340-	PAID DOWN 6.34 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258703	0.00	6.34	6.49-	0.15-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/27/25	6.270-	PAID DOWN 6.27 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258703	0.00	6.27	6.42-	0.15-
6/25/25	6.430-	PAID DOWN 6.43 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258703	0.00	6.43	6.59-	0.16-
	4,595.140-	ASSET TOTAL	0.00	4,595.14	4,706.24-	111.10-
		VR FNMA POOL #AX0682 6.930% 8/01/44 CUSIP 3138Y1XL4				
10/25/24	2.930-	PAID DOWN 2.93 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258703	0.00	2.93	3.00-	0.07-
11/25/24	2.950-	PAID DOWN 2.95 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258703	0.00	2.95	3.03-	0.08-
12/26/24	2.970-	PAID DOWN 2.97 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258703	0.00	2.97	3.05-	0.08-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/27/25	2.990-	PAID DOWN 2.99 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258703	0.00	2.99	3.07-	0.08-
2/25/25	3.010-	PAID DOWN 3.01 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258703	0.00	3.01	3.09-	0.08-
3/25/25	3.030-	PAID DOWN 3.03 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258703	0.00	3.03	3.11-	0.08-
4/25/25	3.050-	PAID DOWN 3.05 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258703	0.00	3.05	3.13-	0.08-
5/27/25	3.070-	PAID DOWN 3.07 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258703	0.00	3.07	3.15-	0.08-
6/25/25	3.090-	PAID DOWN 3.09 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258703	0.00	3.09	3.17-	0.08-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	27.090-	ASSET TOTAL	0.00	27.09	27.80-	0.71-
		VR FNMA POOL #AY8454 7.350% 8/01/45 CUSIP 3138YNMC8				
10/25/24	3.650-	PAID DOWN 3.65 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258703	0.00	3.65	3.73-	0.08-
11/25/24	4.700-	PAID DOWN 4.7 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258703	0.00	4.70	4.80-	0.10-
12/26/24	4.730-	PAID DOWN 4.73 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258703	0.00	4.73	4.83-	0.10-
1/27/25	82.580-	PAID DOWN 82.58 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258703	0.00	82.58	84.31-	1.73-
2/25/25	5.310-	PAID DOWN 5.31 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258703	0.00	5.31	5.42-	0.11-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/25/25	72.790-	PAID DOWN 72.79 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258703	0.00	72.79	74.31-	1.52-
4/25/25	5.510-	PAID DOWN 5.51 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258703	0.00	5.51	5.63-	0.12-
5/27/25	5.550-	PAID DOWN 5.55 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258703	0.00	5.55	5.67-	0.12-
6/25/25	5.590-	PAID DOWN 5.59 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258703	0.00	5.59	5.71-	0.12-
	190.410-	ASSET TOTAL	0.00	190.41	194.41-	4.00-
		VR FNMA POOL #BH5134 7.370% 9/01/47 CUSIP 3140GTV49				
10/25/24	15.040-	PAID DOWN 15.04 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 SEPTEMBER FNMA DUE 10/25/24 16258703	0.00	15.04	15.34-	0.30-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/25/24	15.140-	PAID DOWN 15.14 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 OCTOBER FNMA DUE 11/25/24 16258703	0.00	15.14	15.44-	0.30-
12/26/24	7.760-	PAID DOWN 7.76 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 NOVEMBER FNMA DUE 12/25/24 16258703	0.00	7.76	7.91-	0.15-
1/27/25	15.290-	PAID DOWN 15.29 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 DECEMBER FNMA DUE 1/25/25 16258703	0.00	15.29	15.59-	0.30-
2/25/25	4.430-	PAID DOWN 4.43 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 JANUARY FNMA DUE 2/25/25 16258703	0.00	4.43	4.52-	0.09-
3/25/25	225.070-	PAID DOWN 225.07 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 FEBRUARY FNMA DUE 3/25/25 16258703	0.00	225.07	229.49-	4.42-
4/25/25	60.140-	PAID DOWN 60.14 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 MARCH FNMA DUE 4/25/25 16258703	0.00	60.14	61.32-	1.18-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/27/25	3.760-	PAID DOWN 3.76 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 APRIL FNMA DUE 5/25/25 16258703	0.00	3.76	3.83-	0.07-
6/25/25	3.780-	PAID DOWN 3.78 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 MAY FNMA DUE 6/25/25 16258703	0.00	3.78	3.85-	0.07-
	350.410-	ASSET TOTAL	0.00	350.41	357.29-	6.88-
		VR GNMA II PL#MA31 4.62502% 10/20/45 CUSIP 36179RRQ4				
10/21/24	35.240-	PAID DOWN 35.24 SHARES/UNITS AT 100 ON TRADE DATE 10/20/24 TO SETTLE 10/21/24 COMMISSION $0.00 SEPTEMBER GNMA DUE 10/20/24 16258703	0.00	35.24	35.70-	0.46-
11/20/24	35.680-	PAID DOWN 35.68 SHARES/UNITS AT 100 ON TRADE DATE 11/20/24 TO SETTLE 11/20/24 COMMISSION $0.00 OCTOBER GNMA DUE 11/20/24 16258703	0.00	35.68	36.15-	0.47-
12/20/24	36.600-	PAID DOWN 36.6 SHARES/UNITS AT 100 ON TRADE DATE 12/20/24 TO SETTLE 12/20/24 COMMISSION $0.00 NOVEMBER GNMA DUE 12/20/24 16258703	0.00	36.60	37.08-	0.48-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/21/25	39.640-	PAID DOWN 39.64 SHARES/UNITS AT 100 ON TRADE DATE 1/20/25 TO SETTLE 1/21/25 COMMISSION $0.00 DECEMBER GNMA DUE 1/20/25 16258703	0.00	39.64	40.16-	0.52-
2/20/25	31.390-	PAID DOWN 31.39 SHARES/UNITS AT 100 ON TRADE DATE 2/20/25 TO SETTLE 2/20/25 COMMISSION $0.00 JANUARY GNMA DUE 2/20/25 16258703	0.00	31.39	31.80-	0.41-
3/20/25	30.240-	PAID DOWN 30.24 SHARES/UNITS AT 100 ON TRADE DATE 3/20/25 TO SETTLE 3/20/25 COMMISSION $0.00 FEBRUARY GNMA DUE 3/20/25 16258703	0.00	30.24	30.63-	0.39-
4/21/25	30.390-	PAID DOWN 30.39 SHARES/UNITS AT 100 ON TRADE DATE 4/20/25 TO SETTLE 4/21/25 COMMISSION $0.00 MARCH GNMA DUE 4/20/25 16258703	0.00	30.39	30.79-	0.40-
5/20/25	473.640-	PAID DOWN 473.64 SHARES/UNITS AT 100 ON TRADE DATE 5/20/25 TO SETTLE 5/20/25 COMMISSION $0.00 APRIL GNMA DUE 5/20/25 16258703	0.00	473.64	479.82-	6.18-
6/20/25	29.910-	PAID DOWN 29.91 SHARES/UNITS AT 100 ON TRADE DATE 6/20/25 TO SETTLE 6/20/25 COMMISSION $0.00 MAY GNMA DUE 6/20/25 16258703	0.00	29.91	30.30-	0.39-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	742.730-	ASSET TOTAL	0.00	742.73	752.43-	9.70-
		VR GOLDMAN SACHS GRO 0.771% 9/10/27 CUSIP 38141GYG3				
11/18/24	160,000.000-	SOLD 160,000 SHARES/UNITS AT 94.231 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 COMMISSION $0.00 MERRILL LYNCH, PIERCE, FENNER 160,000 PAR VALUE AT 94.231 % 16258702	0.00	150,769.60	153,497.70-	2,728.10-
	160,000.000-	ASSET TOTAL	0.00	150,769.60	153,497.70-	2,728.10-
		VR GOLDMAN SACHS GRO 2.640% 2/24/28 CUSIP 38141GZK3				
11/20/24	70,000.000-	SOLD 70,000 SHARES/UNITS AT 95.224 ON TRADE DATE 11/20/24 TO SETTLE 11/21/24 COMMISSION $0.00 BARCLAYS CAPITAL INC. FIXED IN 70,000 PAR VALUE AT 95.224 % 16258702	0.00	66,656.80	68,257.00-	1,600.20-
	70,000.000-	ASSET TOTAL	0.00	66,656.80	68,257.00-	1,600.20-
		VR HSBC HOLDINGS PLC 4.041% 3/13/28 CUSIP 404280BK4				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/14/24	250,000.000-	SOLD 250,000 SHARES/UNITS AT 97.678 ON TRADE DATE 11/14/24 TO SETTLE 11/15/24 COMMISSION $0.00 MARKETAXESS CORPORATION 250,000 PAR VALUE AT 97.678 % 16258702	0.00	244,195.00	262,122.50-	17,927.50-
	250,000.000-	ASSET TOTAL	0.00	244,195.00	262,122.50-	17,927.50-
		VR JPMORGAN CHASE 4.452% 12/05/29 CUSIP 46647PAX4				
11/18/24	90,000.000-	SOLD 90,000 SHARES/UNITS AT 98.021 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 COMMISSION $0.00 MARKETAXESS CORPORATION 90,000 PAR VALUE AT 98.021 % 16258702	0.00	88,218.90	90,000.00-	1,781.10-
	90,000.000-	ASSET TOTAL	0.00	88,218.90	90,000.00-	1,781.10-
		VR JPMORGAN CHASE & 2.580% 4/22/32 CUSIP 46647PCC8				
11/15/24	170,000.000-	SOLD 170,000 SHARES/UNITS AT 85.996 ON TRADE DATE 11/15/24 TO SETTLE 11/18/24 COMMISSION $0.00 MORGAN STANLEY & CO. 170,000 PAR VALUE AT 85.996 % 16258702	0.00	146,193.20	148,461.00-	2,267.80-
	170,000.000-	ASSET TOTAL	0.00	146,193.20	148,461.00-	2,267.80-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		VR JPMORGAN CHASE & 2.947% 2/24/28 CUSIP 46647PCW4				
11/15/24	170,000.000-	SOLD 170,000 SHARES/UNITS AT 95.934 ON TRADE DATE 11/15/24 TO SETTLE 11/18/24 COMMISSION $0.00 DEUTSCHE BANK SECURITIES INC. 170,000 PAR VALUE AT 95.934 % 16258702	0.00	163,087.80	170,000.00-	6,912.20-
	170,000.000-	ASSET TOTAL	0.00	163,087.80	170,000.00-	6,912.20-
		VR MISSISSIPPI HIG 5.100% 10/25/35 CUSIP 60535YAA1				
10/25/24	43.770-	PAID DOWN 43.77 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 16258703	0.00	43.77	43.83-	0.06-
11/25/24	675.920-	PAID DOWN 675.92 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 16258703	0.00	675.92	676.87-	0.95-
12/26/24	130.180-	PAID DOWN 130.18 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/26/24 COMMISSION $0.00 16258703	0.00	130.18	130.36-	0.18-
1/27/25	737.310-	PAID DOWN 737.31 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 16258703	0.00	737.31	738.35-	1.04-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/25/25	634.420-	PAID DOWN 634.42 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 16258703	0.00	634.42	635.31-	0.89-
3/25/25	479.220-	PAID DOWN 479.22 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 16258703	0.00	479.22	479.89-	0.67-
4/25/25	347.910-	PAID DOWN 347.91 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 16258703	0.00	347.91	348.40-	0.49-
5/27/25	666.820-	PAID DOWN 666.82 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 16258703	0.00	666.82	667.76-	0.94-
6/25/25	238.760-	PAID DOWN 238.76 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 16258703	0.00	238.76	239.10-	0.34-
	3,954.310-	ASSET TOTAL	0.00	3,954.31	3,959.87-	5.56-
		VR MITSUBISHI UFJ FI 1.538% 7/20/27 CUSIP 606822BY9				
11/14/24	200,000.000-	SOLD 200,000 SHARES/UNITS AT 94.643 ON TRADE DATE 11/14/24 TO SETTLE 11/15/24 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 200,000 PAR VALUE AT 94.643 % 16258702	0.00	189,286.00	200,000.00-	10,714.00-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	200,000.000-	ASSET TOTAL	0.00	189,286.00	200,000.00-	10,714.00-
		VR MORGAN STANLEY 1.512% 7/20/27 CUSIP 61747YEC5				
11/15/24	150,000.000-	SOLD 150,000 SHARES/UNITS AT 94.575 ON TRADE DATE 11/15/24 TO SETTLE 11/18/24 COMMISSION $0.00 J.P. MORGAN SECURITIES INC., - 150,000 PAR VALUE AT 94.575 % 16258702	0.00	141,862.50	141,941.40-	78.90-
	150,000.000-	ASSET TOTAL	0.00	141,862.50	141,941.40-	78.90-
		VR MORGAN STANLEY 2.475% 1/21/28 CUSIP 61747YEK7				
11/18/24	110,000.000-	SOLD 110,000 SHARES/UNITS AT 95.023 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 COMMISSION $0.00 BANC OF AMERICA SECURITIES LLC 110,000 PAR VALUE AT 95.023 % 16258702	0.00	104,525.30	110,051.30-	5,526.00-
	110,000.000-	ASSET TOTAL	0.00	104,525.30	110,051.30-	5,526.00-
		VR MORGAN STANLEY 2.699% 1/22/31 CUSIP 6174468L6				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/18/24	150,000.000-	SOLD 150,000 SHARES/UNITS AT 89.199 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 COMMISSION $0.00 WELLS FARGO SECURITIES, LLC 150,000 PAR VALUE AT 89.199 % 16258702	0.00	133,798.50	140,544.00-	6,745.50-
	150,000.000-	ASSET TOTAL	0.00	133,798.50	140,544.00-	6,745.50-
		VR N TEXAS ST HGR 5.004% 10/25/61 CUSIP 662826FP6				
10/25/24	690.890-	PAID DOWN 690.89 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 16258702	0.00	690.89	690.89-	0.00
12/30/24	1,276.470-	PAID DOWN 1,276.47 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/30/24 COMMISSION $0.00 16258702	0.00	1,276.47	1,276.47-	0.00
2/25/25	470.240-	PAID DOWN 470.24 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 16258702	0.00	470.24	470.24-	0.00
3/25/25	850.980-	PAID DOWN 850.98 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 16258702	0.00	850.98	850.98-	0.00

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/25/25	773.830-	PAID DOWN 773.83 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 16258702	0.00	773.83	773.83-	0.00
5/27/25	865.640-	PAID DOWN 865.64 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 16258702	0.00	865.64	865.64-	0.00
6/25/25	791.190-	PAID DOWN 791.19 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 16258702	0.00	791.19	791.19-	0.00
	5,719.240-	ASSET TOTAL	0.00	5,719.24	5,719.24-	0.00
		VR NORTH TEXAS HIGHE 5.004% 9/25/61 CUSIP 66286VAB3				
10/25/24	389.800-	PAID DOWN 389.8 SHARES/UNITS AT 100 ON TRADE DATE 10/25/24 TO SETTLE 10/25/24 COMMISSION $0.00 16258702	0.00	389.80	389.80-	0.00
11/25/24	229.430-	PAID DOWN 229.43 SHARES/UNITS AT 100 ON TRADE DATE 11/25/24 TO SETTLE 11/25/24 COMMISSION $0.00 16258702	0.00	229.43	229.43-	0.00
12/30/24	924.850-	PAID DOWN 924.85 SHARES/UNITS AT 100 ON TRADE DATE 12/25/24 TO SETTLE 12/30/24 COMMISSION $0.00 16258702	0.00	924.85	924.85-	0.00

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
1/27/25	318.460-	PAID DOWN 318.46 SHARES/UNITS AT 100 ON TRADE DATE 1/25/25 TO SETTLE 1/27/25 COMMISSION $0.00 16258702	0.00	318.46	318.46-	0.00
2/25/25	963.370-	PAID DOWN 963.37 SHARES/UNITS AT 100 ON TRADE DATE 2/25/25 TO SETTLE 2/25/25 COMMISSION $0.00 16258702	0.00	963.37	963.37-	0.00
3/25/25	938.260-	PAID DOWN 938.26 SHARES/UNITS AT 100 ON TRADE DATE 3/25/25 TO SETTLE 3/25/25 COMMISSION $0.00 16258702	0.00	938.26	938.26-	0.00
4/25/25	624.650-	PAID DOWN 624.65 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 16258702	0.00	624.65	624.65-	0.00
5/27/25	987.630-	PAID DOWN 987.63 SHARES/UNITS AT 100 ON TRADE DATE 5/25/25 TO SETTLE 5/27/25 COMMISSION $0.00 16258702	0.00	987.63	987.63-	0.00
6/25/25	770.190-	PAID DOWN 770.19 SHARES/UNITS AT 100 ON TRADE DATE 6/25/25 TO SETTLE 6/25/25 COMMISSION $0.00 16258702	0.00	770.19	770.19-	0.00
	6,146.640-	ASSET TOTAL	0.00	6,146.64	6,146.64-	0.00
		VR RHODE ISLAND ST 5.078% 9/01/36 CUSIP 762315MH9				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/01/24	1,508.460-	PAID DOWN 1,508.46 SHARES/UNITS AT 129,937.0305 ON TRADE DATE 10/01/24 TO SETTLE 10/01/24 COMMISSION $0.00 16258702	0.00	1,508.46	1,497.15-	11.31
11/01/24	385.270-	PAID DOWN 385.27 SHARES/UNITS AT 294,598.5932 ON TRADE DATE 11/01/24 TO SETTLE 11/01/24 COMMISSION $0.00 16258702	0.00	385.27	382.38-	2.89
12/02/24	315.960-	PAID DOWN 315.96 SHARES/UNITS AT 100 ON TRADE DATE 12/01/24 TO SETTLE 12/02/24 COMMISSION $0.00 16258702	0.00	315.96	313.59-	2.37
1/02/25	544.270-	PAID DOWN 544.27 SHARES/UNITS AT 100 ON TRADE DATE 1/01/25 TO SETTLE 1/02/25 COMMISSION $0.00 16258702	0.00	544.27	540.19-	4.08
2/03/25	815.380-	PAID DOWN 815.38 SHARES/UNITS AT 171,699.0851 ON TRADE DATE 2/01/25 TO SETTLE 2/03/25 COMMISSION $0.00 16258702	0.00	815.38	809.26-	6.12
3/03/25	532.040-	PAID DOWN 532.04 SHARES/UNITS AT 413.9351 ON TRADE DATE 3/01/25 TO SETTLE 3/03/25 COMMISSION $0.00 16258702	0.00	532.04	528.05-	3.99
4/01/25	411.770-	PAID DOWN 411.77 SHARES/UNITS AT 100 ON TRADE DATE 4/01/25 TO SETTLE 4/01/25 COMMISSION $0.00 16258702	0.00	411.77	408.68-	3.09

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/01/25	430.120-	PAID DOWN 430.12 SHARES/UNITS AT 65.0284 ON TRADE DATE 5/01/25 TO SETTLE 5/01/25 COMMISSION $0.00 16258702	0.00	430.12	426.89-	3.23
6/02/25	835.770-	PAID DOWN 835.77 SHARES/UNITS AT 6,180.5521 ON TRADE DATE 6/01/25 TO SETTLE 6/02/25 COMMISSION $0.00 16258702	0.00	835.77	829.50-	6.27
	5,779.040-	ASSET TOTAL	0.00	5,779.04	5,735.69-	43.35
		VR STATE STREET CORP 1.746% 2/06/26 CUSIP 857477BR3				
2/06/25	20,000.000-	SOLD 20,000 SHARES/UNITS AT 100 ON TRADE DATE 2/06/25 TO SETTLE 2/06/25 COMMISSION $0.00 16258703	0.00	20,000.00	20,000.00-	0.00
	20,000.000-	ASSET TOTAL	0.00	20,000.00	20,000.00-	0.00
		VULCAN MATERIALS CO 4.500% 4/01/25 CUSIP 929160AS8				
3/28/25	20,000.000-	SOLD 20,000 SHARES/UNITS AT 100 ON TRADE DATE 3/28/25 TO SETTLE 3/28/25 COMMISSION $0.00 16258703	0.00	20,000.00	21,345.10-	1,345.10-
	20,000.000-	ASSET TOTAL	0.00	20,000.00	21,345.10-	1,345.10-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
		WARNERMEDIA HLDG 3.638% 3/15/25 CUSIP 55903VAZ6				
3/15/25	60,000.000-	MATURED 60,000 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/15/25 COMMISSION $0.00 60,000 PAR VALUE AT 100 % 16258703	0.00	60,000.00	58,052.40-	1,947.60
	60,000.000-	ASSET TOTAL	0.00	60,000.00	58,052.40-	1,947.60
		WASTE MGMT INC 4.500% 3/15/28 CUSIP 94106LCB3				
2/27/25	60,000.000-	SOLD 60,000 SHARES/UNITS AT 100.225 ON TRADE DATE 2/27/25 TO SETTLE 2/28/25 COMMISSION $0.00 MORGAN STANLEY & CO. 60,000 PAR VALUE AT 100.225 % 16258703	0.00	60,135.00	59,866.20-	268.80
	60,000.000-	ASSET TOTAL	0.00	60,135.00	59,866.20-	268.80
		WEC ENERGY GROUP INC 2.200% 12/15/28 CUSIP 92939UAG1				
11/18/24	90,000.000-	SOLD 90,000 SHARES/UNITS AT 90.35 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 COMMISSION $0.00 WELLS FARGO SECURITIES, LLC 90,000 PAR VALUE AT 90.35 % 16258702	0.00	81,315.00	83,638.20-	2,323.20-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	90,000.000-	ASSET TOTAL	0.00	81,315.00	83,638.20-	2,323.20-
		WEC ENERGY GROUP INC 5.600% 9/12/26 CUSIP 92939UAM8				
12/24/24	11,000.000-	SOLD 11,000 SHARES/UNITS AT 101.604 ON TRADE DATE 12/24/24 TO SETTLE 12/24/24 COMMISSION $0.00 HOLDERS TO RECEIVE PER 1000 PA: TENDER CONSIDERATION: $986.04+ $30 EARLY PREMIUM ACCRUED INTEREST: $15.71111 PRORATION: 0.582568800 TAXABLE 16258703	0.00	11,176.44	10,998.24-	178.20
	11,000.000-	ASSET TOTAL	0.00	11,176.44	10,998.24-	178.20
		WEC ENGERGY GROUP 5.150% 10/01/27 CUSIP 92939UAJ5				
11/19/24	30,000.000-	SOLD 30,000 SHARES/UNITS AT 101.22 ON TRADE DATE 11/19/24 TO SETTLE 11/20/24 COMMISSION $0.00 PERSHING 30,000 PAR VALUE AT 101.22 % 16258702	0.00	30,366.00	29,938.20-	427.80
	30,000.000-	ASSET TOTAL	0.00	30,366.00	29,938.20-	427.80
		WELLS FARGO CMO 2.674% 7/15/48 CUSIP 95000FAS5				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/18/24	2,037.060-	PAID DOWN 2,037.06 SHARES/UNITS AT 100 ON TRADE DATE 10/18/24 TO SETTLE 10/18/24 COMMISSION $0.00 16258703	0.00	2,037.06	1,943.76-	93.30
1/17/25	3,243.930-	PAID DOWN 3,243.93 SHARES/UNITS AT 100 ON TRADE DATE 1/17/25 TO SETTLE 1/17/25 COMMISSION $0.00 16258703	0.00	3,243.93	3,095.35-	148.58
2/18/25	1,505.040-	PAID DOWN 1,505.04 SHARES/UNITS AT 100 ON TRADE DATE 2/18/25 TO SETTLE 2/18/25 COMMISSION $0.00 16258703	0.00	1,505.04	1,436.11-	68.93
	6,786.030-	ASSET TOTAL	0.00	6,786.03	6,475.22-	310.81
		WELLS FARGO COMM CMO 2.642% 11/15/49 CUSIP 95000KBA2				
5/16/25	284.270-	PAID DOWN 284.27 SHARES/UNITS AT 100 ON TRADE DATE 5/16/25 TO SETTLE 5/16/25 COMMISSION $0.00 16258703	0.00	284.27	270.26-	14.01
	284.270-	ASSET TOTAL	0.00	284.27	270.26-	14.01
		WELLS FARGO COMMERCI 3.190% 7/15/50 CUSIP 95001MAE0				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/17/25	205.050-	PAID DOWN 205.05 SHARES/UNITS AT 100 ON TRADE DATE 4/17/25 TO SETTLE 4/17/25 COMMISSION $0.00 16258703	0.00	205.05	196.58-	8.47
	205.050-	ASSET TOTAL	0.00	205.05	196.58-	8.47
		WELLS FARGO COMMERCI 3.405% 12/15/47 CUSIP 94989AAU9				
11/25/24	60,904.480-	PAID DOWN 60,904.48 SHARES/UNITS AT 100 ON TRADE DATE 11/18/24 TO SETTLE 11/25/24 COMMISSION $0.00 16258703	0.00	60,904.48	62,240.57-	1,336.09-
12/17/24	114,095.520-	PAID DOWN 114,095.52 SHARES/UNITS AT 100 ON TRADE DATE 12/17/24 TO SETTLE 12/17/24 COMMISSION $0.00 16258703	0.00	114,095.52	116,598.49-	2,502.97-
	175,000.000-	ASSET TOTAL	0.00	175,000.00	178,839.06-	3,839.06-
		WELLS FARGO COMMERCI 3.839% 9/15/58 CUSIP 94989TAZ7				
5/16/25	9,557.020-	PAID DOWN 9,557.02 SHARES/UNITS AT 100 ON TRADE DATE 5/16/25 TO SETTLE 5/16/25 COMMISSION $0.00 16258703	0.00	9,557.02	9,500.27-	56.75

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
6/17/25	6,838.490-	PAID DOWN 6,838.49 SHARES/UNITS AT 100 ON TRADE DATE 6/17/25 TO SETTLE 6/17/25 COMMISSION $0.00 16258703	0.00	6,838.49	6,797.89-	40.60
	16,395.510-	ASSET TOTAL	0.00	16,395.51	16,298.16-	97.35
		WELLS FARGO MTN V-D 3.350% 3/02/33 CUSIP 95000U2U6				
11/18/24	120,000.000-	SOLD 120,000 SHARES/UNITS AT 88.318 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 COMMISSION $0.00 MERRILL LYNCH, PIERCE, FENNER 120,000 PAR VALUE AT 88.318 % 16258702	0.00	105,981.60	120,000.00-	14,018.40-
	120,000.000-	ASSET TOTAL	0.00	105,981.60	120,000.00-	14,018.40-
		WELLS FARGO MTN V-D 3.526% 3/24/28 CUSIP 95000U2V4				
11/15/24	190,000.000-	SOLD 190,000 SHARES/UNITS AT 96.909 ON TRADE DATE 11/15/24 TO SETTLE 11/18/24 COMMISSION $0.00 WELLS FARGO SECURITIES, LLC 190,000 PAR VALUE AT 96.909 % 16258702	0.00	184,127.10	190,000.00-	5,872.90-
	190,000.000-	ASSET TOTAL	0.00	184,127.10	190,000.00-	5,872.90-
		WELLS FARGO MTN V-D 3.908% 4/25/26 CUSIP 95000U2X0				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/25/25	70,000.000-	SOLD 70,000 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 16258702	0.00	70,000.00	70,000.00-	0.00
4/25/25	70,000.000-	SOLD 70,000 SHARES/UNITS AT 100 ON TRADE DATE 4/25/25 TO SETTLE 4/25/25 COMMISSION $0.00 16258703	0.00	70,000.00	68,958.70-	1,041.30
	140,000.000-	ASSET TOTAL	0.00	140,000.00	138,958.70-	1,041.30
		WELLTOWER INC 4.125% 3/15/29 CUSIP 95040QAH7				
11/18/24	90,000.000-	SOLD 90,000 SHARES/UNITS AT 96.997 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 COMMISSION $0.00 MERRILL LYNCH, PIERCE, FENNER 90,000 PAR VALUE AT 96.997 % 16258702	0.00	87,297.30	90,653.10-	3,355.80-
	90,000.000-	ASSET TOTAL	0.00	87,297.30	90,653.10-	3,355.80-
		WELLTOWER INC 4.250% 4/15/28 CUSIP 95040QAD6				
4/25/25	50,000.000-	SOLD 50,000 SHARES/UNITS AT 99.553 ON TRADE DATE 4/25/25 TO SETTLE 4/28/25 COMMISSION $0.00 PERSHING 50,000 PAR VALUE AT 99.553 % 16258702	0.00	49,776.50	49,481.50-	295.00

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/12/25	50,000.000-	SOLD 50,000 SHARES/UNITS AT 99.346 ON TRADE DATE 5/12/25 TO SETTLE 5/13/25 COMMISSION $0.00 MERRILL LYNCH, PIERCE, FENNER 50,000 PAR VALUE AT 99.346 % 16258703	0.00	49,673.00	49,481.50-	191.50
	100,000.000-	ASSET TOTAL	0.00	99,449.50	98,963.00-	486.50
		WESTAR ENERGY INC 3.100% 4/01/27 CUSIP 95709TAP5				
10/17/24	40,000.000-	SOLD 40,000 SHARES/UNITS AT 97.44 ON TRADE DATE 10/17/24 TO SETTLE 10/18/24 COMMISSION $0.00 PERSHING 40,000 PAR VALUE AT 97.44 % 16258703	0.00	38,976.00	39,018.80-	42.80-
4/22/25	40,000.000-	SOLD 40,000 SHARES/UNITS AT 97.914 ON TRADE DATE 4/22/25 TO SETTLE 4/23/25 COMMISSION $0.00 NATIONAL FINANCIAL SERVICES 40,000 PAR VALUE AT 97.914 % 16258703	0.00	39,165.60	39,018.80-	146.80
	80,000.000-	ASSET TOTAL	0.00	78,141.60	78,037.60-	104.00
		WEYERHAEUSER CO 4.000% 11/15/29 CUSIP 962166BX1				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/18/24	120,000.000-	SOLD 120,000 SHARES/UNITS AT 95.483 ON TRADE DATE 11/18/24 TO SETTLE 11/19/24 COMMISSION $0.00 MARKETAXESS CORPORATION 120,000 PAR VALUE AT 95.483 % 16258702	0.00	114,579.60	116,327.60-	1,748.00-
	120,000.000-	ASSET TOTAL	0.00	114,579.60	116,327.60-	1,748.00-
		WF-RBS COMMERCIAL MO 3.607% 11/15/47 CUSIP 92939KAE8				
10/18/24	40,340.410-	PAID DOWN 40,340.41 SHARES/UNITS AT 100 ON TRADE DATE 10/18/24 TO SETTLE 10/18/24 COMMISSION $0.00 16258703	0.00	40,340.41	40,475.93-	135.52-
11/18/24	8,775.620-	PAID DOWN 8,775.62 SHARES/UNITS AT 100 ON TRADE DATE 11/18/24 TO SETTLE 11/18/24 COMMISSION $0.00 16258703	0.00	8,775.62	8,805.10-	29.48-
	49,116.030-	ASSET TOTAL	0.00	49,116.03	49,281.03-	165.00-
		WF-RBS COMMERCIAL MO 3.752% 9/15/57 CUSIP 92890KBA2				
10/18/24	57.870-	PAID DOWN 57.87 SHARES/UNITS AT 691,204.4237 ON TRADE DATE 10/18/24 TO SETTLE 10/18/24 COMMISSION $0.00 16258703	0.00	57.87	58.36-	0.49-

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/18/24	3,726.250-	PAID DOWN 3,726.25 SHARES/UNITS AT 100 ON TRADE DATE 11/18/24 TO SETTLE 11/18/24 COMMISSION $0.00 16258703	0.00	3,726.25	3,757.98-	31.73-
12/17/24	554.290-	PAID DOWN 554.29 SHARES/UNITS AT 45,102.7441 ON TRADE DATE 12/17/24 TO SETTLE 12/17/24 COMMISSION $0.00 16258703	0.00	554.29	559.01-	4.72-
	4,338.410-	ASSET TOTAL	0.00	4,338.41	4,375.35-	36.94-
		WISCONSIN ENERGY COR 3.550% 6/15/25 CUSIP 976657AL0				
6/15/25	100,000.000-	MATURED 100,000 SHARES/UNITS AT 100 ON TRADE DATE 6/15/25 TO SETTLE 6/15/25 COMMISSION $0.00 100,000 PAR VALUE AT 100 % 16258702	0.00	100,000.00	106,285.05-	6,285.05-
6/15/25	4,000.000-	MATURED 4,000 SHARES/UNITS AT 100 ON TRADE DATE 6/15/25 TO SETTLE 6/15/25 COMMISSION $0.00 4,000 PAR VALUE AT 100 % 16258703	0.00	4,000.00	4,288.08-	288.08-
	104,000.000-	ASSET TOTAL	0.00	104,000.00	110,573.13-	6,573.13-
		WISCONSIN PUBLIC SER 5.350% 11/10/25 CUSIP 976843BP6				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/21/25	10,000.000-	SOLD 10,000 SHARES/UNITS AT 100.413 ON TRADE DATE 3/21/25 TO SETTLE 3/24/25 COMMISSION $0.00 PERSHING 10,000 PAR VALUE AT 100.413 % 16258703	0.00	10,041.30	9,997.80-	43.50
	10,000.000-	ASSET TOTAL	0.00	10,041.30	9,997.80-	43.50
		WISCONSIN ST 2.614% 5/01/32 CUSIP 97705MXF7				
2/28/25	50,000.000-	SOLD 50,000 SHARES/UNITS AT 90.238 ON TRADE DATE 2/28/25 TO SETTLE 2/28/25 COMMISSION $0.00 16258702	0.00	45,119.00	50,000.00-	4,881.00-
	50,000.000-	ASSET TOTAL	0.00	45,119.00	50,000.00-	4,881.00-
		WORLD OMNI AUTO ABS 4.210% 10/15/27 CUSIP 98163TAD5				
10/15/24	4,075.160-	PAID DOWN 4,075.16 SHARES/UNITS AT 2,970.2537 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 16258703	0.00	4,075.16	4,074.85-	0.31
11/15/24	4,015.280-	PAID DOWN 4,015.28 SHARES/UNITS AT 3,014.5492 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 16258703	0.00	4,015.28	4,014.98-	0.30

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/16/24	3,739.570-	PAID DOWN 3,739.57 SHARES/UNITS AT 1,796.6584 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 16258703	0.00	3,739.57	3,739.29-	0.28
1/15/25	3,770.840-	PAID DOWN 3,770.84 SHARES/UNITS AT 4,590.753 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 16258703	0.00	3,770.84	3,770.56-	0.28
2/18/25	3,505.120-	PAID DOWN 3,505.12 SHARES/UNITS AT 6,395.3 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 16258703	0.00	3,505.12	3,504.86-	0.26
3/17/25	3,555.770-	PAID DOWN 3,555.77 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 16258703	0.00	3,555.77	3,555.50-	0.27
4/15/25	3,525.550-	PAID DOWN 3,525.55 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 16258703	0.00	3,525.55	3,525.28-	0.27
5/15/25	3,258.440-	PAID DOWN 3,258.44 SHARES/UNITS AT 10,780.0177 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 16258703	0.00	3,258.44	3,258.19-	0.25
6/16/25	3,109.100-	PAID DOWN 3,109.1 SHARES/UNITS AT 3,692.2312 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 16258703	0.00	3,109.10	3,108.87-	0.23

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
	32,554.830-	ASSET TOTAL	0.00	32,554.83	32,552.38-	2.45
		WORLD OMNI AUTO ABS 4.660% 5/15/28 CUSIP 98164QAD0				
10/01/24	75,000.000-	SOLD 75,000 SHARES/UNITS AT 100.2422 ON TRADE DATE 10/01/24 TO SETTLE 10/02/24 COMMISSION $0.00 MITSUBISHI UFJ SECURITIES (USA 75,000 PAR VALUE AT 100.24218667 % 16258703	0.00	75,181.64	74,983.28-	198.36
	75,000.000-	ASSET TOTAL	0.00	75,181.64	74,983.28-	198.36
		WORLD OMNI AUTO ABS 5.070% 9/15/26 CUSIP 981944AD3				
1/15/25	6,170.690-	PAID DOWN 6,170.69 SHARES/UNITS AT 2,805.3581 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 16258703	0.00	6,170.69	6,170.46-	0.23
2/18/25	7,274.560-	PAID DOWN 7,274.56 SHARES/UNITS AT 100 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 16258703	0.00	7,274.56	7,274.28-	0.28
3/17/25	6,855.490-	PAID DOWN 6,855.49 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 16258703	0.00	6,855.49	6,855.23-	0.26

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
4/15/25	7,542.550-	PAID DOWN 7,542.55 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 16258703	0.00	7,542.55	7,542.27-	0.28
5/15/25	7,853.660-	PAID DOWN 7,853.66 SHARES/UNITS AT 4,472.5696 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 16258703	0.00	7,853.66	7,853.36-	0.30
6/16/25	6,723.010-	PAID DOWN 6,723.01 SHARES/UNITS AT 1,707.4965 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 16258703	0.00	6,723.01	6,722.76-	0.25
	42,419.960-	ASSET TOTAL	0.00	42,419.96	42,418.36-	1.60
		WORLD OMNI AUTO ABS 5.150% 11/15/28 CUSIP 98164FAD4				
5/19/25	125,000.000-	SOLD 125,000 SHARES/UNITS AT 100.3828 ON TRADE DATE 5/19/25 TO SETTLE 5/20/25 COMMISSION $0.00 MITSUBISHI UFJ SECURITIES (USA 125,000 PAR VALUE AT 100.382816 % 16258703	0.00	125,478.52	124,978.73-	499.79
	125,000.000-	ASSET TOTAL	0.00	125,478.52	124,978.73-	499.79
		WORLD OMNI AUTO RECE 0.650% 8/17/26 CUSIP 98164CAC3				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/15/24	3,863.940-	PAID DOWN 3,863.94 SHARES/UNITS AT 3,132.6209 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 16258703	0.00	3,863.94	3,863.79-	0.15
11/15/24	3,954.190-	PAID DOWN 3,954.19 SHARES/UNITS AT 3,061.1223 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 16258703	0.00	3,954.19	3,954.03-	0.16
12/16/24	3,712.060-	PAID DOWN 3,712.06 SHARES/UNITS AT 1,809.9734 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 16258703	0.00	3,712.06	3,711.91-	0.15
1/15/25	3,972.370-	PAID DOWN 3,972.37 SHARES/UNITS AT 100 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 16258703	0.00	3,972.37	3,972.21-	0.16
2/18/25	3,591.450-	PAID DOWN 3,591.45 SHARES/UNITS AT 6,241.5721 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 16258703	0.00	3,591.45	3,591.31-	0.14
3/17/25	3,386.000-	PAID DOWN 3,386 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 16258703	0.00	3,386.00	3,385.86-	0.14
4/15/25	3,476.640-	PAID DOWN 3,476.64 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 16258703	0.00	3,476.64	3,476.50-	0.14

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
5/15/25	251.270-	PAID DOWN 251.27 SHARES/UNITS AT 139,794.0104 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 16258703	0.00	251.27	251.26-	0.01
	26,207.920-	ASSET TOTAL	0.00	26,207.92	26,206.87-	1.05
		WORLD OMNI AUTO RECE 1.660% 5/17/27 CUSIP 98164GAC4				
10/15/24	4,741.740-	PAID DOWN 4,741.74 SHARES/UNITS AT 2,552.7041 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 16258703	0.00	4,741.74	4,740.66-	1.08
11/15/24	4,823.010-	PAID DOWN 4,823.01 SHARES/UNITS AT 2,509.6898 ON TRADE DATE 11/15/24 TO SETTLE 11/15/24 COMMISSION $0.00 16258703	0.00	4,823.01	4,821.91-	1.10
12/16/24	4,305.010-	PAID DOWN 4,305.01 SHARES/UNITS AT 1,560.677 ON TRADE DATE 12/15/24 TO SETTLE 12/16/24 COMMISSION $0.00 16258703	0.00	4,305.01	4,304.03-	0.98
1/15/25	4,464.700-	PAID DOWN 4,464.7 SHARES/UNITS AT 4,206.6242 ON TRADE DATE 1/15/25 TO SETTLE 1/15/25 COMMISSION $0.00 16258703	0.00	4,464.70	4,463.68-	1.02
2/18/25	4,409.250-	PAID DOWN 4,409.25 SHARES/UNITS AT 5,083.9245 ON TRADE DATE 2/15/25 TO SETTLE 2/18/25 COMMISSION $0.00 16258703	0.00	4,409.25	4,408.25-	1.00

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
3/17/25	4,224.210-	PAID DOWN 4,224.21 SHARES/UNITS AT 100 ON TRADE DATE 3/15/25 TO SETTLE 3/17/25 COMMISSION $0.00 16258703	0.00	4,224.21	4,223.25-	0.96
4/15/25	4,278.390-	PAID DOWN 4,278.39 SHARES/UNITS AT 100 ON TRADE DATE 4/15/25 TO SETTLE 4/15/25 COMMISSION $0.00 16258703	0.00	4,278.39	4,277.41-	0.98
5/15/25	4,262.850-	PAID DOWN 4,262.85 SHARES/UNITS AT 8,240.0368 ON TRADE DATE 5/15/25 TO SETTLE 5/15/25 COMMISSION $0.00 16258703	0.00	4,262.85	4,261.88-	0.97
6/16/25	4,128.100-	PAID DOWN 4,128.1 SHARES/UNITS AT 2,780.8231 ON TRADE DATE 6/15/25 TO SETTLE 6/16/25 COMMISSION $0.00 16258703	0.00	4,128.10	4,127.16-	0.94
	39,637.260-	ASSET TOTAL	0.00	39,637.26	39,628.23-	9.03
		WORLD OMNI SELECT AU 0.530% 3/15/27 CUSIP 98163HAC3				
10/15/24	5,866.180-	PAID DOWN 5,866.18 SHARES/UNITS AT 2,063.3971 ON TRADE DATE 10/15/24 TO SETTLE 10/15/24 COMMISSION $0.00 16258703	0.00	5,866.18	5,865.74-	0.44
	5,866.180-	ASSET TOTAL	0.00	5,866.18	5,865.74-	0.44
		WRKCO INC 4.650% 3/15/26 CUSIP 92940PAB0				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/06/24	130,000.000-	SOLD 130,000 SHARES/UNITS AT 100.0133 ON TRADE DATE 12/06/24 TO SETTLE 12/06/24 COMMISSION $0.00 16258702	0.00	130,017.27	135,521.20-	5,503.93-
	130,000.000-	ASSET TOTAL	0.00	130,017.27	135,521.20-	5,503.93-
		TOTAL BONDS & NOTES	**0.00**	**100,958,222.93**	**101,575,107.30-**	**616,884.37-**
		MUTUAL FUNDS				
		BAIRD CORE BOND FUND - CL I #71 CUSIP 057071870				
1/31/25	34,860.558-	SOLD 34,860.558 SHARES/UNITS AT 10.04 ON TRADE DATE 1/31/25 TO SETTLE 2/03/25 COMMISSION $0.00 34,860.558 SHARES AT 10.04 USD 16258700	0.00	350,000.00	354,369.23-	4,369.23-
4/30/25	34,414.946-	SOLD 34,414.946 SHARES/UNITS AT 10.17 ON TRADE DATE 4/30/25 TO SETTLE 5/01/25 COMMISSION $0.00 34,414.946 SHARES AT 10.17 USD 16258700	0.00	350,000.00	349,829.16-	170.84
	69,275.504-	ASSET TOTAL	0.00	700,000.00	704,198.39-	4,198.39-
		BLACKROCK STRAT INC OPP-K #1944 CUSIP 09260B374				

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
10/31/24	18,459.916-	SOLD 18,459.916 SHARES/UNITS AT 9.48 ON TRADE DATE 10/31/24 TO SETTLE 11/01/24 COMMISSION $0.00 18,459.916 SHARES AT 9.48 USD 16258700	0.00	175,000.00	180,547.64-	5,547.64-
1/31/25	18,363.064-	SOLD 18,363.064 SHARES/UNITS AT 9.53 ON TRADE DATE 1/31/25 TO SETTLE 2/03/25 COMMISSION $0.00 18,363.064 SHARES AT 9.53 USD 16258700	0.00	175,000.00	179,539.55-	4,539.55-
4/30/25	18,324.607-	SOLD 18,324.607 SHARES/UNITS AT 9.55 ON TRADE DATE 4/30/25 TO SETTLE 5/01/25 COMMISSION $0.00 18,324.607 SHARES AT 9.55 USD 16258700	0.00	175,000.00	179,113.59-	4,113.59-
	55,147.587-	ASSET TOTAL	0.00	525,000.00	539,200.78-	14,200.78-
		WELLINGTON CTF OPP CUSIP 949997068				
10/31/24	2,348.827-	SOLD 2,348.827 SHARES/UNITS AT 18.07 ON TRADE DATE 10/31/24 TO SETTLE 10/31/24 COMMISSION $0.00 MISCELLANEOUS FEE PER 10/31/24 WELLINGTON STMT 16258700	0.00	42,443.30	29,925.90-	12,517.40
10/31/24	9,684.560-	SOLD 9,684.56 SHARES/UNITS AT 18.07 ON TRADE DATE 10/31/24 TO SETTLE 10/31/24 COMMISSION $0.00 MISCELLANEOUS AS PER 10/31/24 WELLINGTON STMT 16258700	0.00	175,000.00	123,388.92-	51,611.08

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
11/29/24	714,678.395-	SOLD 714,678.395 SHARES/UNITS AT 18.19 ON TRADE DATE 11/29/24 TO SETTLE 11/29/24 COMMISSION $0.00 MISCELLANEOUS REDP PER 11/29/24 WELLINGTON STMT 16258700	0.00	13,000,000.00	9,114,371.67-	3,885,628.33
12/31/24	755,828.943-	SOLD 755,828.943 SHARES/UNITS AT 17.5 ON TRADE DATE 12/31/24 TO SETTLE 12/31/24 COMMISSION $0.00 MISCELLANEOUS AS PER 12/31/24 WELLINGTON STMT 16258700	0.00	13,227,006.50	9,649,003.29-	3,578,003.21
	1,482,540.725-	ASSET TOTAL	0.00	26,444,449.80	18,916,689.78-	7,527,760.02
		TOTAL MUTUAL FUNDS	**0.00**	**27,669,449.80**	**20,160,088.95-**	**7,509,360.85**
		MISCELLANEOUS ASSETS				
		CASH HELD AT SSGA CUSIP MS6912823				
11/01/24	612,500.000-	SOLD 612,500 SHARES/UNITS AT 1 ON TRADE DATE 11/01/24 TO SETTLE 11/01/24 COMMISSION $0.00 MISCELLANEOUS PER INCOMING WIRE ON 11/1/24 16258700	0.00	612,500.00	612,500.00-	0.00
12/02/24	15,000,000.000-	SOLD 15,000,000 SHARES/UNITS AT 1 ON TRADE DATE 12/02/24 TO SETTLE 12/02/24 COMMISSION $0.00 MISCELLANEOUS PER INCOMING WIRE ON 12/02/24 16258700	0.00	15,000,000.00	15,000,000.00-	0.00

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
2/03/25	612,500.000-	SOLD 612,500 SHARES/UNITS AT 1 ON TRADE DATE 2/03/25 TO SETTLE 2/03/25 COMMISSION $0.00 MISCELLANEOUS PER INCOMING WIRE ON 2/3/25 16258700	0.00	612,500.00	612,500.00-	0.00
5/01/25	612,500.000-	SOLD 612,500 SHARES/UNITS AT 1 ON TRADE DATE 5/01/25 TO SETTLE 5/01/25 COMMISSION $0.00 MISCELLANEOUS PER INCOME WIRE 5/1/25 16258700	0.00	612,500.00	612,500.00-	0.00
	16,837,500.000-	ASSET TOTAL	0.00	16,837,500.00	16,837,500.00-	0.00
		CASH HELD AT WELLINGTON CUSIP MS6777341				
11/01/24	262,500.000-	SOLD 262,500 SHARES/UNITS AT 1 ON TRADE DATE 11/01/24 TO SETTLE 11/01/24 COMMISSION $0.00 MISCELLANEOUS PER INCOMING WIRE ON 11/1/24 16258700	0.00	262,500.00	262,500.00-	0.00
11/01/24	175,000.000-	SOLD 175,000 SHARES/UNITS AT 1 ON TRADE DATE 11/01/24 TO SETTLE 11/01/24 COMMISSION $0.00 MISCELLANEOUS PER INCOMING WIRE ON 11/1/24 16258700	0.00	175,000.00	175,000.00-	0.00

NATIONAL BASKETBALL PLAYERS ASSOCIATION - NATIONAL BASKETBALL ASSOCIATION HEALTH AND WELFARE BENEFIT PLAN EMPLOYER IDENTIFICATION NUMBER 20-1260597, PLAN NUMBER 501
SCHEDULE - LINE 4i - SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN THE YEAR)
FOR THE YEAR ENDED JUNE 30, 2025 SCHEDULE II

TRADE DATE	PAR VALUE/SHARES	DESCRIPTION	BROKER COMMISSION	TRANSACTION PROCEEDS	COST VALUE	REALIZED GAIN/LOSS
12/02/24	13,000,000.000-	SOLD 13,000,000 SHARES/UNITS AT 1 ON TRADE DATE 12/02/24 TO SETTLE 12/02/24 COMMISSION $0.00 MISCELLANEOUS PER INCOMING WIRE ON 12/2/24 16258700	0.00	13,000,000.00	13,000,000.00-	0.00
1/02/25	13,227,006.500-	SOLD 13,227,006.5 SHARES/UNITS AT 1 ON TRADE DATE 1/02/25 TO SETTLE 1/02/25 COMMISSION $0.00 MISCELLANEOUS PER INCOMING WIRE ON 1/2/25 16258700	0.00	13,227,006.50	13,227,006.50-	0.00
2/03/25	262,500.000-	SOLD 262,500 SHARES/UNITS AT 1 ON TRADE DATE 2/03/25 TO SETTLE 2/03/25 COMMISSION $0.00 MISCELLANEOUS PER INCOMING WIRE ON 2/3/25 16258700	0.00	262,500.00	262,500.00-	0.00
5/01/25	262,500.000-	SOLD 262,500 SHARES/UNITS AT 1 ON TRADE DATE 5/01/25 TO SETTLE 5/01/25 COMMISSION $0.00 MISCELLANEOUS PER INCOMING WIRE ON 5/1/25 16258700	0.00	262,500.00	262,500.00-	0.00
	27,189,506.500-	ASSET TOTAL	0.00	27,189,506.50	27,189,506.50-	0.00
		TOTAL MISCELLANEOUS ASSETS	**0.00**	**44,027,006.50**	**44,027,006.50-**	**0.00**

The accompanying notes are an integral part of these schedules.

5500 EFILE AUTHORIZATION

PLAN NAME: NBA Players' Health and Welfare Benefit Plan

PLAN NUMBER: 501

PLAN YEAR: 6/30/2025

PLAN ADMINISTRATOR: Cameron D Jones, NBPA Trustee

PLAN SPONSOR: Neil Aaron, NBA Trustee

The undersigned hereby grant permission to Bonadio & Co., LLP to electronically file the Form 5500 for the Plan listed above, but only upon the receipt by Bonadio & Co., LLP of a copy of the manually signed page one of the Form 5500.

We have been notified that the image of the plan administrator's/plan sponsor's manual signature will be included with the rest of the Form 5500 return/report posted by the Department of Labor on the internet for public disclosure.

We may revoke or change this authorization any time by notification in writing to Bonadio & Co., LLP.

We understand that by authorizing Bonadio & Co., LLP to submit the Form 5500 electronically to the DOL, the DOL and/or the IRS may communicate directly with Bonadio & Co., LLP with respect to that Form 5500.

Cameron D Jones — 04/13/2026

SIGNATURE (PLAN ADMINISTRATOR) — DATE

Neil Aaron — 04/13/2026

SIGNATURE (PLAN SPONSOR) — DATE

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 07/01/2024 and ending 06/30/2025

A This return/report is for: [X] a multiemployer plan [ ] a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.)

B This return/report is: [ ] a single-employer plan [ ] a DFE (specify) _____
[ ] 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 ▶ [X]

D Check box if filing under: [X] 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
NBA PLAYERS' HEALTH AND WELFARE BENEFIT PLAN

1b Three-digit plan number (PN) ▶ 501

1c Effective date of plan 08/01/2004

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)
BOARD OF TRUSTEES NBA PLAYERS' HEALTH AND WELFARE B

C/O ALIGHT SOLUTIONS
1025 BOULDERS PARKWAY, #405
NORTH CHESTERFIELD VA 23225-5549

2b Employer Identification Number (EIN) 20-1260597

2c Plan Sponsor's telephone number 804-718-6092

2d Business code (see instructions) 711210

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	Cameron D Jones	04/13/2026	CAMERON JONES
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Neil Aaron	04/13/2026	NEIL AARON
	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**

418401 11-25-24

09130401 784124 NBP001001 2024.05060 BOARD OF TRUSTEES NBA PLA NBP00101

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

3b Administrator's EIN

3c Administrator's telephone number

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

4b EIN

4d PN

5	Total number of participants at the beginning of the plan year	**5**	2,136
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)**	492
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	529
b	Retired or separated participants receiving benefits	**6b**	1,647
c	Other retired or separated participants entitled to future benefits	**6c**	14
d	Subtotal. Add lines **6a(2), 6b,** and **6c**	**6d**	2,190
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits	**6e**	
f	Total. Add lines **6d** and **6e**	**6f**	
g(1)	Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item)	**6g(1)**	
(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**	30

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:
4A 4B 4D 4E 4H 4L 4Q 4U

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

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

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

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

b General Schedules
- (1) [X] **H** (Financial Information)
- (2) [ ] **I** (Financial Information - Small Plan)
- (3) [X] **A** (Insurance Information) - Number Attached 10
- (4) [X] **C** (Service Provider Information)
- (5) [X] **D** (DFE/Participating Plan Information)
- (6) [ ] **G** (Financial Transaction Schedules)

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

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

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

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

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

Receipt Confirmation Code _____

NBA PLAYERS' HEALTH AND WELFARE BENEFIT PLAN

Employer Identification Number 20-1260597
Plan Number 501
Schedule H, Line 4j - Schedule of Reportable Transactions
For the Year Ended June 30, 2025

	(a) Identity of Party Involved	(b) Description of Asset	(c) Purchase Price	(d) Selling Price	(f) Expense Incurred with Transaction	(g) Cost of Asset	(h) Current Value of Assets on Transaction Date	(i) Net Gain or (Loss)
I.	Individual 5% Transactions							
	Principal Deposit Sweep Program	Cash equivalents	$ 28,000,000	$ -	$ -	$ -	$ -	$ -
	Principal Deposit Sweep Program	Cash equivalents	$ 42,000,000	$ -	$ -	$ -	$ -	$ -
	Principal Deposit Sweep Program	Cash equivalents	$ -	$ 70,000,000	$ -	$ 70,000,000	$ 70,000,000	$ -
	Principal Deposit Sweep Program	Cash equivalents	$ -	$ 42,000,000	$ -	$ 42,000,000	$ 42,000,000	$ -
	Baird Core Bond Fund - CL 1 #71	Mutual funds	$ 70,000,000	$ -	$ -	$ -	$ -	$ -
II.	Series of Transactions, Not Involving Securities, With the Same Person							
	None.							
III.	Series of Transactions Involving Securities of the Same Issue							
	Principal Deposit Sweep Program	Cash equivalents	$ 235,349,731	$ -	$ -	$ -	$ -	$ -
	Principal Deposit Sweep Program	Cash equivalents	$ -	$ 233,995,061	$ -	$ 233,995,061	$ 233,995,061	$ -
	Baird Core Bond Fund - CL 1 #71	Mutual funds	$ 85,016,552	$ 700,000	$ -	$ 704,198	$ 700,000	$ (4,198)
	Wellington International Fund CTF Opp Investment	Common/collective tru	$ 406,942	$ 38,669,768	$ -	$ 27,598,184	$ 38,669,768	$ 11,071,584
	United States Treasury Notes DTD 10/31/2024 4.125% 10/31/2029	U.S. Government sec	$ 13,879,513	$ 13,969,408	$ -	$ 13,879,513	$ 13,969,408	$ 89,895
IV.	Series of Transactions, Involving Securities, With the Same Person							
	None.							